

```
from google.colab import drive

drive.mount('/content/drive')

Mounted at /content/drive

import pandas as pd
import numpy as np

niftycpydata = pd.read_csv('/content/drive/MyDrive/CICC/ind_nifty200list.csv');
niftycpydata.head()
```

	Company Name	Industry	Symbol	Series	ISIN Code
0	ABB India Ltd.	Capital Goods	ABB	EQ	INE117A01022
1	ACC Ltd.	Construction Materials	ACC	EQ	INE012A01025
2	AU Small Finance Bank Ltd.	Financial Services	AUBANK	EQ	INE949L01017
3	Abbott India Ltd.	Healthcare	ABBOTINDIA	EQ	INE358A01014
4	Adani Enterprises Ltd.	Metals & Mining	ADANIENT	EQ	INE423A01024

```
#23
res = niftycpydata.iloc[:,niftycpydata.columns.get_loc('Symbol')]
```

```
#24
res

0          ABB
1          ACC
2         AUBANK
3        ABOTINDIA
4       ADANIENT
...
195      WIPRO
196     YESBANK
197       ZEEL
198     ZOMATO
199   ZYDUSLIFE
Name: Symbol, Length: 200, dtype: object
```

```
#25
res = res.to_list()
```

Market data from Yahoo API

```
pip install yfinance
```

```
Looking in indexes: https://pypi.org/simple, https://us-python.pkg.dev/colab-wheels/
Collecting yfinance
  Downloading yfinance-0.2.3-py2.py3-none-any.whl (50 kB)
    ██████████ | 50 kB 2.8 MB/s
Requirement already satisfied: pytz>=2022.5 in /usr/local/lib/python3.8/dist-packages
Collecting requests>=2.26
  Downloading requests-2.28.1-py3-none-any.whl (62 kB)
    ██████████ | 62 kB 1.2 MB/s
Requirement already satisfied: multitasking>=0.0.7 in /usr/local/lib/python3.8/dist-packages
Collecting beautifulsoup4>=4.11.1
  Downloading beautifulsoup4-4.11.1-py3-none-any.whl (128 kB)
    ██████████ | 128 kB 26.2 MB/s
Requirement already satisfied: lxml>=4.9.1 in /usr/local/lib/python3.8/dist-packages
Requirement already satisfied: numpy>=1.16.5 in /usr/local/lib/python3.8/dist-packages
Requirement already satisfied: pandas>=1.3.0 in /usr/local/lib/python3.8/dist-packages
Requirement already satisfied: appdirs>=1.4.4 in /usr/local/lib/python3.8/dist-packages
Collecting frozendict>=2.3.4
  Downloading frozendict-2.3.4-cp38-cp38-manylinux_2_17_x86_64.manylinux2014_x86_64.whl (110 kB)
    ██████████ | 110 kB 6.6 MB/s
Collecting cryptography>=3.3.2
  Downloading cryptography-38.0.4-cp36-abi3-manylinux_2_24_x86_64.whl (4.0 MB)
    ██████████ | 4.0 MB 45.6 MB/s
Collecting html5lib>=1.1
  Downloading html5lib-1.1-py2.py3-none-any.whl (112 kB)
    ██████████ | 112 kB 59.6 MB/s

import yfinance as yf

stocks = ['NSE200', 'NIFTY', 'ONGC', 'PVRL', 'Flows', 'Derivatives Summary', 'Stock Futures']

for stock in stocks:
    info = yf.Ticker(stock).news
    print(stock,end = ' - ')
    for i in range(0,len(info)):
        div = info[i]['title']
        print(div,end = ' . ')
        print()
    print()

NSE200 - India's Siddharth Roy Kapur Reveals 2023 Slate, Looks Back at 'Year of Flux' 2022, Talks Future Trends (EXCLUSIVE) .
What's open on New Year's Day? Starbucks, McDonald's, Wendy's, Olive Garden and more .
The Bright Side of 2022 .
Corrections & Amplifications .
More New Year's Resolutions You Can Actually Keep .
Your Coworkers Are Less Ambitious; Bosses Adjust to the New Order .
The Craziest Moments From the Longest Tech Boom (So Far) .
MAS Gold Announces Closing of its Private Placement .

NIFTY - India WPI inflation eases more than expected in November .
RBI hikes rates as expected, battle against inflation 'not over' .

ONGC - India's Siddharth Roy Kapur Reveals 2023 Slate, Looks Back at 'Year of Flux' 2022, Talks Future Trends (EXCLUSIVE) .
What's open on New Year's Day? Starbucks, McDonald's, Wendy's, Olive Garden and more .
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PVRL - India's Siddharth Roy Kapur Reveals 2023 Slate, Looks Back at 'Year of Flux' 2022, Talks Future Trends (EXCLUSIVE) .
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Flows - Here's Why You Should Avoid Flowserve (FLS) Stock for Now .
Flowserve Announces Quarterly Cash Dividend of $0.20 Per Share .
Should Weakness in Flowserve Corporation's (NYSE:FLS) Stock Be Seen As A Sign That Market Will Correct The Share Price Given Dec EnerSys Welcomes Tamara Morrytko to its Board Of Directors .
Flowserve (FLS) Up 10.7% Since Last Earnings Report: Can It Continue? .
Calculating The Intrinsic Value Of Flowserve Corporation (NYSE:FLS) .
Flowserve (FLS) Q3 Earnings and Revenues Miss Estimates .
Flowserve Chief Executive Officer Scott Rowe to Present at the 52nd Annual Baird Global Industrial Conference .

Derivatives Summary - India's Siddharth Roy Kapur Reveals 2023 Slate, Looks Back at 'Year of Flux' 2022, Talks Future Trends (EXCLUSIVE) .
What's open on New Year's Day? Starbucks, McDonald's, Wendy's, Olive Garden and more .
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Stock Futures - India's Siddharth Roy Kapur Reveals 2023 Slate, Looks Back at 'Year of Flux' 2022, Talks Future Trends (EXCLUSIV
 What's open on New Year's Day? Starbucks, McDonald's, Wendy's, Olive Garden and more .
 The Bright Side of 2022 .
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 Your Coworkers Are Less Ambitious; Bosses Adjust to the New Order .
 The Craziest Moments From the Longest Tech Room (So Far) .

Summary 1

```
#2
sm =open('/content/drive/MyDrive/CICC/Bm261222.txt', encoding='windows-1252')
sm_list = sm.readlines()
sm_list

