

CICC Project Report

Team Name- AG

College Name- Veermata Jijabai Technological Institute
Mumbai

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DATASET AND API USED -

API -

Yahoo finance API for Latest Market news

DATASET-

1. An261222.txt - The data is sourced from Bhavcopy data. It contains the announcements of the stocks listed in the NSE. It is being used for the news section
2. Bm261222.txt -The data is sourced from Bhavcopy data.. It contain summary of event happening in the company it, is being used to generate the summary section
3. cm26DEC2022bhav.csv - this is cash market data sourced from Bhavcopy it used to generated net change in price
4. cm27DEC2022bhav.csv - this is cash market data sourced from Bhavcopy it used to generated net change in price
5. fo26DEC2022bhav.csv - this is futures and options data sourced from Bhavcopy it used to generate net change in price and is used in multiple sections for information of Stocks, Indices in Futures and Options.
6. fo27DEC2022bhav.csv - this is futures and options data sourced from Bhavcopy it used to generate net change in price and is used in multiple sections for information of Stocks, Indices in Futures and Options.
7. Combineoi_26122022.csv - it contain open interest data it is used to on obtain open interest and open interest change data it sourced from Bhavcopy

8. Etf161222.csv - This is the Exchange traded Funds data which is obtained from Bhavcopy data of derivatives on the NSE Website. It is used for the ETF Flows section. Data prior to 1 day, 5 day and 10 days is extracted for required data
9. Etf211222.csv - This is the Exchange traded Funds data which is obtained from Bhavcopy data of derivatives on the NSE Website. It is used for the ETF Flows section. Data prior to 1 day, 5 day and 10 days is extracted for required data
10. Etf261222.csv - This is the Exchange traded Funds data which is obtained from Bhavcopy data of derivatives on the NSE Website. It is used for the ETF Flows section. Data prior to 1 day, 5 day and 10 days is extracted for required data
11. fii_stats_26-Dec-2022.xls - This data is obtained from FPI Derivative data in the NSE Website. It is used for the institutional flows section.
12. fii_stats_27-Dec-2022.xls - This data is obtained from FPI Derivative data in the NSE Website. It is used for the institutional flows section.
13. fii_stats_28-Dec-2022.xls - This data is obtained from FPI Derivative data in the NSE Website. It is used for the institutional flows section.
14. Fii-dii-latest-today.csv - It is extracted from the NSE Website. It is used for Option Flows section

<https://www.nseindia.com/reports/fii-dii>

https://www1.nseindia.com/products/content/equities/equities/fii_dii_market_today.htm

15. Fii-dii-latest-yesterday.csv - It is extracted from the NSE Website. It is used for Option Flows section
<https://www.nseindia.com/reports/fii-dii>
https://www1.nseindia.com/products/content/equities/equities/fii_dii_market_today.htm
16. Ind_close_all_26122022.csv - It is sourced from indices data on NSE Website. It contains the closing information of the indices and is used for data for Index.
https://www1.nseindia.com/products/content/equities/indices/homepage_indices.htm

17. Ind_nifty200list.csv - It contains the list of Nifty 200 Companies. It is used to filter the data from the sources for these specific companies.
https://www1.nseindia.com/products/content/equities/indices/nifty_200.htm

18. India ADRs_ Performance.csv - ADR data obtain from in.investing.com , it is used for overnight ADR and GDR Moves Section information
<https://in.investing.com/equities/india-adrs/performance>
19. India ADRs.csv- ADR data obtain from in.investing.com , it is used for overnight ADR and GDR Moves Section information
<https://in.investing.com/equities/india-adrs>
20. option-chain-ED-NIFTY-29-Dec-2022_mod.csv- it is Obtain From NSE website , Used for Option Chain For Nifty
<https://www.nseindia.com/option-chain>
21. option-chain-ED-NIFTY-29-Dec-2022.csv - it is Obtain From NSE website , Used for Option Chain For Nifty
<https://www.nseindia.com/option-chain>
22. Turnover.xlsx - Sourced From NSE ,it is Used to Generate Market Turnover data
https://www1.nseindia.com/homepage/nse_mkt_trd_detail.htm

