Data Science Assignment - Summary Report

Candidate : - I. Siva Venkata Bhanu Prakash  
  
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