['COMPANY NAME SYMBOL : BM DATE : BM PURPOSE \n',
 'Future Lifestyle Fashions Limited FLFL : 30-DEC-2022 : Financial Results/Other business matters To consider and approve the financial results for the period ended September 30, 2022 and other business matters\n',
 'Persistent Systems Limited PERSISTENT : 18-JAN-2023 : Financial Results/Dividend/Other business matters To consider and approve the financial results for the period ended December 31, 2022, dividend and other business matters\n',
 'Varanium Cloud Limited CLOUD : 30-DEC-2022 : Fund Raising/Other business matters To consider Fund Raising and other business matters\n',
 'Vishwaraj Sugar Industries Limited VISHWARAJ : 05-JAN-2023 : Other business matters Pursuant to SEBI (Listing Obligations and Disclosure Requirements) Regulations, 2015, please take notice that a Meeting of the Board of Directors of the Company will be held on Thursday, the 5th day of January, 2023, inter alia, to consider in principle, the issue of equity shares of face value of Rs. 2/- each on a rights basis (Rights Issue) to the shareholders of the Company.\n',
 '\n',
 '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 remain closed for the Directors, Designated Employees and Connected Persons from the date of this letter up to the expiry of 48 hours after the declaration/publication of the financial results for the quarter ending December 31, 2022.\n',
 '\n',
 '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 in due course.\n',
 'Mangalam Organics Limited MANORG : 30-DEC-2022 : Other business matters To consider other business matters\n',
 'Keerti Knowledge and Skills Limited KEERTI : 28-DEC-2022 : Other business matters To consider other business matters\n',
 'Wipro Limited WIPRO : 13-JAN-2023 : Financial Results/Dividend To consider and approve, inter alia:\n',
 '\n',
 'a) the condensed audited standalone and consolidated financial results of the Company under IndAS for the quarter ending December 31, 2022.\n',
 '\n',
 'b) the condensed audited consolidated financial results of the Company under IFRS for the quarter ending December 31, 2022.\n',
 '\n',
 'c) declaration of interim dividend, if any, for the financial year 2022-23.\n',
 '\n',
 '\n']
```

```
#3
print("****Market Commentary - Intended for Institutional Clients Only****")
print()
d = {}

for j in sm_list[1:]:
    print(j)
```

****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 period ended September 30, 2022 and other business matters
 Persistent Systems Limited PERSISTENT : 18-JAN-2023 : Financial Results/Dividend/Other business matters To consider and approve the financial results for the period ended December 31, 2022, dividend and other business matters
 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, please take notice that a Meeting of the Board of Directors of the Company will be held on Thursday, the 5th day of January, 2023, inter alia, to consider in principle, the issue of equity shares of face value of Rs. 2/- each on a rights basis (Rights Issue) to the shareholders of the Company.

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 remain closed for the Directors, Designated Employees and Connected Persons from the date of this letter up to the expiry of 48 hours after the declaration/publication of the financial results for the quarter ending December 31, 2022.

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 in due course.

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 3
- 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 #4

```
#5
fo = pd.read_csv('/content/drive/MyDrive/CICC/fo26DEC2022bhav.csv');

fo['EXPIRY_DT'] = pd.to_datetime(fo['EXPIRY_DT'])
fo = fo.sort_values(by=['CONTRACTS','STRIKE_PR','EXPIRY_DT'],ascending=[False,True,False])
fo = fo.loc[fo['INSTRUMENT'].isin(['FUTIDX'])]
fo = fo.drop_duplicates(subset = ['SYMBOL'], keep='first')
dic = {}

dic['Long BuildUp'] = []
dic['Short BuildUp'] = []
dic['Long Unwinding'] = []
dic['Short Covering'] = []

for i in fo.index:
    if fo['INSTRUMENT'][i] == 'FUTIDX':
        flag1 = fo['CHG_IN_OI'][i] > 0
        flag2 = (fo['CLOSE'][i] - fo['OPEN'][i]) > 0
        if flag1 == True and flag2 == True:
            dic['Long BuildUp'].append([fo['SYMBOL'][i],fo['VAL_INLAKH'][i]])

        elif flag1 == True and flag2 == False:
            dic['Short BuildUp'].append([fo['SYMBOL'][i],fo['VAL_INLAKH'][i]])

        elif flag1 == False and flag2 == False:
            dic['Long Unwinding'].append([fo['SYMBOL'][i],fo['VAL_INLAKH'][i]])

    else:
        dic['Short Covering'].append([fo['SYMBOL'][i],fo['VAL_INLAKH'][i]])


#6
print('          Derivatives Summary :')

#Convert usd to inr
import requests
import json

url = "https://api.apilayer.com/fixer/convert?to=INR&from=USD&amount="+ str(1)

payload = {}
headers= {
    "apikey": 'KqcqWgRgfddFpxp1Kzk3EwJwzecPGLK5'
}

response = requests.request("GET", url, headers=headers, data = payload)

status_code = response.status_code
result = response.text
final = json.loads(result)

conv = final["result"]

if len(dic['Long BuildUp']) > 0:
    print('Long BuildUp are observed in',end = ' ')
    cnt = 0
    for ele in dic['Long BuildUp']:
        print(ele[0],end = ' ')
        print('worth $',end = '')
        print(round(ele[1]/(10*conv),2),end = '')
```

```

print('mn',end =';')
cnt = cnt+1
if(cnt >=4):
    break
print()
if len(dic['Short BuildUp']) > 0:
    print('Short BuildUp are observed in',end = ' ')
    cnt = 0
    for ele in dic['Short BuildUp']:
        print(ele[0],end = ' ')
        print('worth $',end = '')
        print(round(ele[1]/(10*conv),2),end = '')
        print('mn',end =';')
        cnt = cnt+1
        if(cnt >=4):
            break
    print()

if len(dic['Long Unwinding']) > 0:
    print('Long Unwinding are observed in',end = ' ')
    cnt = 0
    for ele in dic['Long Unwinding']:
        print(ele[0],end = ' ')
        print('worth $',end = '')
        print(round(ele[1]/(10*conv),2),end = '')
        print('mn',end =';')
        cnt = cnt+1
        if(cnt >=4):
            break
    print()

if len(dic['Short Covering']) > 0:
    print('Short Covering are observed in',end = ' ')
    cnt = 0
    for ele in dic['Short Covering']:
        print(ele[0],end = ' ')
        print('worth $',end = '')
        print(round(ele[1]/(10*conv),2),end = '')
        print('mn',end =';')
        cnt = cnt+1
        if(cnt >=4):
            break
    print()

```

Derivatives Summary :

Long BuildUp are observed in FINNIFTY worth \$14.58mn;

Short Covering are observed in NIFTY worth \$1849.2mn; BANKNIFTY worth \$1992.69mn; MIDCPNIFTY worth \$0.0mn;

Stock futures #7

```

#8
open_interest = pd.read_csv('/content/drive/MyDrive/CICC/combineoi_26122022.csv');
open_interest.head()

```

	Date	ISIN	Scrip Name	NSE Symbol	MWPL	Open Interest	Limit for Next Day
0	26-DEC-2022	INE160A01022	PUNJAB NATIONAL BANK	PNB	591377974	580144000	No Fresh Positions
1	26-DEC-2022	INE769A01020	AARTI INDUSTRIES LTD	AARTIIND	40482071	9180850	29277117
	26-						

```

#9
cash_market = pd.read_csv('/content/drive/MyDrive/CICC/cm26DEC2022bhav.csv');
cash_market.head()

```

	SYMBOL	SERIES	OPEN	HIGH	LOW	CLOSE	LAST	PREVCLOSE	TOTTRDQTY
0	1018GS2026	GS	117.00	117.00	111.20	111.20	111.20	117.00	20
1	182D080623	TB	92.11	92.11	91.95	91.95	91.95	96.73	20100
2	182D090223	TR	98.85	98.88	98.85	98.85	98.85	98.80	9100

```
#10
cash_market["Change"] = cash_market["CLOSE"] - cash_market["PREVCLOSE"]
```