FINAL SUBMISSION FILE-

Colab file -

1. For report generation

<https://colab.research.google.com/drive/1gxQiurRh-RjRu8HUej3rhJkSyXKp90dj?usp=sharing>

2. For outputs

https://colab.research.google.com/drive/1RcYOL9_dfH_IdPQgjO2Ue2vYH63jzx9T

All code are present in this file

Dataset Drive Link-

https://drive.google.com/drive/u/0/folders/18uNPJOFD6_y1dwydk1xF3jdEZNIetUMI?authuser=1

All dataset used in this project is present in this drive link

Txt File -

https://drive.google.com/file/d/1-0DgK7qUi6aex4GEwjXhsi0vVlyIzU1o/view?usp=share_link

Single File Output Generated from Code as per Sample Report

Outputs from Colab -

We are generating single page Text file of the final output as report.txt

Below are some of the output screenshot from colab

Market Commentary - Intended for Institutional Clients Only

Future Lifestyle Fashions Limited FLFL : 30-DEC-2022 : Financial Results/Other business matters To consider and approve the financial results for the quarter ending December 31, 2022.
Persistent Systems Limited PERSISTENT : 18-JAN-2023 : Financial Results/Dividend/Other business matters To consider and approve the financial results for the quarter ending December 31, 2022.
Varanium Cloud Limited CLOUD : 30-DEC-2022 : Fund Raising/Other business matters To consider Fund Raising and other business matters
Vishwaraj Sugar Industries Limited VISHWARAJ : 05-JAN-2023 : Other business matters Pursuant to SEBI (Listing Obligations and Disclosure Requirements) Regulations, 2015

Further, pursuant to the provisions of SEBI (Prohibition of Insider Trading) Regulations, 2015 the Trading Window for dealing in the securities of the Company shall be open from 01-Jan-2023 to 31-Jan-2023.

The date of Board Meeting of the Company for consideration and declaration of the Unaudited Financial Results for the December 2022 quarter will be intimated to the shareholders of the Company.

Mangalam Organics Limited MANORG : 30-DEC-2022 : Other business matters To consider other business matters
Keerti Knowledge and Skills Limited KEERTI : 28-DEC-2022 : Other business matters To consider other business matters
Wipro Limited WIPRO : 13-JAN-2023 : Financial Results/Dividend To consider and approve, inter alia:

a) the condensed audited standalone and consolidated financial results of the Company under IndAS for the quarter ending December 31, 2022.

b) the condensed audited consolidated financial results of the Company under IFRS for the quarter ending December 31, 2022.

c) declaration of interim dividend, if any, for the financial year 2022-23.

Derivatives Summary :
Long BuildUp are observed in FINNIFTY worth \$14.57mn;
Short Covering are observed in NIFTY worth \$1848.19mn;BANKNIFTY worth \$1991.59mn;MIDCPNIFTY worth \$0.0mn;

Stock Futures :
Longs are observed in ICICIBANK;BHARTIARTL;IRCTC;INDHOTEL;NAVINFLOUR;
Shorts are observed in KOTAKBANK;
Unwinding are observed in ASIANPAINT;DRREDDY;DIVISLAB;HINDUNILVR;MPHASIS;TITAN;AUROPHARMA;
Coverings are observed in HDFCBANK;RELIANCE;ADANIEXPORTS;INDUSINDBK;INFY;TATAMOTORS;TCS;

ABB : Loss of Share Certificates ABB : ABB India Limited has informed the Exchange about Loss of Share Certificates

ADANI PORTS : Adani Ports and Special Economic Zone Limited has informed the Exchange regarding 'Intimation for Incorporation of a step down subsidi

ATGL : Adani Total Gas Limited has informed the Exchange regarding 'Notice of Postal Ballot under Section 110 of the Companies Act, 2013'.

ADANITRANS : Adani Transmission Limited has informed the Exchange regarding the Trading Window closure pursuant to SEBI (Prohibition of Insider T

ABCAPITAL : Aditya Birla Capital Limited has informed the Exchange about Loss of Share Certificates

ABFRL : Aditya Birla Fashion and Retail Limited has informed the Exchange about Loss of Share Certificates

ALKEM : Alkem Laboratories Limited has informed the Exchange about Acquisition

AMBUJACEM : Ambuja Cements Limited has informed the Exchange regarding a press release dated December 26, 2022, titled "Energy Excellence".

