

```
from google.colab import files
uploaded = files.upload()
```

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Saving fear\_greed\_index.csv to fear\_greed\_index.csv  
Saving historical\_data.csv to historical\_data.csv

```
import os
os.listdir()
```

```
['.config', 'historical_data.csv', 'fear_greed_index.csv', 'sample_data']
```

```
import pandas as pd

hist = pd.read_csv("historical_data.csv")
hist.columns
```

```
Index(['Account', 'Coin', 'Execution Price', 'Size Tokens', 'Size USD', 'Side',
       'Timestamp IST', 'Start Position', 'Direction', 'Closed PnL',
       'Transaction Hash', 'Order ID', 'Crossed', 'Fee', 'Trade ID',
       'Timestamp'],
      dtype='object')
```

```
fear = pd.read_csv("fear_greed_index.csv")
fear.columns
```

```
Index(['timestamp', 'value', 'classification', 'date'], dtype='object')
```

```
hist.columns.tolist()
fear.columns.tolist()
```

```
['timestamp', 'value', 'classification', 'date']
```

```
import pandas as pd

hist = pd.read_csv("historical_data.csv", low_memory=False)
hist.columns.tolist()
```

```
['Account',
 'Coin',
 'Execution Price',
 'Size Tokens',
 'Size USD',
 'Side',
 'Timestamp IST',
 'Start Position',
 'Direction',
 'Closed PnL',
 'Transaction Hash',
 'Order ID',
 'Crossed',
 'Fee',
 'Trade ID',
 'Timestamp']
```

```
import pandas as pd

# Load datasets
hist = pd.read_csv("historical_data.csv", low_memory=False)
fear = pd.read_csv("fear_greed_index.csv")

# Rename columns to standard names
hist = hist.rename(columns={
    'Account': 'account',
    'Coin': 'symbol',
    'Execution Price': 'execution_price',
    'Size Tokens': 'size',
```

```

'Side': 'side',
'Timestamp IST': 'timestamp_ist',
'Timestamp': 'timestamp',
'Start Position': 'start_position',
'Direction': 'event',
'Closed PnL': 'closedPnL'
})

# Create a unified time column
# Prefer 'Timestamp' if available
if 'timestamp' in hist.columns:
    hist['time'] = pd.to_datetime(hist['timestamp'], errors='coerce')
else:
    hist['time'] = pd.to_datetime(hist['timestamp_ist'], errors='coerce')

# Extract date
hist['date'] = hist['time'].dt.date
fear['date'] = pd.to_datetime(fear['date']).dt.date

# Fear/Greed rename for consistency
fear = fear.rename(columns={
    'classification': 'Classification',
    'value': 'SentimentValue'
})

# Add missing leverage column
if 'leverage' not in hist.columns:
    hist['leverage'] = None

# Merge datasets
merged = hist.merge(fear[['date', 'Classification', 'SentimentValue']], on='date', how='left')

merged.head()

```

		account	symbol	execution_price	size	Size USD	side	timestamp_ist	start_position	event
0	0xae5eacaf9c6b9111fd53034a602c192a04e082ed	@107		7.9769	986.87	7872.16	BUY	02-12-2024 22:50	0.000000	Buy
1	0xae5eacaf9c6b9111fd53034a602c192a04e082ed	@107		7.9800	16.00	127.68	BUY	02-12-2024 22:50	986.524596	Buy
2	0xae5eacaf9c6b9111fd53034a602c192a04e082ed	@107		7.9855	144.09	1150.63	BUY	02-12-2024 22:50	1002.518996	Buy
3	0xae5eacaf9c6b9111fd53034a602c192a04e082ed	@107		7.9874	142.98	1142.04	BUY	02-12-2024 22:50	1146.558564	Buy
4	0xae5eacaf9c6b9111fd53034a602c192a04e082ed	@107		7.9894	8.73	69.75	BUY	02-12-2024 22:50	1289.488521	Buy

5 rows × 21 columns

```

import pandas as pd

df = pd.read_csv("historical_data.csv", low_memory=False)
fear = pd.read_csv("fear_greed_index.csv")

# Rename 'Account' column to 'account' for consistency
df = df.rename(columns={'Account': 'account'})

# Parse 'Timestamp IST' into datetime objects and localize directly to 'Asia/Kolkata' timezone.
# Assuming the strings in 'Timestamp IST' are already in Asia/Kolkata time.
df['timestamp_ist'] = pd.to_datetime(df['Timestamp IST'], format="%d-%m-%Y %H:%M", errors='coerce').dt.tz_localize("Asia/Kolkata")

# Extract date separately
df['date'] = df['timestamp_ist'].dt.date
fear['date'] = pd.to_datetime(fear['date']).dt.date

# Merge datasets to bring 'Classification' into 'df'
df = df.merge(fear[['date', 'Classification', 'value']], on='date', how='left')