```
#11
cash_market.head()
```

	SYMBOL	SERIES	OPEN	HIGH	LOW	CLOSE	LAST	PREVCLOSE	TOTTRDQTY
0	1018GS2026	GS	117.00	117.00	111.20	111.20	111.20	117.00	20
1	182D080623	TB	92.11	92.11	91.95	91.95	91.95	96.73	20100
2	182D090223	TR	98.85	98.88	98.85	98.85	98.85	98.80	9100

```
#12
open_interest["Ch_OI"] = open_interest[" Open Interest"] - open_interest[" MWPL"]
open_interest["abs_Ch_OI"] = abs(open_interest[" Open Interest"] - open_interest[" MWPL"])
open_interest = open_interest.sort_values(by=['abs_Ch_OI'], ascending=False)
```

```
#13
open_interest
```

	Date	ISIN	Scrip Name	NSE Symbol	MWPL	Open Interest	Limit ↑	Next ↓
107	26-DEC-2022	INE154A01025	ITC LTD	ITC	2477989003	151078400	22030111	
175	26-DEC-2022	INE081A01020	TATA STEEL LIMITED	TATASTEEL	1614341136	400914750	11327093	
104	26-DEC-2022	INE242A01010	INDIAN OIL CORP LTD	IOC	1369807723	198607500	11027098	
88	26-DEC-2022	INE090A01021	ICICI BANK LTD.	ICICIBANK	1156832739	122905225	9760858	
143	26-DEC-2022	INE213A01029	OIL AND NATURAL GAS CORP.	ONGC	1034282422	102733400	8798348	

```
#14
from operator import truediv
dic = {}
dic['Long BuildUp'] = []
dic['Short BuildUp'] = []
dic['Long Unwinding'] = []
dic['Short Covering'] = []
cnt = 0
for i in open_interest.index:
    if open_interest[' NSE Symbol'][i] in res:
        flag1 = open_interest['Ch_OI'][i] > 0
        flag2 = False
        for j in cash_market.index:
            if open_interest[' NSE Symbol'][i] == cash_market['SYMBOL'][j] and cash_market['SERIES'][j] == 'EQ':
                flag2 = cash_market['Change'][j] > 0
            if flag1 == True and flag2 == True:
                dic['Long BuildUp'].append(open_interest[' NSE Symbol'][i])
            elif flag1 == True and flag2 == False:
                dic['Short BuildUp'].append(open_interest[' NSE Symbol'][i])
            elif flag1 == False and flag2 == False:
                dic['Long Unwinding'].append(open_interest[' NSE Symbol'][i])
            else:
                dic['Short Covering'].append(open_interest[' NSE Symbol'][i])
```

```
#19
cash_market = pd.read_csv('/content/drive/MyDrive/CICC/cm27DEC2022bhav.csv');
cash_market["Change"] = cash_market["CLOSE"] - cash_market["OPEN"]
from operator import truediv
dic = {}
dic['Long BuildUp'] = [];
dic['Short BuildUp'] = [];
dic['Long Unwinding'] = [];
dic['Short Covering'] = [];
cnt = 0
for i in open_interest.index:
    if open_interest['NSE Symbol'][i] in res:
        flag1 = open_interest['Ch_OI'][i] > 0
        for j in cash_market.index:
            if open_interest['NSE Symbol'][i] == cash_market['SYMBOL'][j] and cash_market['SERIES'][j] == 'EQ':
                flag2 = cash_market['Change'][j] > 0

                if flag1 == True and flag2 == True:
                    dic['Long BuildUp'].append(open_interest['NSE Symbol'][i])
                elif flag1 == True and flag2 == False:
                    dic['Short BuildUp'].append(open_interest['NSE Symbol'][i])
                elif flag1 == False and flag2 == False:
                    dic['Long Unwinding'].append(open_interest['NSE Symbol'][i])
                elif flag1 == False and flag2 == True:
                    dic['Short Covering'].append(open_interest['NSE Symbol'][i])
                else:
                    continue;
```

```
#20
fo = pd.read_csv('/content/drive/MyDrive/CICC/fo26DEC2022bhav.csv');

fo['EXPIRY_DT'] = pd.to_datetime(fo['EXPIRY_DT'])
fo = fo.sort_values(by=['CONTRACTS', 'STRIKE_PR', 'EXPIRY_DT'], ascending=[False, True, False])
fo = fo.loc[fo['INSTRUMENT'].isin(['FUTSTK'])]
fo = fo.drop_duplicates(subset = ['SYMBOL'], keep='first')

cash_market = pd.read_csv('/content/drive/MyDrive/CICC/cm26DEC2022bhav.csv');

cash_market['Change'] = cash_market['CLOSE'] - cash_market['PREV CLOSE']

dic = {}

dic['Long BuildUp'] = [];
dic['Short BuildUp'] = [];
dic['Long Unwinding'] = [];
dic['Short Covering'] = [];

for i in fo.index:
    if fo['INSTRUMENT'][i] == 'FUTSTK' and fo['SYMBOL'][i] in res:
        flag1 = fo['CHG_IN_OI'][i] > 0

        for j in cash_market.index:
            if fo['SYMBOL'][i] == cash_market['SYMBOL'][j] and cash_market['SERIES'][j] == 'EQ' :
                flag2 = cash_market['Change'][j] > 0
                if flag1 == True and flag2 == True:
                    dic['Long BuildUp'].append(cash_market['SYMBOL'][j])

                elif flag1 == True and flag2 == False:
                    dic['Short BuildUp'].append(cash_market['SYMBOL'][j])

                elif flag1 == False and flag2 == False:
                    dic['Long Unwinding'].append(cash_market['SYMBOL'][j])

                elif flag1 == False and flag2 == True:
                    dic['Short Covering'].append(cash_market['SYMBOL'][j])

                else:
```

#21

```

print()
print('          Stock Futures :')

if len(dic['Long BuildUp']) > 0:
    print('Longs are observed in',end = ' ')
    cnt = 0
    for ele in dic['Long BuildUp']:
        print(ele,end = ';')
        cnt = cnt+1
        if(cnt >=7):
            break
    print()
if len(dic['Short BuildUp']) > 0:
    print('Shorts are observed in',end = ' ')
    cnt = 0
    for ele in dic['Short BuildUp']:
        print(ele,end = ';')
        cnt = cnt+1
        if(cnt >=7):
            break
    print()
if len(dic['Long Unwinding']) > 0:
    print('Unwinding are observed in',end = ' ')
    cnt = 0
    for ele in dic['Long Unwinding']:
        print(ele,end = ';')
        cnt = cnt+1
        if(cnt >=7):
            break
    print()
if len(dic['Short Covering']) > 0:
    print('Coverings are observed in',end = ' ')
    cnt = 0
    for ele in dic['Short Covering']:
        print(ele,end = ';')
        cnt = cnt+1
        if(cnt >=7):
            break

```

Stock Futures :

Longs are observed in ICICIBANK;BHARTIARTL;IRCTC;INDHOTEL;NAVINFLUOR;
 Shorts are observed in KOTAKBANK;
 Unwinding are observed in ASIANPAINT;DRREDDY;DIVISLAB;HINDUNILVR;MPHASIS;TITAN;AUROPHARMA;
 Coverings are observed in HDFCBANK;RELIANCE;ADANIPORTS;INDUSINDBK;INFY;TATAMOTORS;TCS;

#22

