

Trading Behaviour vs. Market Sentiment

Insight Summary

1. Average PnL by Sentiment

Sentiment	Mean PnL	Std Dev	Count
Extreme Fear	30.94	522.64	5055
Fear	98.4	1530.18	24360
Neutral	35.29	835.93	9348
Greed	47.05	1043.69	34829
Extreme Greed	205.82	1861.56	5621

2. Average Leverage by Sentiment

Sentiment	Mean Leverage	Std Dev
Extreme Fear	1625.57	13841.42
Fear	3364.58	75300.96
Neutral	6663.3	122617.23
Greed	6696.98	164644.04
Extreme Greed	16407.25	279557.02

3. Buy vs Sell Counts by Sentiment

Sentiment	BUY Count	SELL Count
Extreme Fear	1967	3088
Fear	12399	11961
Neutral	4060	5288
Greed	18081	16748
Extreme Greed	1661	3960

4. Key Conclusions

Extreme Greed shows the highest profitability and the highest leverage usage. Fear periods show strong BUY activity, indicating dip-buying behavior.

Extreme Fear periods show increased SELL pressure and reduced profitability.

Leverage rises sharply during greed phases, indicating high risk-taking.

Overall, traders follow sentiment, and sentiment strongly influences PnL outcomes.