**Trading Account Performance Analysis**

**1. Overview**

- Analyzed 32 trading accounts using 10+ metrics on profitability, risk/return, sentiment performance analysis.

- Few Key Metrics include: Sharpe Ratio, Max Drawdown, VaR, Win Rate, Profit Factor, Average Return, Average Win Size and Loss Size, Risk Return Rate etc.

**2. Profitability and Performance/Sentiment Highlights**

- Top 5 best performing Accounts (Overall):   
 **1: 10x083384f897ee0f19899168e3b1bec365f52a9012**

**2: 0x420ab45e0bd8863569a5efbb9c05d91f40624641**

**3: 0x75f7eeb85dc639d5e99c78f95393aa9a5f1170d4**

**4: 0x430f09841d65beb3f27765503d0f850b8bce7713**

**5: 0xb1231a4a2dd02f2276fa3c5e2a2f3436e6bfed23**

- Strong win/loss ratios in accounts (Top 5):

**1: 0x75f7eeb85dc639d5e99c78f95393aa9a5f1170d4**

**2: 0xa520ded057a32086c40e7dd6ed4eb8efb82c00e0**

**3: 0xbaaaf6571ab7d571043ff1e313a9609a10637864**

**4: 0x2c229d22b100a7beb69122eed721cee9b24011dd**

**5: 0x430f09841d65beb3f27765503d0f850b8bce7713**

- Consistent profits observed in accounts trading under Extreme Greed (Top 3).

**1:0x6d6a4b953f202f8df5bed40692e7fd865318264a**

**2:** **0x083384f897ee0f19899168e3b1bec365f52a9012**

**3:** **0x7f4f299f74eec87806a830e3caa9afa5f2b9db8f**

- Consistent profits observed in accounts trading under Extreme Fear (Top 3)

**1: 0x39cef799f8b69da1995852eea189df24eb5cae3c**

**2: 0x513b8629fe877bb581bf244e326a047b249c4ff1**

**3: 0x3998f134d6aaa2b6a5f723806d00fd2bbbbce891**

**-** Consistent profits observed in accounts trading under Greed (Top 3)

**1: 0x8170715b3b381dffb7062c0298972d4727a0a63b**

**2: 0xa520ded057a32086c40e7dd6ed4eb8efb82c00e0**

**3: 0x083384f897ee0f19899168e3b1bec365f52a9012**

**-** Consistent profits observed in accounts trading under Fear (Top 3)

**1: 0x4f93fead39b70a1824f981a54d4e55b278e9f760**

**2: 0xbd5fead7180a9c139fa51a103cb6a2ce86ddb5c3**

**3: 0x083384f897ee0f19899168e3b1bec365f52a9012**

**-** Consistent profits observed in accounts trading under Neutral (Top 3)

**1: 0xbd5fead7180a9c139fa51a103cb6a2ce86ddb5c3**

**2: 0x4f93fead39b70a1824f981a54d4e55b278e9f760**

**3: 0x513b8629fe877bb581bf244e326a047b249c4ff1**

**3. Risk Assessment**

- Lowest Max Drawdown (Top 3):

**1: 0x3f9a0aadc7f04a7c9d75dc1b5a6ddd6e36486cf6**

**2: 0x420ab45e0bd8863569a5efbb9c05d91f40624641**

**3: 0x6d6a4b953f202f8df5bed40692e7fd865318264a**

- Highest Sharpe Ratio (Top 3):

**1: 0xae5eacaf9c6b9111fd53034a602c192a04e082ed**

**2: 0x6d6a4b953f202f8df5bed40692e7fd865318264a**

**3: 0x420ab45e0bd8863569a5efbb9c05d91f40624641**

**5. Key Takeaways**

- By clustering based on metrics like Sharpe ratio, max drawdown, win rate, average return, I discovered that accounts naturally fall into distinct strategy types. For example:

Elite Quant / Trend-Followers - high win rate, low drawdown, high Sharpe  
Balanced Traders - moderate risk/reward profiles  
Break-Even Traders - high risk, inconsistent returns  
Losers / Unstable - poor risk management, underperformance

- Sentiment Plays a Role in Profitability:   
 Some accounts consistently perform during Extreme Greed and Greed conditions  
 Very few people are able to make profit in conditions of Extreme Fear probably avoiding those   
 days would be good.

Since its clear that sentiments play a role in profitability hence,  
 So sentiment + trader behavior are correlated.  
 Which can be used for building sentiment aware trading model/strategies.

-Slacking/Worst performing accounts: There are few accounts:  
  
 1: 0x271b280974205ca63b716753467d5a371de622ab  
 2: 0x8477e447846c758f5a675856001ea72298fd9cb5  
 3: 0xb899e522b5715391ae1d4f137653e7906c5e2115

Their metrics like Sharpe ratio, max drawdowns, Net PnL, and with respect to the weighted scoring these accounts performed the lowest.