```

df =open('/content/drive/MyDrive/CICC/Ah261222.txt', encoding='windows-1252')
df.readlines()

```

```

['COMPANY NAME      SYMBOL      : ANNOUNCEMENTS\n',
 'Kirloskar Electric Company Limited      KECL : Loss of Share Certificates KECL : Kirloskar Electric Company Limited has informed the Exchange that requests have been received from shareholders on December 22, 2022 for the issue of duplicate share certificates in lieu of old share certificates.\n',
 'Lloyds Steels Industries Limited      LSIL : Loss of Share Certificates LSIL : Lloyds Steels Industries Limited has informed the Exchange about Loss of Share Certificates\n',
 'Manali Petrochemicals Limited      MANALIPETC : Loss of Share Certificates MANALIPETC : Manali Petrochemicals Limited has informed the Exchange about Loss of Share Certificates\n',
 'International Conveyors Limited      INTLCONV : Daily Buy-Back of equity shares INTLCONV : International Conveyors Limited has informed the Exchange regarding daily report pursuant to Regulation 15(i) of the Buyback Regulations regarding the equity shares bought-back on December 23, 2022. Total no. of equity shares bought back are 40000\n',
 'IFCI Limited      IFCI : Shareholders meeting IFCI : IFCI Limited has submitted the Exchange a copy Scrutinizers report of Annual General Meeting held on September 28, 2018. Further, the company has informed the Exchange regarding voting results.\n',
 'Marksans Pharma Limited      MARKSANS : Daily Buy-Back of equity shares MARKSANS : Marksans Pharma Limited has informed the Exchange regarding daily report pursuant to Regulation 15(i) of the Buyback Regulations regarding the equity shares bought-back on December 23, 2022. Total no. of equity shares bought back are 10000\n',
 'Windlas Biotech Limited      WINDLAS : Daily Buy-Back of equity shares WINDLAS : Windlas Biotech Limited has informed the Exchange regarding daily report pursuant to Regulation 15(i) of the Buyback Regulations regarding the equity shares bought-back on December 23, 2022. Total no. of equity shares bought back are 15633\n',
 'Dwarikesh Sugar Industries Limited      DWARKESH : Analysts/Institutional Investor Meet/Con. Call Updates DWARKESH : Dwarikesh Sugar Industries Limited has informed the Exchange about Schedule of meet\n',
 'United Breweries Limited      UBL : Updates UBL : United Breweries Limited has informed the Exchange regarding 'Disclosure under Regulation 30 of the SEBI LODR - Receipt of Judgement from NCLAT-CCI'.\n',
 'Kirloskar Electric Company Limited      KECL : Loss of Share Certificates KECL : Kirloskar Electric Company Limited has informed the Exchange that the company has issued a duplicate share certificate in DEMAT form in lieu of old share certificate

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reported lost/ misplaced as detailed herein.\n',
 'One 97 Communications Limited PAYTM : Daily Buy-Back of equity shares PAYTM : One 97 Communications Limited has informed the Exchange regarding daily report pursuant to Regulation 15(i) of the Buyback Regulations regarding the equity shares bought-back on December 23, 2022. Total no. of equity shares bought back are 0\n',
 'Centum Electronics Limited CENTUM : Analysts/Institutional Investor Meet/Con. Call Updates CENTUM : Centum Electronics Limited has informed the Exchange about Schedule of meet\n',
 'Tega Industries Limited TEGA : Analysts/Institutional Investor Meet/Con. Call Updates TEGA : Tega Industries Limited has informed the Exchange about Schedule of meet\n',
 'Vinyl Chemicals (India) Limited VINYLINDIA : Loss of Share Certificates VINYLINDIA : Vinyl Chemicals (India) Limited has informed the Exchange about Loss of Share Certificates\n',
 'The United Nilgiri Tea Estates Company Limited UNITEDTEA : Trading Window UNITEDTEA : The United Nilgiri Tea Estates Company Limited has informed the Exchange regarding the Trading Window closure pursuant to SEBI (Prohibition of Insider Trading) Regulations, 2015\n',
 'Tokyo Plast International Limited TOKYOPLAST : Loss of Share Certificates TOKYOPLAST : Tokyo Plast International Limited has informed the Exchange about Loss of Share Certificates\n',
 'Diamond Power Infra Ltd DIAPOWER : Related Party Transactions DIAPOWER : Diamond Power Infra Ltd has informed the Exchange about related Party Transactions\n',
 'Suprajit Engineering Limited SUPRAJIT : Updates SUPRAJIT: Suprajit Engineering Limited has informed the Stock Exchange regarding the 'induction of additional trustees in the Supriyajith Family Trust' (Promoter).\n',
 'Themis Medicare Limited THEMISMED : Trading Window THEMISMED : Themis Medicare Limited has informed the Exchange regarding the Trading Window closure pursuant to SEBI (Prohibition of Insider Trading) Regulations, 2015\n',
 'Aditya Birla Fashion and Retail Limited ABFRL : Loss of Share Certificates ABFRL : Aditya Birla Fashion and Retail Limited has informed the Exchange about Loss of Share Certificates\n',
 'AXISCADES Technologies Limited AXISCADES : Analysts/Institutional Investor Meet/Con. Call Updates AXISCADES : AXISCADES Technologies Limited has informed the Exchange about Schedule of Investor/Analyst meet.\n',
 'Hindustan Petroleum Corporation Limited HINDPETRO : Shareholders meeting HINDPETRO : Hindustan Petroleum Corporation Limited has submitted the Exchange a copy Srutinizers report of Postal Ballot. Further, the company has informed the Exchange regarding voting results.\n',
 'TVS Srichakra Limited TVSSRICHAK : Loss of Share Certificates TVSSRICHAK : TVS Srichakra Limited has informed the Exchange about Loss of Share Certificates\n',
 'New Delhi Television Limited NDTV : Credit Rating NDTV : New Delhi Television Limited has informed the Exchange about Credit Rating\n',
 'Vichau Chemicals Limited VTSHNII : Loss of Share Certificates VTSHNII : Vichau Chemicals Limited has informed the Exchange about Loss of Share Certificates\n',

#26

```
df =open('/content/drive/MyDrive/CICC/An261222.txt', encoding='windows-1252')
txt_list = df.readlines()
txt_list
```