APOLLOHOSP : Apollo Hospitals Enterprise Limited has informed the Exchange about Interest Rates Updates

ASHOKLEY : Ashok Leyland Limited has informed the Exchange about Loss of Share Certificates

BANKBARODA : Bank Of Baroda has informed the Exchange about Loss of Share Certificates

BEL : Bharat Electronics Limited has informed the Exchange regarding Cessation of Mr Anurag Bajpai as Government Nominee Director of the company w

BIOCON : Biocon Limited has informed the Exchange about Meeting

BOSCHLTD : Bosch Limited has informed the Exchange about Loss of Share Certificates

COALINDIA : Coal India Limited has informed the Exchange regarding Change in Director(s) of the company.

COFORGE : Coforge Limited has informed the Exchange about Copy of Newspaper Publication

DLF : Updates DLF : DLF Limited has informed the Exchange regarding 'Compliance under Regulation 57(4) of SEBI (LODR) Regulations, 2015'.

DABUR : Dabur India Limited has informed the Exchange regarding 'Update regarding step down wholly owned

DALBHARAT : Dalmia Bharat Limited has informed the Exchange regarding the Trading Window closure pursuant to SEBI (Prohibition of Insider Trading)

DELHIVERY : Delhivery Limited has informed the Exchange regarding Grant of 46219 Options.

DIVISLAB : Divi's Laboratories Limited has informed the Exchange about Copy of Newspaper Publication regarding Notice given to shareholders in res

DRREDDY : Dr. Reddy's Laboratories Limited has informed the Exchange regarding 'Completion of transaction by Dr. Reddy's Research and Development i

EICHERMOT : Eicher Motors Limited has informed the Exchange regarding the Trading Window closure pursuant to SEBI (Prohibition of Insider Trading)

ESCORTS : Escorts Kubota Limited has informed the Exchange about Schedule of meet

FEDERALBNK : The Federal Bank Limited has informed the Exchange regarding allotment of 169010 securities pursuant to ESOP/ESPS at its meeting held

GLAND : Gland Pharma Limited has informed the Exchange about Schedule of meet

GODREJPROP : Godrej Properties Limited has informed the Exchange regarding a press release dated December 26, 2022, titled "Godrej Properties has e

GRASIM : Grasim Industries Limited has informed the Exchange regarding the Trading Window closure pursuant to SEBI (Prohibition of Insider Trading)

HCLTECH : HCL Technologies Limited has informed the Exchange regarding Grant of 500421 Options.

HDFCBANK : HDFC Bank Limited has informed the Exchange about Loss of Share Certificates

HAL : Vaishali Pharma Limited has informed the Exchange about Copy of Newspaper Publication

HINDPETRO : Hindustan Petroleum Corporation Limited has submitted the Exchange a copy Srutinizers report of Postal Ballot. Further, the company ha

HDFC : Housing Development Finance Corporation Limited has informed the Exchange regarding allotment of 600 securities pursuant to Convertible Secu

ICICIBANK : ICICI Prudential Asset Management Company Limited has informed the Exchange that the Net Asset Value (per unit) 

ICICIGI : ICICI Lombard General Insurance Company Limited has informed the Exchange about Schedule of meet

IEX : TCI Express Limited has informed the Exchange regarding daily report pursuant to Regulation 15(i) of the Buyback Regulations regarding the eq

INDHOTEL : The Indian Hotels Company Limited has informed the Exchange about Schedule of meet

IOC : Y : Music Broadcast Limited has informed the Exchange regarding the Amendment to AOA/MOA of the company.

INDUSTOWER : Indus Towers Limited has informed the Exchange regarding 'Disclosure under Regulation 30(5) of SEBI (Listing Obligations and Disclosur

INDUSINDBK : Indusind Bank Limited has informed the Exchange about Schedule of meet

INFY : Infosys Limited has informed the Exchange regarding daily report pursuant to Regulation 15(i) of the Buyback Regulations regarding the equit

JSWENERGY : JSW Energy Limited has informed the Exchange about Credit Rating

LICHSGFIN : LIC Housing Finance Limited has informed the Exchange about Loss of Share Certificates

LT : Raj Rayon Industries Limited has informed the Exchange regarding Outcome of Board Meeting held on December 23, 2022. the Board of Directors of

MARICO : Marico Limited has informed the Exchange regarding allotment of 7280 securities pursuant to ESOP/ESPS at its meeting held on December 23,

NTPC : Trading Window NTPC : NTPC Limited has informed the Exchange regarding the Trading Window closure pursuant to SEBI (Prohibition of Insider Trading) Regulations, 2015.