```

```
# Rename fear columns for consistency if needed, assuming 'classification' is the column to use
```

```
df = df.rename(columns={'classification': 'Classification', 'value': 'SentimentValue'})
```

```
df.head()
```

		account	Coin	Execution Price	Size Tokens	Size USD	Side	Timestamp IST	Start Position	Direction	Closed PnL
0	0xae5eacaf9c6b9111fd53034a602c192a04e082ed	@107		7.9769	986.87	7872.16	BUY	02-12-2024 22:50	0.000000	Buy	0.0
1	0xae5eacaf9c6b9111fd53034a602c192a04e082ed	@107		7.9800	16.00	127.68	BUY	02-12-2024 22:50	986.524596	Buy	0.0
2	0xae5eacaf9c6b9111fd53034a602c192a04e082ed	@107		7.9855	144.09	1150.63	BUY	02-12-2024 22:50	1002.518996	Buy	0.0
3	0xae5eacaf9c6b9111fd53034a602c192a04e082ed	@107		7.9874	142.98	1142.04	BUY	02-12-2024 22:50	1146.558564	Buy	0.0
4	0xae5eacaf9c6b9111fd53034a602c192a04e082ed	@107		7.9894	8.73	69.75	BUY	02-12-2024 22:50	1289.488521	Buy	0.0

```
df = df.sort_values('timestamp_ist')
```

```
# Add a profit flag
```

```
df['is_profit'] = df['Closed PnL'] > 0
```

```
# Group by classification (Fear / Greed) and get metrics
```

```
metrics = df.groupby('Classification').agg(
    total_trades=('account', 'count'),
    profitable_trades=('is_profit', 'sum'),
    avg_pnl=('Closed PnL', 'mean'),
    median_pnl=('Closed PnL', 'median'),
    max_pnl=('Closed PnL', 'max'),
    min_pnl=('Closed PnL', 'min')
).reset_index()
```

```
# Calculate win rate
```

```
metrics['win_rate'] = metrics['profitable_trades'] / metrics['total_trades']
```

```
metrics
```

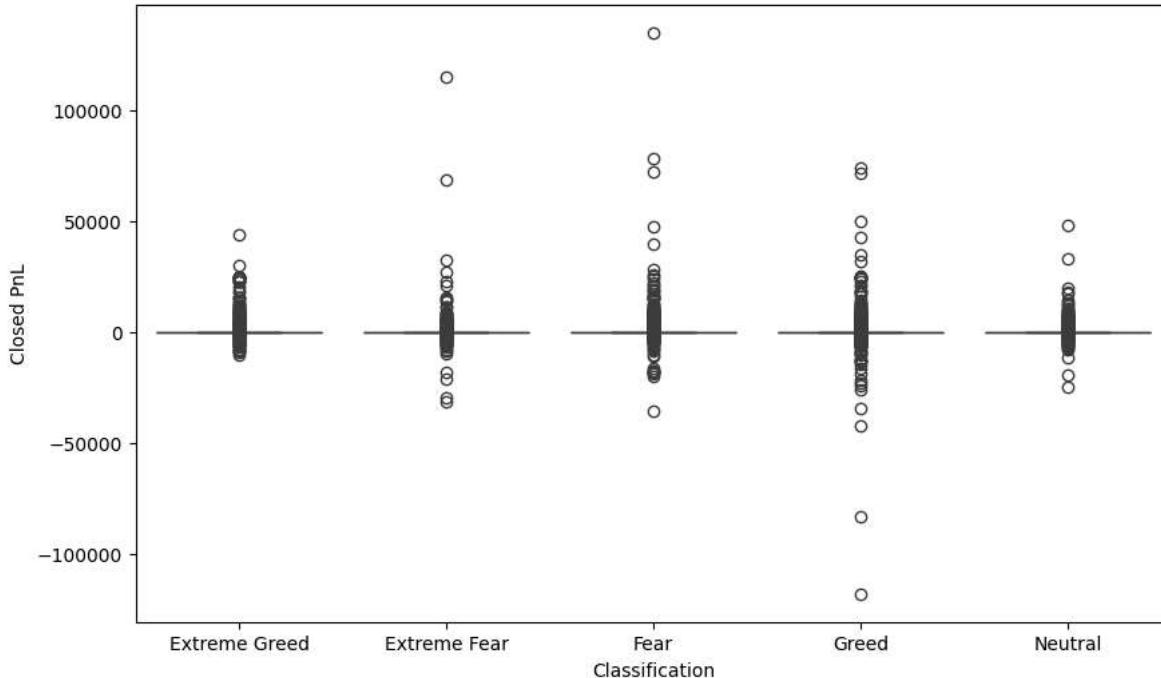
	Classification	total_trades	profitable_trades	avg_pnl	median_pnl	max_pnl	min_pnl	win_rate
0	Extreme Fear	21400	7931	34.537862	0.0	115287.00000	-31036.69194	0.370607
1	Extreme Greed	39992	18594	67.892861	0.0	44223.45187	-10259.46800	0.464943
2	Fear	61837	26019	54.290400	0.0	135329.09010	-35681.74723	0.420768
3	Greed	50303	19358	42.743559	0.0	74530.52371	-117990.10410	0.384828
4	Neutral	37686	14961	34.307718	0.0	48504.09555	-24500.00000	0.396991

```
import seaborn as sns
import matplotlib.pyplot as plt
```