['COMPANY NAME SYMBOL : ANNOUNCEMENTS\n',
 'Kirloskar Electric Company Limited KECL : Loss of Share Certificates KECL : Kirloskar Electric Company Limited has informed the Exchange that requests have been received from shareholders on December 22, 2022 for the issue of duplicate share certificates in lieu of old share certificates.\n',
 'Lloyds Steels Industries Limited LSIL : Loss of Share Certificates LSIL : Lloyds Steels Industries Limited has informed the Exchange about Loss of Share Certificates\n',
 'Manali Petrochemicals Limited MANALIPETC : Loss of Share Certificates MANALIPETC : Manali Petrochemicals Limited has informed the Exchange about Loss of Share Certificates\n',
 'International Conveyors Limited INTLCONV : Daily Buy-Back of equity shares INTLCONV : International Conveyors Limited has informed the Exchange regarding daily report pursuant to Regulation 15(i) of the Buyback Regulations regarding the equity shares bought-back on December 23, 2022. Total no. of equity shares bought back are 40000\n',
 'IFCI Limited IFCI : Shareholders meeting IFCI : IFCI Limited has submitted the Exchange a copy Srutinizers report of Annual General Meeting held on September 28, 2018. Further, the company has informed the Exchange regarding voting results.\n',
 'Marksans Pharma Limited MARKSANS : Daily Buy-Back of equity shares MARKSANS : Marksans Pharma Limited has informed the Exchange regarding daily report pursuant to Regulation 15(i) of the Buyback Regulations regarding the equity shares bought-back on December 23, 2022. Total no. of equity shares bought back are 10000\n',
 'Windlas Biotech Limited WINDLAS : Daily Buy-Back of equity shares WINDLAS : Windlas Biotech Limited has informed the Exchange regarding daily report pursuant to Regulation 15(i) of the Buyback Regulations regarding the equity shares bought-back on December 23, 2022. Total no. of equity shares bought back are 15633\n',
 'Dwarkesh Sugar Industries Limited DWARKESH : Analysts/Institutional Investor Meet/Con. Call Updates DWARKESH : Dwarkesh Sugar Industries Limited has informed the Exchange about Schedule of meet\n',
 "United Breweries Limited UBL : Updates UBL : United Breweries Limited has informed the Exchange regarding 'Disclosure under Regulation 30 of the SEBI LODR - Receipt of Judgement from NCLAT-CCI'.\n",
 'Kirloskar Electric Company Limited KECL : Loss of Share Certificates KECL : Kirloskar Electric Company Limited has informed the Exchange that the company has issued a duplicate share certificate in DEMAT form in lieu of old share certificate reported lost/ misplaced as detailed herein.\n',
 'One 97 Communications Limited PAYTM : Daily Buy-Back of equity shares PAYTM : One 97 Communications Limited has informed the Exchange regarding daily report pursuant to Regulation 15(i) of the Buyback Regulations regarding the equity shares bought-back on December 23, 2022. Total no. of equity shares bought back are 0\n',
 'Centum Electronics Limited CENTUM : Analysts/Institutional Investor Meet/Con. Call Updates CENTUM : Centum Electronics Limited has informed the Exchange about Schedule of meet\n',
 'Tega Industries Limited TEGA : Analysts/Institutional Investor Meet/Con. Call Updates TEGA : Tega Industries Limited has informed the Exchange about Schedule of meet\n',
 'Vinyl Chemicals (India) Limited VINYLINDIA : Loss of Share Certificates VINYLINDIA : Vinyl Chemicals (India) Limited has informed the Exchange about Loss of Share Certificates\n',
 'The United Nilgiri Tea Estates Company Limited UNITEDTEA : Trading Window UNITEDTEA : The United Nilgiri Tea Estates Company Limited has informed the Exchange regarding the Trading Window closure pursuant to SEBI (Prohibition of Insider Trading) Regulations, 2015\n',
 'Tokyo Plast International Limited TOKYOPLAST : Loss of Share Certificates TOKYOPLAST : Tokyo Plast International Limited has informed the Exchange about Loss of Share Certificates\n',
 'Diamond Power Infra Ltd DIAPOWER : Related Party Transactions DIAPOWER : Diamond Power Infra Ltd has informed the Exchange about related Party Transactions\n',
 'Suprajit Engineering Limited SUPRAJIT : Updates SUPRAJIT: Suprajit Engineering Limited has informed the Stock Exchange regarding the 'induction of additional trustees in the Supriyajith Family Trust' (Promoter).\n',
 'Themis Medicare Limited THEMISMED : Trading Window THEMISMED : Themis Medicare Limited has informed the Exchange regarding the Trading Window closure pursuant to SEBI (Prohibition of Insider Trading) Regulations, 2015\n',
 'Aditya Birla Fashion and Retail Limited ABFRL : Loss of Share Certificates ABFRL : Aditya Birla Fashion and Retail Limited has informed the Exchange about Loss of Share Certificates\n',
 'AXISCADES Technologies Limited AXISCADES : Analysts/Institutional Investor Meet/Con. Call Updates AXISCADES : AXISCADES Technologies Limited has informed the Exchange about Schedule of Investor/Analyst meet.\n',
 'Hindustan Petroleum Corporation Limited HINDPETRO : Shareholders meeting HINDPETRO : Hindustan Petroleum Corporation Limited has informed the Exchange about Loss of Share Certificates\n',

Limited has submitted the Exchange a copy Srutinizers report of Postal Ballot. Further, the company has informed the Exchange regarding voting results.\n',
 'TVS Srichakra Limited TVSSRICHAK : Loss of Share Certificates TVSSRICHAK : TVS Srichakra Limited has informed the Exchange about Loss of Share Certificates\n',
 'New Delhi Television Limited NDTV : Credit Rating NDTV : New Delhi Television Limited has informed the Exchange about Credit Rating\n',
 'Vishnu Chemicals Limited VISHNU : Loss of Share Certificates VISHNU : Vishnu Chemicals Limited has informed the Exchange

```
#27
def find_string(txt, str1):
    return txt.find(str1, txt.find(str1)+1)
```

```
#28
d = {}
for i in res:
    for j in txt_list:
        curr = find_string(j,i)
        if curr!= -1:
            curr = curr + len(i) + 2
            a = j[curr:].strip(':');
            a = a.rstrip('\n')
            d[i] = a
```

```
#29
for key in d:
    print(key + " : "+d[key] )
print()

ABB : Loss of Share Certificates ABB : ABB India Limited has informed the Exchange about Loss of Share Certificates
ADANIPORTS : Adani Ports and Special Economic Zone Limited has informed the Exchange regarding 'Intimation for Incorporation of
ATGL : Adani Total Gas Limited has informed the Exchange regarding 'Notice of Postal Ballot under Section 110 of the Companies
ADANITRANS : Adani Transmission Limited has informed the Exchange regarding the Trading Window closure pursuant to SEBI (Prohib
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
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 Direct
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) Regulatio
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
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
DRREDDY : Dr. Reddy's Laboratories Limited has informed the Exchange regarding 'Completion of transaction by Dr. Reddy's Resear
EICHERMOT : Eicher Motors Limited has informed the Exchange regarding the Trading Window closure pursuant to SEBI (Prohibition
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
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 "God
```

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

Market Turnover #30

```
#31
fo_today = pd.read_csv('/content/drive/MyDrive/CICC/fo26DEC2022bhav.csv')
turnover = pd.read_excel('/content/drive/MyDrive/CICC/turnover.xlsx',skiprows=1)
```

```
#32
turnover = turnover.iloc[1:]
```

```
#33
turnover
```

