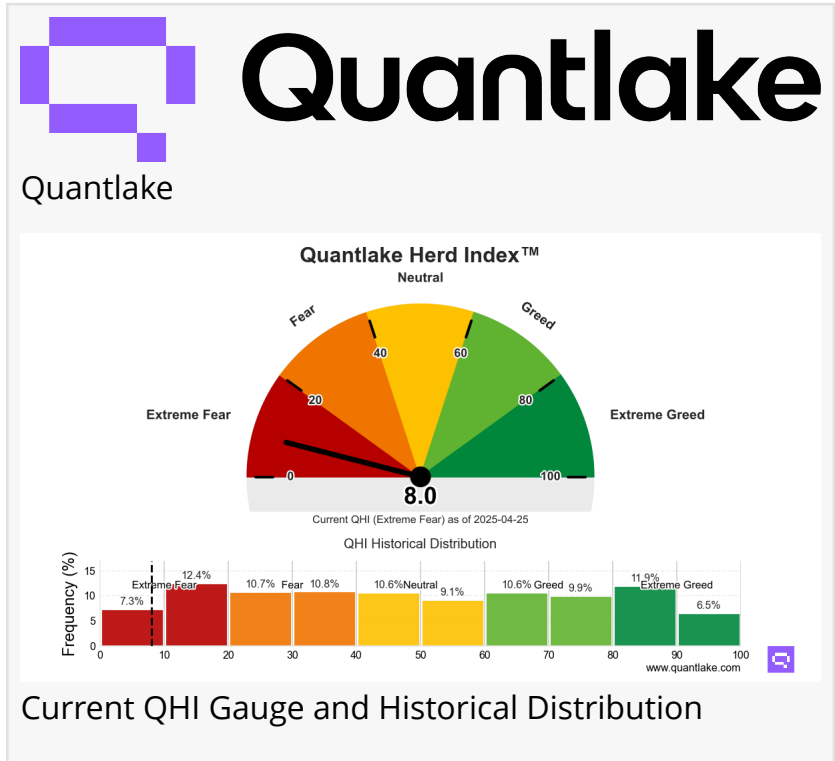


Quantlake Launches Herd Index™ to Turn Market Sentiment Into Actionable Insights

Quantlake's new Herd Index™ empowers investors to spot emotional extremes and seize smarter, data-driven opportunities in volatile markets.

NEW YORK, NY, UNITED STATES, April 28, 2025 /EINPresswire.com/ -- Quantlake Unveils Proprietary Herd Index™ to Help Investors Navigate Market Sentiment

Quantlake, the platform bringing professional-grade systematic investment strategies to individual investors, announces the launch of its first proprietary metric: the Quantlake Herd Index™ (QHI).



This innovative behavioral risk sentiment composite is designed to systematically identify extremes in market psychology across the U.S. financial ecosystem—providing investors with a disciplined tool to navigate emotional market cycles.



The market's emotional pendulum between fear and greed creates predictable patterns—our QHI turns these patterns into actionable insights for all investors."

Romain Gandon, CEO of Quantlake

The QHI distills multiple behavioral signals into a single, actionable metric ranging from 0 (extreme fear) to 100 (extreme greed). Unlike traditional single-factor sentiment indicators, the QHI synthesizes diverse signals across multiple asset classes, including:

