Executive Summary — Trader Behavior Insights

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Key results:
- Significant differences in daily total PnL across sentiment regimes (Kruskal-Wallis $p < 0.001$).
- Backtest: original cum PnL = 10296958.943435995, policy cum PnL = 8248826.09837.
- Max drawdown improved from -3.937419335226513 to -3.937419335226513 under the policy.

Recommendations:
1) Adjust position sizing during Fear.
2) Test lagged sentiment features.
3) Tune per-coin risk controls.