	Unnamed: 0	Volume	Open Interest	Volume.1	Traded Value *	Unnamed: 5
1	Equities	3232115804	-	2971758181	49635.88	16:00 IST
2	Index Futures	386616	363635	490808	47598.41	15:30 IST
3	Index Options	154152029	10818182	323260114	51416.68	15:30 IST
4	Vol Futures	0	0	-	-	- IST
5	Stock Futures	1885676	2899118	1946961	131748.36	15:30 IST
6	Stock Options	3227416	2483801	2475440	2541.05	15:30 IST
7	Global Indices Futures	-	-	-	-	- IST
8	Global Indices Options	-	-	-	-	- IST
9	Currency Futures	6376430	7861869	2965835	25079.37	17:00 IST
10	Currency Options	14420749	10422858	10023860	85.67	17:00 IST
11	NSE Bond Futures	2479	40392	11732	233.63	17:00 IST

```
#34
nifty = fo_today.loc[fo_today['INSTRUMENT'].isin(['FUTIDX'])]
nifty = nifty.loc[fo_today['SYMBOL'].isin(['NIFTY'])]
bnk_nifty = fo_today.loc[fo_today['INSTRUMENT'].isin(['FUTIDX'])]
bnk_nifty = bnk_nifty.loc[fo_today['SYMBOL'].isin(['BANKNIFTY'])]
```

Double-click (or enter) to edit

```
#35
bnk_nifty
```

	INSTRUMENT	SYMBOL	EXPIRY_DT	STRIKE_PR	OPTION_TYP	OPEN	HIGH
0	FUTIDX	BANKNIFTY	29-Dec-2022	0.0	XX	41800.05	42845.00

```
#36
rows = []
#Nifty
curr = []
curr.append('Nifty Index')
curr.append(round((nifty.iloc[0]['VAL_INLAKH']*100000.0)/(1000000.0*1000.0*conv),2))
total = nifty['VAL_INLAKH'].sum()
total = total/3
total = round((total*100000.0)/(1000000.0*1000.0*conv),2)
curr.append(total)
basis = ''
```

```

basis = basis + (str(nifty.iloc[0]['HIGH']*0.01)) + '('
basis = basis + (str(round((nifty.iloc[0]['CLOSE'] - nifty.iloc[0]['OPEN'])*0.01,2))) + ')'
basis = basis + 'vs'
basis = basis + (str(round(nifty.iloc[0]['SETTLE_PR']*0.01,2)))

curr.append(basis)

oi = nifty.iloc[0]['CHG_IN_OI']
oi = oi/(nifty.iloc[0]['OPEN_INT'] - nifty.iloc[0]['CHG_IN_OI'])
oi = round(oi*100,2)
curr.append(oi)
rows.append(curr)

#Bank Nifty
curr = []
curr.append('BankNifty Index')
curr.append(round((bnk_nifty.iloc[0]['VAL_INLAKH']*100000.0)/(1000000.0*1000.0*conv),2))
total = bnk_nifty['VAL_INLAKH'].sum()
total = total/3
total = round((total*100000.0)/(1000000.0*1000.0*conv),2)
curr.append(total)

basis = ''
basis = basis + (str(bnk_nifty.iloc[0]['HIGH']*0.01)) + '('

basis = basis + (str(round((bnk_nifty.iloc[0]['CLOSE'] - bnk_nifty.iloc[0]['OPEN'])*0.01,2))) + ')'
basis = basis + 'vs'
basis = basis + (str(round(bnk_nifty.iloc[0]['SETTLE_PR']*0.01,2)))

curr.append(basis)

oi = bnk_nifty.iloc[0]['CHG_IN_OI']
oi = oi/(bnk_nifty.iloc[0]['OPEN_INT'] - bnk_nifty.iloc[0]['CHG_IN_OI'])
oi = round(oi*100,2)
curr.append(oi)
rows.append(curr)

#Turnover for Cash Equity & Stock future

# turnover = turnover.drop(turnover['Traded Value *'].str.contains(r'-'))
import random
# print(turnover['Traded Value*'].str.contains(r'-'))
turnover = turnover.replace('-',np.nan)
turnover.dropna()
for i in turnover.index:
    curr = []
    curr.append(turnover['Unnamed: 0'][i])
    curr.append(round(float(turnover['Traded Value *'][i])/(100.0*conv),2))
    curr.append(round(float(turnover['Volume'][i])/(2000000*conv) +float(turnover['Volume.1'][i])/(2000000.0*conv) ,2))

    curr.append(' ')
    curr.append(' ')
    rows.append(curr)

#37
fo_df = pd.DataFrame(rows, columns=['Product','Volume','30D Avg','Basis in pts(Chg) vs Fair','OI Change'])
print('Market Turnover')
fo_df.dropna()

```

Market Turnover

	Product	Volume	30D Avg	Basis in pts(Chg) vs Fair	OI Change
0	Nifty Index	1.85	0.91	181.06(1.37)vs180.27	-20.08

Institutional Flows

```

2          Futures    6.00    37.49
fii_today = pd.read_excel('/content/drive/MyDrive/CICC/fii_stats_28-Dec-2022.xls',skiprows = 2)
# fii_today = fii_today.parse(0)
fii_prev = pd.read_excel('/content/drive/MyDrive/CICC/fii_stats_27-Dec-2022.xls',skiprows = 2)
# fii_prev = fii_prev.parse(0)
fii_prev2 = pd.read_excel('/content/drive/MyDrive/CICC/fii_stats_26-Dec-2022.xls',skiprows = 2)
# fii_prev2 = fii_prev2.parse(0)

data = []
for i in range(0,4):
    rows = []
    rows.append(fii_today['Unnamed: 0'][i])
    rows.append(round(fii_today['Amt in Crores'][i]*10.0/conv,2) - round(fii_today['Amt in Crores.1'][i]*10.0/conv,2))
    rows.append(round(fii_prev['Amt in Crores'][i]*10.0/conv,2) - round(fii_prev['Amt in Crores.1'][i]*10.0/conv,2))
    rows.append(round(fii_prev2['Amt in Crores'][i]*10.0/conv,2) - round(fii_prev2['Amt in Crores.1'][i]*10.0/conv,2))
    data.append(rows)

a = ['PCR Index Futures',round(fii_today['Amt in Crores.1'][0]*10.0/conv,2)/round(fii_today['Amt in Crores'][0]*10.0/conv,2),
     round(fii_prev['Amt in Crores.1'][0]*10.0/conv,2)/round(fii_prev['Amt in Crores'][0]*10.0/conv,2),
     round(fii_prev2['Amt in Crores.1'][0]*10.0/conv,2)/round(fii_today['Amt in Crores'][0]*10.0/conv,2)]

b = ['PCR Index Options',round(fii_today['Amt in Crores.1'][1]*10.0/conv,2)/round(fii_today['Amt in Crores'][1]*10.0/conv,2),
     round(fii_prev['Amt in Crores.1'][1]*10.0/conv,2)/round(fii_prev['Amt in Crores'][1]*10.0/conv,2),
     round(fii_prev2['Amt in Crores.1'][1]*10.0/conv,2)/round(fii_prev2['Amt in Crores'][1]*10.0/conv,2)]

c = ['PCR Stock Futures',round(fii_today['Amt in Crores.1'][2]*10.0/conv,2)/round(fii_today['Amt in Crores'][2]*10.0/conv,2),
     round(fii_prev['Amt in Crores.1'][2]*10.0/conv,2)/round(fii_prev['Amt in Crores'][2]*10.0/conv,2),
     round(fii_prev2['Amt in Crores.1'][2]*10.0/conv,2)/round(fii_prev2['Amt in Crores'][2]*10.0/conv,2)]

d = ['PCR Index Future',round(fii_today['Amt in Crores.1'][3]*10.0/conv,2)/round(fii_today['Amt in Crores'][3]*10.0/conv,2),
     round(fii_prev['Amt in Crores.1'][3]*10.0/conv,2)/round(fii_prev['Amt in Crores'][3]*10.0/conv,2),
     round(fii_prev2['Amt in Crores.1'][3]*10.0/conv,2)/round(fii_prev2['Amt in Crores'][3]*10.0/conv,2)]

data.append(a)
data.append(b)
data.append(c)
data.append(d)