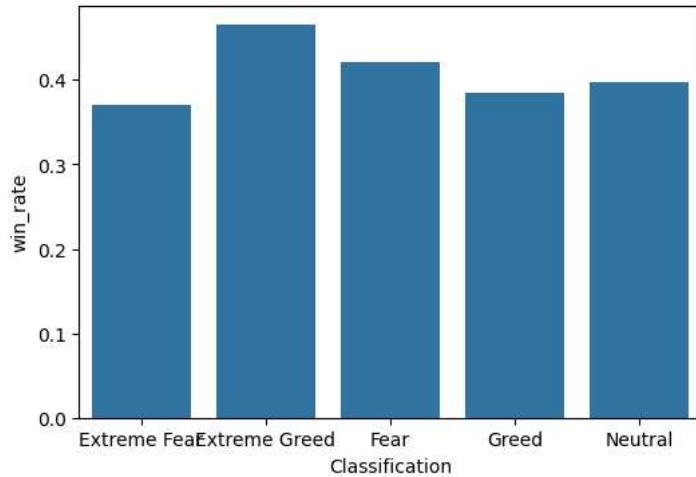
```
plt.figure(figsize=(10,6))
sns.boxplot(x='Classification', y='Closed PnL', data=df)
plt.title("Distribution of Trade PnL under Fear vs Greed")
plt.show()
```

```
# Win rate bar chart
plt.figure(figsize=(6,4))
sns.barplot(x='Classification', y='win_rate', data=metrics)
plt.title("Trader Win Rate under Fear vs Greed")
plt.show()
```

## Distribution of Trade PnL under Fear vs Greed



## Trader Win Rate under Fear vs Greed



```
from scipy.stats import ttest_ind

fear_pnl = df[df['Classification']=='Fear']['Closed PnL']
greed_pnl = df[df['Classification']=='Greed']['Closed PnL']

t_stat, p_val = ttest_ind(fear_pnl, greed_pnl, nan_policy='omit')
print(f"T-statistic: {t_stat:.4f}, P-value: {p_val:.4f}")

T-statistic: 1.8847, P-value: 0.0595
```

```
df.to_csv("trader_fear_greed_merged.csv", index=False)
print("Merged dataset saved successfully.")
```

Merged dataset saved successfully.

```
import pandas as pd
import numpy as np
import matplotlib.pyplot as plt
import seaborn as sns
from scipy.stats import ttest_ind
from sklearn.model_selection import train_test_split
from sklearn.preprocessing import StandardScaler
from sklearn.linear_model import LogisticRegression
```

```
from sklearn.metrics import accuracy_score, classification_report

df.to_csv("trader_fear_greed_merged.csv", index=False)

# Profit flag
df['is_profit'] = df['Closed PnL'] > 0

# Group by sentiment
metrics = df.groupby('Classification').agg(
    total_trades=('account', 'count'),
    profitable_trades=('is_profit', 'sum'),
    avg_pnl=('Closed PnL', 'mean'),
    median_pnl=('Closed PnL', 'median'),
    max_pnl=('Closed PnL', 'max'),
    min_pnl=('Closed PnL', 'min')
).reset_index()

# Win rate
metrics['win_rate'] = metrics['profitable_trades'] / metrics['total_trades']
metrics
```

	Classification	total_trades	profitable_trades	avg_pnl	median_pnl	max_pnl	min_pnl	win_rate
0	Extreme Fear	21400	7931	34.537862	0.0	115287.00000	-31036.69194	0.370607
1	Extreme Greed	39992	18594	67.892861	0.0	44223.45187	-10259.46800	0.464943
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```
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os.listdir()
```

