

# Data Science Assignment - Summary Report

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Key observations :

1. Daily Closed PnL: Sum of closedPnL per day saved in 'daily\_closedPnL'.
2. Daily Volume: Sum of absolute trade sizes per day saved in 'daily\_volume'.
3. Buy vs Sell: Counts per day saved in 'buy\_trades' and 'sell\_trades'.

Suggested actions:

- Monitor days with extreme negative ClosedPnL to investigate strategies/positions.
- Compare daily volume spikes with Fear & Greed index to spot sentiment-driven activity.
- Use buy/sell imbalance as a short-term signal for mean-reversion or momentum strategies.

Files included in the package:

- csv\_files/historical\_data.csv
- csv\_files/fear\_greed\_index.csv
- csv\_files/daily\_aggregates.csv
- outputs/daily\_closed\_pnl.png
- outputs/daily\_trading\_volume.png
- outputs/daily\_buy\_vs\_sell.png
- ds\_report.pdf