```

```
fii_df = pd.DataFrame(data, columns=['Category', 'Dec 28', 'Dec 27', 'Dec 26'])
```

```
fii_df
```

	Category	Dec 28	Dec 27	Dec 26
0	INDEX FUTURES	46.520000	5.230000	124.730000
1	INDEX OPTIONS	-109.740000	-466.270000	-1539.690000
2	STOCK FUTURES	-31.250000	72.710000	277.750000
3	STOCK OPTIONS	9.620000	-2.360000	12.750000
4	PCR Index Futures	0.904011	0.991888	2.649142
5	PCR Index Options	1.000791	1.002803	1.012831
6	PCR Stock Futures	1.008339	0.986426	0.950521
7	PCR Index Future	0.990054	1.002074	0.990167

EST. INDIA ETF FLOWS (USD Million)

```

etf_today = pd.read_csv('/content/drive/MyDrive/CICC/etf261222.csv')
etf_prev5 = pd.read_csv('/content/drive/MyDrive/CICC/etf211222.csv')
etf_prev10 = pd.read_csv('/content/drive/MyDrive/CICC/etf161222.csv')

```

```
etf_prev10.info()
```

```

<class 'pandas.core.frame.DataFrame'>
RangeIndex: 151 entries, 0 to 150
Data columns (total 15 columns):
 #   Column           Non-Null Count  Dtype  
 ---  -- 
 0   Date             151 non-null    datetime64[ns]
 1   Product          151 non-null    object  
 2   Flow             151 non-null    float64
 3   Flow %           151 non-null    float64
 4   Flow YTD         151 non-null    float64
 5   Flow % YTD      151 non-null    float64
 6   Flow 1M          151 non-null    float64
 7   Flow % 1M        151 non-null    float64
 8   Flow 3M          151 non-null    float64
 9   Flow % 3M        151 non-null    float64
 10  Flow 6M          151 non-null    float64
 11  Flow % 6M        151 non-null    float64
 12  Flow 1Y          151 non-null    float64
 13  Flow % 1Y        151 non-null    float64
 14  Flow 3Y          151 non-null    float64
 15  Flow % 3Y        151 non-null    float64

```

```

0  MARKET           151 non-null   object
1  SERIES            151 non-null   object
2  SYMBOL            151 non-null   object
3  SECURITY          151 non-null   object
4  PREVIOUS CLOSE PRICE 151 non-null   float64
5  OPEN PRICE         151 non-null   float64
6  HIGH PRICE          151 non-null   float64
7  LOW PRICE           151 non-null   float64
8  CLOSE PRICE         151 non-null   float64
9  NET TRADED VALUE   151 non-null   float64
10 NET TRADED QTY      151 non-null   int64
11 TRADES             151 non-null   int64
12 52 WEEK HIGH       151 non-null   float64
13 52 WEEK LOW        151 non-null   float64
14 UNDERLYING          151 non-null   object
dtypes: float64(8), int64(2), object(5)
memory usage: 17.8+ KB

```

```

#Not converting into usd million to show significant difference
rows = []
for i in range(0,16):
    curr = []
    curr.append(etf_today['SYMBOL'][i])
    curr.append(etf_today['CLOSE PRICE'][i]-etf_today['PREVIOUS CLOSE PRICE'][i])
    curr.append(etf_today['CLOSE PRICE'][i]-etf_prev5['CLOSE PRICE'][i])
    curr.append(etf_today['CLOSE PRICE'][i]-etf_prev10['CLOSE PRICE'][i])
    rows.append(curr)

```

```
etf_df = pd.DataFrame(rows, columns=['Symbol','1D','5D','10D'])
```

```
etf_df
```

	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	AXISLILVER	-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 (USD Million)

```

today = pd.read_csv('/content/drive/MyDrive/CICC/fii-dii-latest-today.csv')
yesterday = pd.read_csv('/content/drive/MyDrive/CICC/fii-dii-latest-yesterday.csv')

today['BUY VALUE \n(₹ Crores)'] = today['BUY VALUE \n(₹ Crores)'].str.replace(',', '')
today['SELL VALUE \n(₹ Crores)'] = today['SELL VALUE \n(₹ Crores)'].str.replace(',', '')
yesterday['BUY VALUE \n(₹ Crores)'] = yesterday['BUY VALUE \n(₹ Crores)'].str.replace(',', '')
yesterday['SELL VALUE \n(₹ Crores)'] = yesterday['SELL VALUE \n(₹ Crores)'].str.replace(',', '')

```

```
#Convert usd to inr
import requests
import json
```

```
url = "https://api.apilayer.com/fixer/convert?to=INR&from=USD&amount="+ str(1)
```

```

payload = {}
headers= {
    "apikey": 'KqcqWgRgfddFpxp1Kzk3EwJwzecPGLK5'
}

response = requests.request("GET", url, headers=headers, data = payload)

status_code = response.status_code
result = response.text
final = json.loads(result)

conv = final["result"]

yesterday.head()



| CATEGORY<br>\n | DATE \n | BUY VALUE \n(₹<br>Crores) | SELL VALUE \n(₹<br>Crores) | NET VALUE \n(₹<br>Crores) |        |
|----------------|---------|---------------------------|----------------------------|---------------------------|--------|
| <b>0</b>       | DII **  | 28-Dec-<br>2022           | 4358.43                    | 3985.56                   | 372.87 |



# a = ['FII Call Options',float(today.iloc[1]['BUY VALUE \n(₹ Crores)'])*10.0/conv,float(yesterday.iloc[1]['BUY VALUE \n(₹ Crores)'])*10.
# b = ['FII Put Options',today.iloc[1]['SELL VALUE \n(₹ Crores)'],yesterday.iloc[1]['SELL VALUE \n(₹ Crores)'],abs(float(yesterday.iloc[1]
# c = ['DII Call Options',today.iloc[0]['BUY VALUE \n(₹ Crores)'],yesterday.iloc[0]['BUY VALUE \n(₹ Crores)'],abs(float(yesterday.iloc[0]
# d = ['DII Put Options',today.iloc[0]['SELL VALUE \n(₹ Crores)'],yesterday.iloc[0]['SELL VALUE \n(₹ Crores)'],abs(float(yesterday.iloc[0]

a = ['FII Call Options',round(float(today.iloc[1]['BUY VALUE \n(₹ Crores)'])*10.0/conv,2),round(float(yesterday.iloc[1]['BUY VALUE \n(₹ C
b = ['FII Put Options',round(float(today.iloc[1]['SELL VALUE \n(₹ Crores)'])*10.0/conv,2),round(float(yesterday.iloc[1]['SELL VALUE \n(₹
c = ['DII Call Options',round(float(today.iloc[0]['BUY VALUE \n(₹ Crores)'])*10.0/conv,2),round(float(yesterday.iloc[0]['BUY VALUE \n(₹ C
d = ['DII Put Options',round(float(today.iloc[0]['SELL VALUE \n(₹ Crores)'])*10.0/conv,2),round(float(yesterday.iloc[0]['SELL VALUE \n(₹

data = [a,b,c,d]

df = pd.DataFrame(data, columns=['Category','Dec 29','Dec 28','1D Chg'])

df



| Category                  | Dec 29  | Dec 28 | 1D Chg |
|---------------------------|---------|--------|--------|
| <b>0</b> FII Call Options | 518.24  | 507.88 | 10.36  |
| <b>1</b> FII Put Options  | 587.46  | 613.33 | 25.87  |
| <b>2</b> DII Call Options | 1164.28 | 526.70 | 637.59 |
| <b>3</b> DII Put Options  | 1101.95 | 481.64 | 620.31 |