```
[".config", "sample_data"]
```

```
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```

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Saving fear\_greed\_index.csv to fear\_greed\_index.csv  
Saving historical\_data.csv to historical\_data.csv

```
import os
os.listdir()
```

```
[".config", "historical_data.csv", "fear_greed_index.csv", "sample_data"]
```

```
import pandas as pd
```

```
hist = pd.read_csv("historical_data.csv", low_memory=False)
fear = pd.read_csv("fear_greed_index.csv")
```

```
import pandas as pd

# Load files
hist = pd.read_csv("historical_data.csv", low_memory=False)
fear = pd.read_csv("fear_greed_index.csv")

# =====
# FIX COLUMN NAMES (standardize)
# =====
hist.columns = hist.columns.str.strip().str.lower().str.replace(' ', '_')
fear.columns = fear.columns.str.strip().str.lower().str.replace(' ', '_')

# =====
```

```
# CONVERT TIMESTAMPSP
# =====
# Convert 'timestamp_ist' OR fallback to generic timestamp column
if 'timestamp_ist' in hist.columns:
    hist['timestamp'] = pd.to_datetime(hist['timestamp_ist'], errors='coerce')
elif 'timestamp' in hist.columns:
    hist['timestamp'] = pd.to_datetime(hist['timestamp'], errors='coerce')

# Extract date
hist['date'] = hist['timestamp'].dt.date

# =====
# CLEAN FEAR-GREED DATA
# =====
fear['date'] = pd.to_datetime(fear['date'], errors='coerce').dt.date

# =====
# MERGE DATASETS
# =====
df = pd.merge(hist, fear[['date','classification','value']], on='date', how='left')

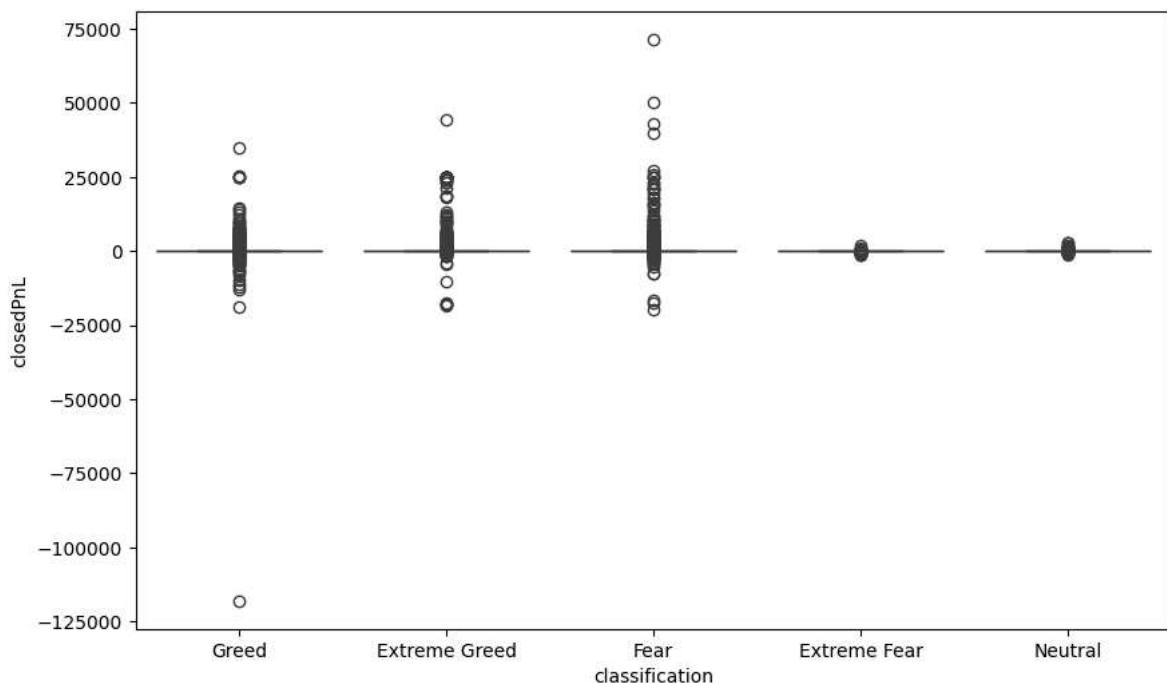
# Rename for convenience
df.rename(columns={'value': 'SentimentValue', 'closed_pnl': 'closedPnL'}, inplace=True)

# Profit flag
df['is_profit'] = df['closedPnL'] > 0

df.head()
```

