

Data Science Report: Trading Behavior & Market Sentiment Analysis

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Executive Summary

This report analyzes the relationship between trader behavior on Hyperliquid and Bitcoin market sentiment (Fear & Greed Index).

1. Dataset Overview

- Total Trading Days: 6
- Total Unique Traders: 32
- Total Volume: \$1,191,187,442.46

2. Profitability Analysis

- Fear Avg PnL: \$6,699,925.19
- Greed Avg PnL: \$1,063,205.51
- T-test p-value: 0.1177

3. Risk Analysis

- Fear Leverage: 1.00x
- Greed Leverage: 1.00x
- Fear Mean/Std (Sharpe-like): 0.0000
- Greed Mean/Std (Sharpe-like): 0.5774

4. Visualizations

Visualizations have been saved to the `outputs/` directory.