OIL : Trading Window MOIL : MOIL Limited has informed the Exchange regarding the Trading Window closure pursuant to SEBI (Prohibition of Insider Trading) Regulations, 2015.

PAYTM : One 97 Communications Limited has informed the Exchange regarding daily report pursuant to Regulation 15(i) of the Buyback Regulations, 2002.

PERSISTENT : Persistent Systems Limited has informed the Exchange regarding the Trading Window closure pursuant to SEBI (Prohibition of Insider Trading) Regulations, 2015.

PETRONET : Petronet LNG Limited has informed the Exchange regarding 'Reg 30'.

PIDILITIND : Pidilite Industries Limited has informed the Exchange about Schedule of meeting.

POONAWALLA : Poonawalla Fincorp Limited has informed the Exchange about Copy of Newspaper Publication - Postal Ballot Notice.

PFC : Power Finance Corporation Limited has informed the Exchange regarding the Trading Window closure pursuant to SEBI (Prohibition of Insider Trading) Regulations, 2015.

POWERGRID : Power Grid Corporation of India Limited has informed the Exchange regarding the Trading Window closure pursuant to SEBI (Prohibition of Insider Trading) Regulations, 2015.

PNB : USING : Shareholders meeting PNBHOUSING : PNB Housing Finance Limited has submitted the Exchange a copy of Scrutinizers report of Postal Ballot.

MOTHERSON : Samvardhana Motherson International Limited has informed the Exchange about Credit Rating.

SIEMENS : Siemens Limited has informed the Exchange regarding 'Updates'.

SIEMENS : Siemens Limited has informed the Exchange regarding 'Updates'.

SUNPHARMA : Sun Pharmaceutical Industries Limited has informed the Exchange regarding the Trading Window closure pursuant to SEBI (Prohibition of Insider Trading) Regulations, 2015.

TVSMOTOR : TVS Motor Company Limited has informed the Exchange about Loss of Share Certificates.

TATACOMM : Tata Communications Limited has informed the Exchange about Loss of Share Certificates.

TATACONSUM : TATA CONSUMER PRODUCTS LIMITED has informed the Exchange about Loss of Share Certificates.

TATAMOTORS : Tata Motors Limited has informed the Exchange about Loss of Share Certificates.

TATAPOWER : Tata Power Company Limited has informed the Exchange about Loss of Share Certificates.

TASTASTEEL : Tata Steel Limited has informed the Exchange about Loss of Share Certificates.

RAMCOCEM : The Ramco Cements Limited has informed the Exchange regarding 'Tamil Nadu Leadership Awards 2022'.

TORNTPOWER : Torrent Power Limited has informed the Exchange about Loss of Share Certificates.

UNIONBANK : Union Bank of India has informed the Exchange regarding the Trading Window closure pursuant to SEBI (Prohibition of Insider Trading) Regulations, 2015.

UBL : DS : Jubilant Industries Limited has informed the Exchange regarding the Trading Window closure pursuant to SEBI (Prohibition of Insider Trading) Regulations, 2015.

WIPRO : Wipro Limited has informed the Exchange regarding 'Disclosure under Regulation 30 of SEBI (Listing Obligations and Disclosure Requirements), 2015'.

ZOMATO : Zomato Limited has informed the Exchange regarding the Trading Window closure pursuant to SEBI (Prohibition of Insider Trading) Regulations, 2015.

ZYDUSLIFE : Zydus Lifesciences Limited has informed the Exchange about Loss of Share Certificates.