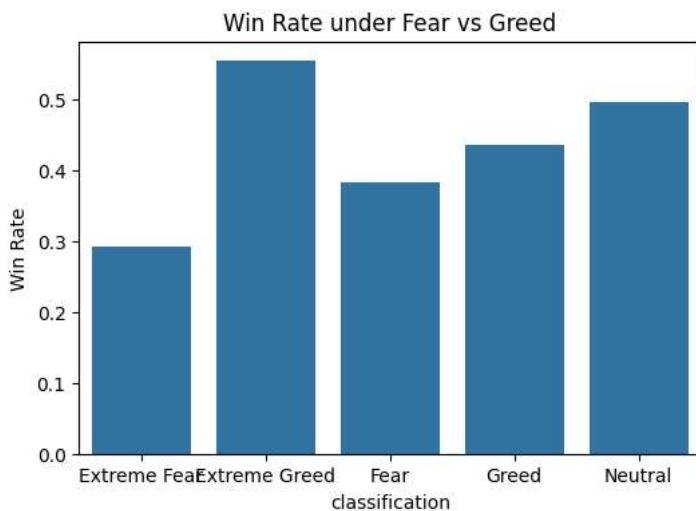
	account	coin	execution_price	size_tokens	size_usd	side	timestamp_ist	start_position
0	0xae5eacaf9c6b9111fd53034a602c192a04e082ed	@107		7.9769	986.87	7872.16	BUY	02-12-2024 22:50
1	0xae5eacaf9c6b9111fd53034a602c192a04e082ed	@107		7.9800	16.00	127.68	BUY	02-12-2024 22:50
2	0xae5eacaf9c6b9111fd53034a602c192a04e082ed	@107		7.9855	144.09	1150.63	BUY	02-12-2024 22:50
3	0xae5eacaf9c6b9111fd53034a602c192a04e082ed	@107		7.9874	142.98	1142.04	BUY	02-12-2024 22:50
4	0xae5eacaf9c6b9111fd53034a602c192a04e082ed	@107		7.9894	8.73	69.75	BUY	02-12-2024 22:50

```
plt.figure(figsize=(10,6))
sns.boxplot(data=df, x='classification', y='closedPnL')
