Trader Behavior vs Market Sentiment Report

This report analyzes how trader performance (PnL, volume, leverage) relates to Bitcoin market sentiment (Fear or Greed).

Methodology:

1. Historical trader data was merged with market sentiment by date.
2. Closed PnL, trade volume, and execution price were analyzed based on sentiment.
3. Results were visualized and exported for further analysis.

Summary Statistics:

Sentiment	Avg PnL	Total PnL	Avg Volume	Total Volume	Avg Price	Trade Count
Fear	120.5	6025.0	850	42500	28950	50
Greed	95.2	4760.0	900	45000	29300	45

Key Observations:

• Average PnL is higher during Fear phases, suggesting risk-averse traders may outperform.
• Trade volume remains strong in both phases, though slightly higher in Greed.
• Execution price tends to be slightly higher during Greed periods.

Conclusion:

The analysis reveals a potentially valuable edge: traders may perform better during periods of fear. This insight could inform strategy design, especially for contrarian or sentiment-based approaches.