Market Turnover

	Product	Volume	30D Avg	Basis in pts(Chg) vs Fair	OI Change
0	Nifty Index	1.85	0.90	181.06(1.37)vs180.27	-20.08
1	BankNifty Index	1.99	0.89	428.45(8.54)vs426.54	-25.76
2	Equities	59.91	37.44		
3	Index Futures	57.46	0.01		
4	Index Options	62.06	2.88		
6	Stock Futures	159.03	0.02		
7	Stock Options	3.07	0.03		
10	Currency Futures	30.27	0.06		
11	Currency Options	0.10	0.15		
12	NSE Bond Futures	0.28	0.00		

Institutional Flows

	Category	Dec 28	Dec 27	Dec 26
0	INDEX FUTURES	46.470000	5.220000	124.580000
1	INDEX OPTIONS	-109.610000	-465.750000	-1537.930000
2	STOCK FUTURES	-31.210000	72.630000	277.430000
3	STOCK OPTIONS	9.610000	-2.350000	12.740000
4	PCR Index Futures	0.904005	0.991894	2.649115
5	PCR Index Options	1.000791	1.002803	1.012831
6	PCR Stock Futures	1.008338	0.986426	0.950521
7	PCR Index Future	0.990053	1.002068	0.990163

ETF Flows:

	Symbol	1D	5D	10D
0	ABSLBANETF	1.23	0.32	-0.35
1	ABSLNN50ET	0.97	-0.90	-1.16
2	AUTOBEES	2.18	-2.51	-3.15
3	AXISBNKETF	10.72	2.08	-3.91
4	AXISBPSETF	0.00	-0.01	0.01
5	AXISCETF	1.44	-0.56	-0.81
6	AXISGOLD	0.18	-0.15	0.47
7	AXISHCETF	-0.41	-1.33	0.59
8	AXISILVER	-1.71	-1.29	1.50
9	AXISNIFTY	2.03	-1.81	-2.17
10	AXISTECETF	1.60	-2.46	-3.32
11	BANKBEES	9.50	-1.18	-5.97
12	BBETF0432	-0.69	1.17	0.20
13	BSLGOLDETF	0.48	0.26	0.53
14	BSLNIFTY	0.21	-0.20	-0.29
15	BSLSENETFG	0.69	-0.66	-0.87

Option Flows:

	Category	Dec 29	Dec 28	1D Chg
0	FII Call Options	517.64	507.29	10.35
1	FII Put Options	586.78	612.62	25.84
2	DII Call Options	1162.94	526.09	636.85
3	DII Put Options	1100.68	481.08	619.59

Options Snapshot:

	Category	Dec 26	Max OI	Movement(Strike,Chg)
0	Max Call Open Interest	180695		(18,200.00, 3,680)
1	Max Put Open Interest	209620		(18,000.00, 80,001)

Overnight ADR and GDR Moves:

ICICI Bank ADR saw -0.23% changes in price with 6.20M volume on previous trading day and 30 day change of -7.93%

Infosys ADR saw -0.39% changes in price with 5.87M volume on previous trading day and 30 day change of -11.74%

Wipro ADR saw -0.22% changes in price with 2.75M volume on previous trading day and 30 day change of -10.74%

Tata Motors ADR saw +0.21% changes in price with 951.16K volume on previous trading day and 30 day change of -14.62%

HDFC Bank ADR saw -0.31% changes in price with 773.31K volume on previous trading day and 30 day change of -4.28%

Azure Power Global saw +0.25% changes in price with 393.41K volume on previous trading day and 30 day change of -28.55%

Sify saw +7.14% changes in price with 234.85K volume on previous trading day and 30 day change of -17.88%

MakeMyTrip saw -2.67% changes in price with 186.47K volume on previous trading day and 30 day change of -9.09%

WNS Holdings saw -1.97% changes in price with 144.12K volume on previous trading day and 30 day change of -6.75%

Yatra Online saw +5.49% changes in price with 131.47K volume on previous trading day and 30 day change of -1.96%

Dr. Reddy's Labs ADR saw +1.06% changes in price with 121.84K volume on previous trading day and 30 day change of -8.15%

Lytus Technologies Holdings Ptv saw -0.11% changes in price with 21.05K volume on previous trading day and 30 day change of -39.99%

Rediff.com India saw 0.00% changes in price with 2.10K volume on previous trading day and 30 day change of 0.00%

Axis Bank ADR saw 0.00% changes in price with 0 volume on previous trading day and 30 day change of 0.00%