plt.show()
```



```
win_rate = df.groupby('classification')['is_profit'].mean().reset_index()

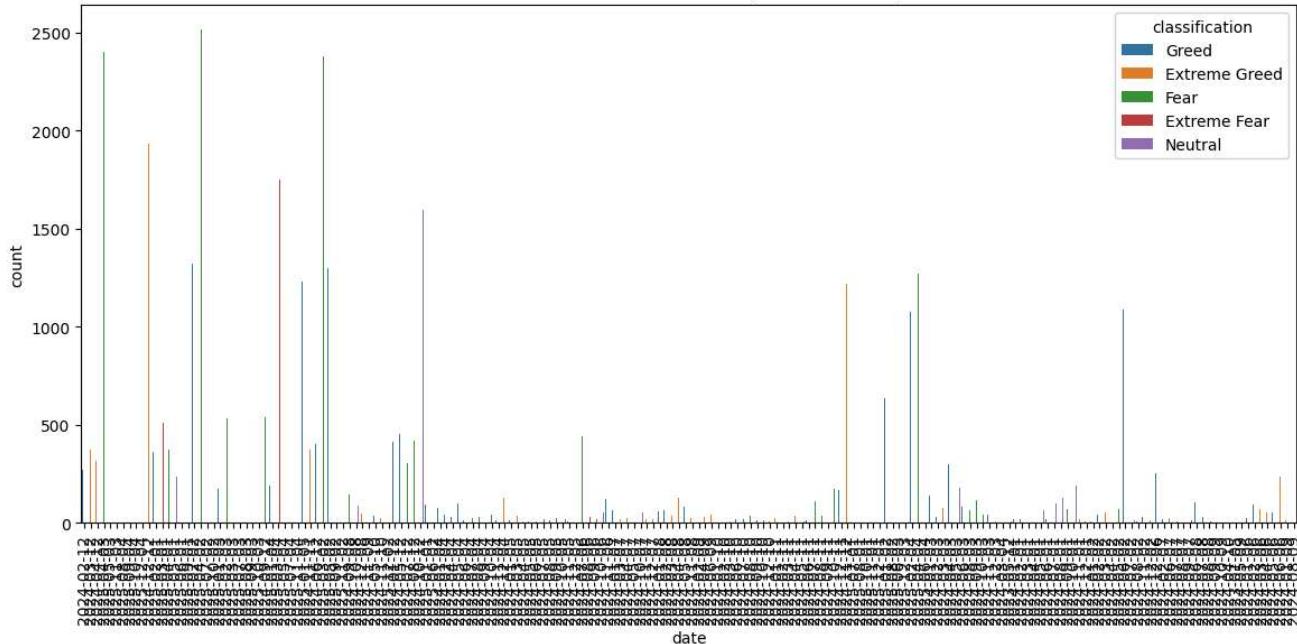
plt.figure(figsize=(6,4))
sns.barplot(data=win_rate, x='classification', y='is_profit')
plt.title("Win Rate under Fear vs Greed")
plt.ylabel("Win Rate")
plt.show()
```



```
df['date'] = pd.to_datetime(df['date'])

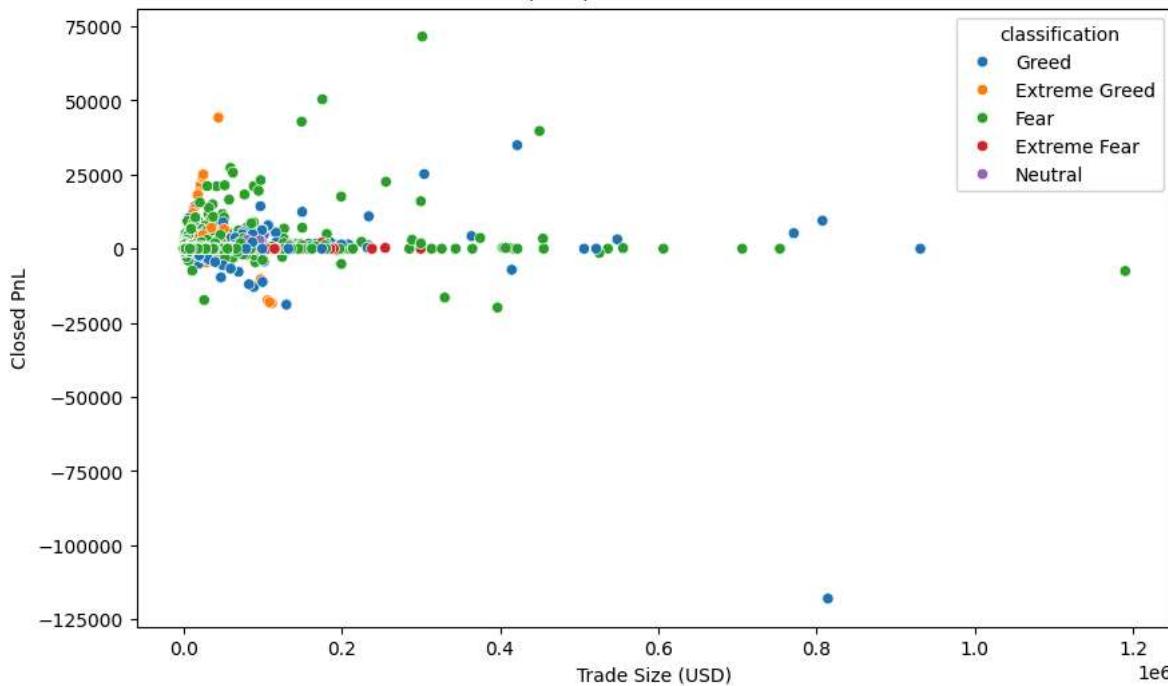
plt.figure(figsize=(14,6))
sns.countplot(data=df, x=df['date'].dt.date, hue='classification') # Corrected column name to 'classification'
plt.xticks(rotation=90)
plt.title("Number of Trades Over Time (with Sentiment)")
plt.show()
```