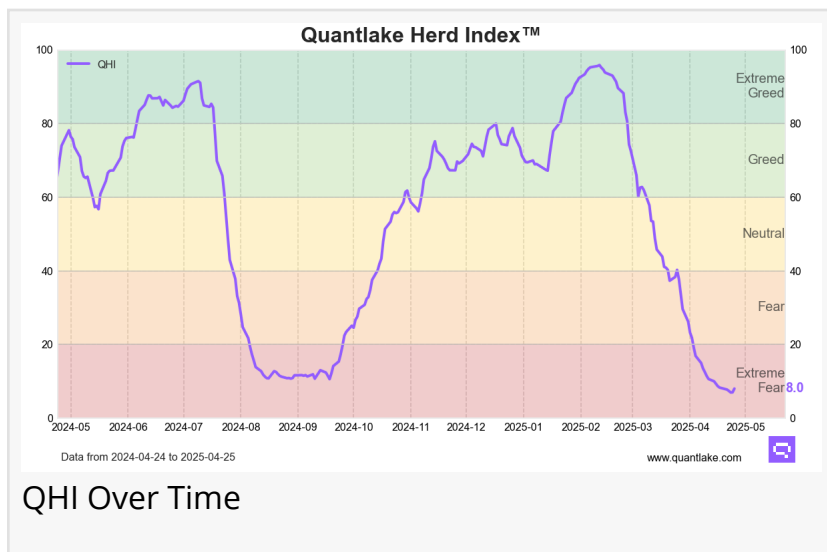
- Large-cap equity momentum
- Equity breadth and concentration risk
- Demand dynamics in high-yield and investment-grade bonds
- Implied volatility measures

- Credit spread-based risk appetite

□ Data-Backed Investment Edge
Analysis of the S&P 500 ETF (SPY) over the period from 2009 to 2025 highlights the QHI's ability to identify emotionally driven market extremes—each offering valuable, actionable signals for investors:
Extreme Fear (QHI 0–20) Zones:
Average 3-month forward return: +5.75%

Hit ratio: 85.7%

Interpretation: Periods of fear have historically presented strong opportunities for future gains.



Extreme Greed (QHI 80–100) Zones:
Average 3-month forward return: +1.57%
Hit ratio: 62.5%

Interpretation: Periods of greed have historically preceded weaker-than-average returns, signaling a need for greater caution.

For context, the average 3-month return of the S&P 500 ETF (SPY) over the 2009–2025 backtest period was approximately +3.5%.

□ Both extremes serve as critical behavioral indicators:

Extreme Fear: Highlights potential strategic entry points.

Extreme Greed: Highlights when disciplined risk management becomes even more essential.

Recognizing and systematically responding to these emotional extremes can significantly enhance long-term investment outcomes.

□ Current QHI Reading: Extreme Fear

As of the latest reading, the Quantlake Herd Index™ sits at 8.0, signaling an Extreme Fear environment.

□ Turning Behavioral Science into Actionable Insights

"The academic evidence is clear—market sentiment extremes often precede reversals," said Romain Gandon, CEO of Quantlake. "The QHI transforms decades of behavioral finance research into a practical tool that helps investors recognize when the market's emotional pendulum has swung too far. By providing systematic behavioral guardrails, we're helping investors make these emotional cycles work to their advantage, rather than falling victim to them."

□ Practical Applications for ETF Investors

With the Quantlake Herd Index™, investors gain a behavioral compass to:

- Identify Strategic Opportunities During Fear: Allocate capital when historical data suggests above-average returns.
- Exercise Caution During Greed: Recognize periods where elevated optimism has historically been followed by below-average returns.
- Apply Tactical Tilts: Fine-tune portfolio exposure systematically based on extreme QHI readings.
- Reinforce Emotional Discipline: Counter instinct-driven decisions with objective behavioral signals.
- Support Systematic Portfolio Management: Integrate sentiment analysis seamlessly into long-term strategies.

By systematically integrating insights from both ends of the emotional spectrum, investors can strengthen discipline and optimize outcomes over time.

□ Availability

The Quantlake Herd Index™ is available through Quantlake services and official social media channels.

This launch marks another step toward bringing institutional-grade behavioral analysis to all investors—advancing Quantlake’s mission to make investing accessible, systematic, and less emotional.

About Quantlake

Quantlake bridges the gap between retail investors and professional-grade systematic strategies, offering a clear, disciplined approach to long-term investing, focused on:

- Data-driven strategies
- Overcoming emotional investing biases
- Simplifying ETF selection
- Providing cost-effective investment solutions

At Quantlake, we believe smarter investing should be accessible to everyone.

Romain Gandon

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