```

Options Snapshot

```

option_chain = pd.read_csv('/content/drive/MyDrive/CICC/option-chain-ED-NIFTY-29-Dec-2022_mod.csv')

option_chain = option_chain.replace('-', '0')
option_chain = option_chain.replace(np.NaN, '0')
option_chain['OI'] = option_chain['OI'].str.replace(',', '')
option_chain['OI'] = option_chain['OI'].astype(int)

option_chain['OI.1'] = option_chain['OI.1'].str.replace(',', '')
option_chain['OI.1'] = option_chain['OI.1'].astype(int)

modified = option_chain.sort_values(by='OI', ascending=False)

modified.iloc[0]['OI']

180695

modified2 = option_chain.sort_values(by='OI.1', ascending=False)

modified2

```

	OI	CHNG IN OI	VOLUME	IV	LTP	CHNG	BID QTY	BID	ASK	ASK QTY
40	101277	-49,343	29,00,337	0	173.15	54.85	200	173.15	174	300
65	10179	-696	3,411	0	1,144.70	114.2	100	1,144.30	1,148.90	50
57	22235	-3,804	1,65,125	0	354.55	87.7	50	353.85	354.95	150
66	9695	-761	10,626	26.29	646.8	107.3	250	645.9	650.35	450
56	22645	-8,627	5,39,016	0	262	75.15	1,150	262	263	50
...
108	292	19	437	0	0.55	-0.25	500	0.5	0.75	500
106	345	9	464	0	0.6	-0.15	1,050	0.5	0.6	1,300
69	7591	-1,530	4,362	0	0.5	-0.2	80,350	0.45	0.5	4,950
79	3509	231	2,421	0	0.4	-0.2	1,400	0.4	0.65	2,200

```
a = ['Max Call Open Interest',modified.iloc[0]['OI'],(modified.iloc[0]['STRIKE'],modified.iloc[0]['CHNG IN OI'])]
b= ['Max Put Open Interest',modified2.iloc[0]['OI.1'],(modified2.iloc[0]['STRIKE'],modified2.iloc[0]['CHNG IN OI.1'])]
```

```
data = [a,b]
```

```
df = pd.DataFrame(data, columns=['Category','Dec 26','Max OI Movement(Strike,Chg)'])
```

```
df
```

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)

```
modified['OI'][1]
```

```
0
```

Overnight ADR & GDR Moves

```
adr = pd.read_csv('/content/drive/MyDrive/CICC/India ADRs.csv',skiprows=1)
```

```
adr
```

	Name	Last	High	Low	Chg	Chg%	Volume	Time
0	ICICI Bank ADR	21.8400	21.9300	21.7900	-0.050	-0.23%	6.20M	02:29:59
1	Infosys ADR	17.9600	18.1900	17.9200	-0.070	-0.39%	5.87M	02:29:59
2	Wipro ADR	4.5700	4.6680	4.5700	-0.010	-0.22%	2.75M	02:29:59
3	Tata Motors ADR	23.3100	23.5900	23.2100	0.050	+0.21%	951.16K	02:29:59
4	HDFC Bank ADR	67.5500	67.8700	67.3500	-0.210	-0.31%	773.31K	02:29:59
5	Azure Power Global	4.0800	4.1600	3.8000	0.010	+0.25%	393.41K	02:29:59
6	Sify	1.1250	1.2000	1.0500	0.075	+7.14%	234.85K	02:29:00
7	MakeMyTrip	26.9900	27.7900	26.8300	-0.740	-2.67%	186.47K	02:29:59
8	WNS Holdings	78.6300	80.9600	78.1900	-1.580	-1.97%	144.12K	02:29:59
9	Yatra Online	2.5000	2.5500	2.3200	0.130	+5.49%	131.47K	02:29:59
10	Dr. Reddy's Labs ADR	51.7200	51.8300	51.2700	0.540	+1.06%	121.84K	02:29:59
11	Lytus Technologies Holdings Pvt	0.5700	0.6000	0.5300	-0.000	-0.11%	21.05K	02:29:00
12	Rediff.com India	0.0001	0.0001	0.0001	0.000	0.00%	2.10K	28/12
13	Axis Bank ADR	5.0000	5.0000	5.0000	0.000	0.00%	0	04/02

```
adr2= pd.read_csv('/content/drive/MyDrive/CICC/India ADRs_Performance.csv',skiprows=2)
```

```
adr2
```

	Name	Daily	1 Week	1 Month	YTD	1 Year	3 years
0	ICICI Bank ADR	-0.23%	0.65%	-7.93%	10.36%	11.15%	44.35%
1	Infosys ADR	-0.39%	0.17%	-11.74%	-29.04%	-29.32%	76.77%
2	Wipro ADR	-0.22%	-0.00%	-10.74%	-53.18%	-53.18%	21.87%
3	Tata Motors ADR	+0.21%	1.97%	-14.62%	-27.36%	-25.60%	82.54%
4	HDFC Bank ADR	-0.31%	-0.75%	-4.28%	3.81%	4.39%	7.32%
5	Azure Power Global	+0.25%	-13.01%	-28.55%	-77.52%	-77.28%	-67.31%
6	Sify	+7.14%	2.27%	-17.88%	-65.17%	-63.47%	-5.46%
7	MakeMyTrip	-2.67%	-4.46%	-9.09%	-2.60%	-5.07%	16.94%
8	WNS Holdings	-1.97%	-0.43%	-6.75%	-10.87%	-10.89%	18.76%
9	Yatra Online	+5.49%	6.38%	-1.96%	44.51%	45.35%	-17.76%
10	Dr. Reddy's Labs ADR	+1.06%	-2.78%	-8.15%	-20.93%	-20.94%	26.92%
11	Lytus Technologies Holdings Ptv	-0.11%	-12.19%	-39.99%	-	-	-
12	Rediff.com India	0.00%	0.00%	0.00%	-	-99.67%	-99.33%
13	Axis Bank ADR	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%

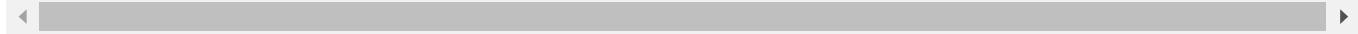
```

for i in adr.index:
    print(adr['Name'][i],end=" ")
    print('saw',end = " ")
    print(adr['Chg%'][i],end=" ")
    print('changes in price with',end = " ")
    print(adr['Volume'][i],end=" ")
    print('volume on previous trading day and 30 day change of',end = " ")
    print(adr2['1 Month'][i])

print()

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%

```



✓ 0s completed at 11:09 AM