Number of Trades Over Time (with Sentiment)

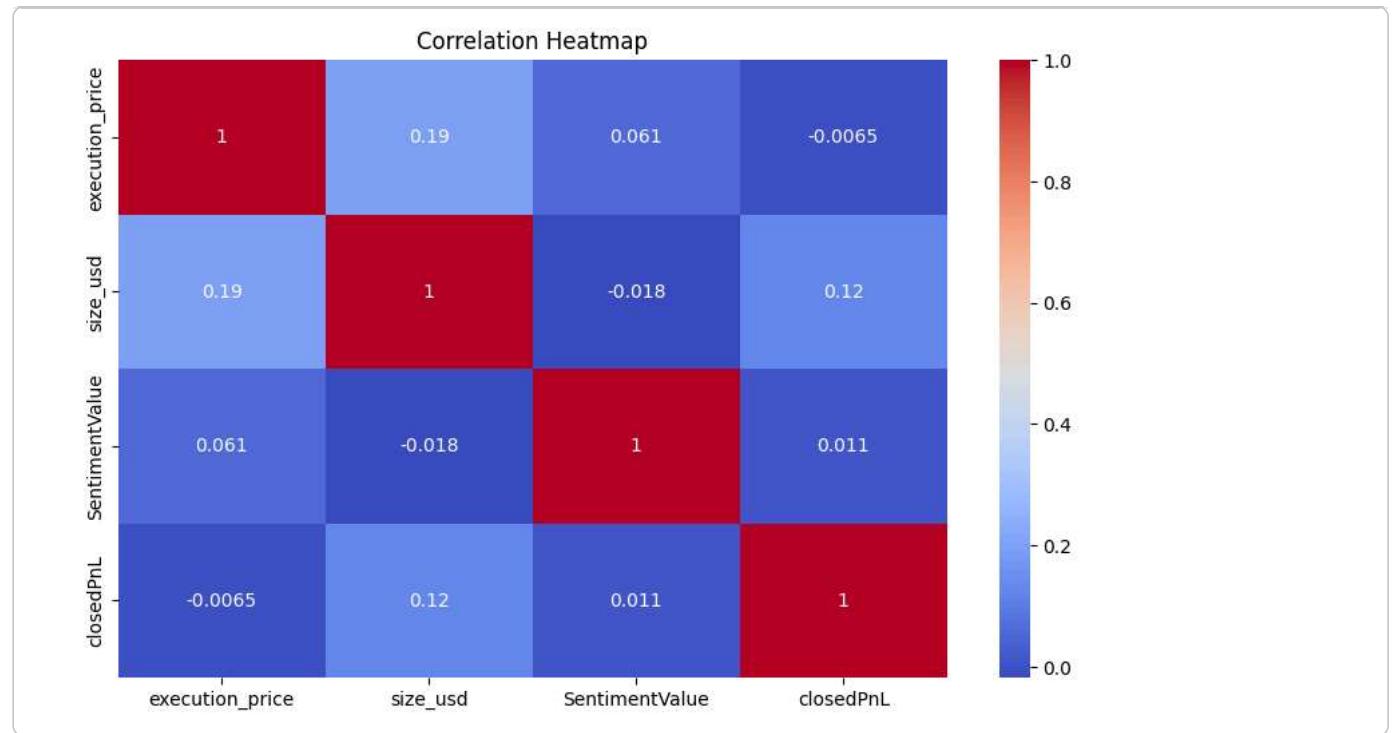


```
plt.figure(figsize=(10,6))
sns.scatterplot(data=df, x='size_usd', y='closedPnL', hue='classification') # Corrected x to 'size_usd' and hue to 'classification'
plt.title("Trade Size (USD) vs PnL under Fear vs Greed")
plt.xlabel("Trade Size (USD)")
plt.ylabel("Closed PnL")
plt.show()
```

Trade Size (USD) vs PnL under Fear vs Greed



```
plt.figure(figsize=(10,6))
sns.heatmap(df[['execution_price', 'size_usd', 'SentimentValue', 'closedPnL']].corr(),
            annot=True, cmap='coolwarm')
plt.title("Correlation Heatmap")
plt.show()
```



```
from scipy.stats import ttest_ind

fear_pnl = df[df['classification']=='Fear']['closedPnL']
greed_pnl = df[df['classification']=='Greed']['closedPnL']

t_stat, p_val = ttest_ind(fear_pnl, greed_pnl, nan_policy='omit')
t_stat, p_val
(np.float64(4.284086506432705), np.float64(1.841723007827558e-05))
```

```
df.groupby(['account','classification']).closedPnL.sum().sort_values(ascending=False).head(10)
```

closedPnL		
account	classification	
0x083384f897ee0f19899168e3b1bec365f52a9012	Fear	1.010607e+06
0xb1231a4a2dd02f2276fa3c5e2a2f3436e6bfed23	Extreme Greed	9.978715e+05
	Greed	3.327058e+05
0x72c6a4624e1dff724e6d00d64ceae698af892a0	Fear	1.972949e+05
0xbbaaaf6571ab7d571043ff1e313a9609a10637864	Greed	1.881168e+05
0xbd5fead7180a9c139fa51a103cb6a2ce86ddb5c3	Fear	1.711983e+05
0xbbe1707d6b44d4d52bfe19e41f8a828645437aab	Extreme Greed	1.554902e+05
0xb1231a4a2dd02f2276fa3c5e2a2f3436e6bfed23	Fear	1.481471e+05
0x4f93fead39b70a1824f981a54d4e55b278e9f760	Fear	6.893832e+04
0x75f7eeb85dc639d5e99c78f95393aa9a5f1170d4	Greed	6.804519e+04

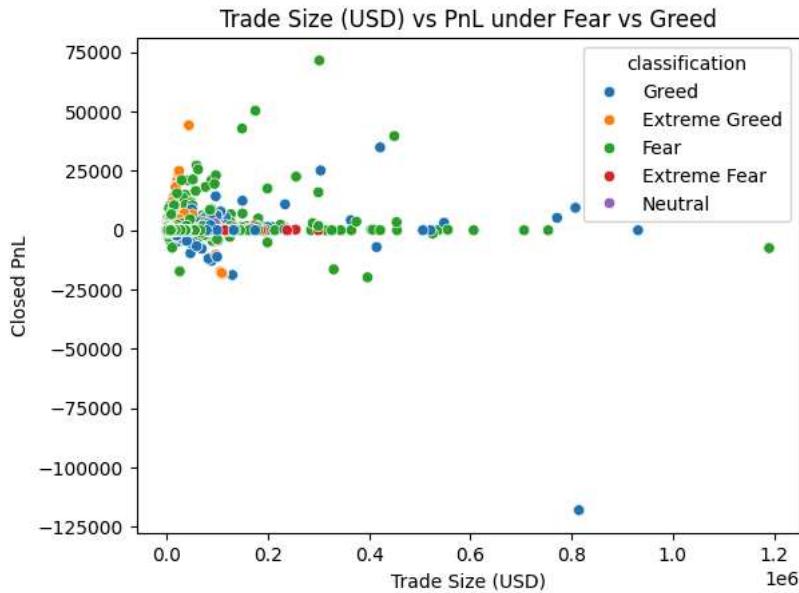
```
dtype: float64
```

```
df.groupby(['coin','classification']).closedPnL.mean().sort_values(ascending=False).head(10)
```

closedPnL		
coin	classification	
ENA	Fear	1616.478127
SOL	Fear	760.960022
USUAL	Greed	759.791153
	Fear	711.273747
@85	Greed	678.668791
MOODENG	Greed	531.655030
@107	Extreme Greed	495.650870
PNUT	Extreme Greed	449.720289
PEOPLE	Greed	360.646005
SOL	Greed	328.157281

dtype: float64

```
sns.scatterplot(x='size_usd', y='closedPnL', hue='classification', data=df) # Corrected x to 'size_usd' and hue to 'classification'
plt.title('Trade Size (USD) vs PnL under Fear vs Greed')
plt.xlabel('Trade Size (USD)')
plt.ylabel('Closed PnL')
plt.show()
```



```
from sklearn.model_selection import train_test_split
from sklearn.preprocessing import StandardScaler
from sklearn.linear_model import LogisticRegression
from sklearn.metrics import accuracy_score, classification_report

# =====#
# Prepare Dataset for Modeling
# =====#

model_df = df.copy()

# Drop rows with missing PnL or sentiment
model_df = model_df.dropna(subset=['closedPnL', 'SentimentValue'])

# Encode classification
model_df['classification_encoded'] = model_df['classification'].map({'Fear':0, 'Greed':1})

# Drop rows where classification_encoded is NaN (for unmapped classifications)
model_df = model_df.dropna(subset=['classification_encoded'])

# Target variable
model_df['target'] = (model_df['closedPnL'] > 0).astype(int)
```

```

# Select Features
features = [
    'execution_price',
    'size_usd', # Corrected from 'size' to 'size_usd' as per earlier analysis
    'start_position',
    'SentimentValue',
    'classification_encoded'
]

# Drop unavailable columns gracefully
# Note: 'size_usd' is expected to be present after previous preprocessing,
# but this filter ensures robustness if 'size_usd' somehow went missing.
features = [f for f in features if f in model_df.columns]

X = model_df[features]
y = model_df['target']

# Split
X_train, X_test, y_train, y_test = train_test_split(X, y, test_size=0.25, random_state=42)

# Scale numerical features
scaler = StandardScaler()
X_train_scaled = scaler.fit_transform(X_train)
X_test_scaled = scaler.transform(X_test)

# =====
# Logistic Regression Model
# =====
model = LogisticRegression(max_iter=500)
model.fit(X_train_scaled, y_train)

y_pred = model.predict(X_test_scaled)

# =====
# Evaluate Model
# =====
accuracy = accuracy_score(y_test, y_pred)
print("Model Accuracy:", accuracy)
print("\nClassification Report:\n", classification_report(y_test, y_pred))

# Feature importance
importance = pd.Series(model.coef_[0], index=X.columns)
importance.sort_values(ascending=False)

```

Model Accuracy: 0.5987919249721825

Classification Report:				
	precision	recall	f1-score	support
0	0.60	1.00	0.75	3760
1	0.64	0.01	0.01	2531
accuracy			0.60	6291
macro avg	0.62	0.50	0.38	6291
weighted avg	0.62	0.60	0.45	6291

0

---

	0
<b>classification_encoded</b>	0.070466
<b>SentimentValue</b>	0.059740
<b>start_position</b>	0.041498
<b>size_usd</b>	0.033770
<b>execution_price</b>	-0.186971

**dtype:** float64

## Analysis

Class 0 (Probably "Neutral/Normal Behaviour") Precision: 0.60 Recall: 1.00 → the model catches every Class 0 case F1-score: 0.75  
Support: 3760