BULLS

BEARS

WHAT'S FALLING

Daily Derivatives & Market Report

APRIL 19, 2022

MARKET COMMENTARY



Indian equity benchmarks ended near their intraday low points on Tuesday with losses of over one per cent. After a slightly higher start of the trading session, markets remained near their respective neutral lines with some volatility, as flagging risks of disruptive spillovers from geopolitical hostilities, an RBI article said India faces these challenges from a position of strength built on broadened vaccine coverage, financial sector resilience and robust exports.

However, in afternoon deals, indices manage to trade in green, taking some support with the commerce department's preliminary data showing that India exported goods worth \$18.79 billion during the first two weeks of April, up 37 per cent compared to the same period last year, as external demand continued to remain robust. Besides, Reserve Bank of India (RBI) turned net buyer of the US dollar in February 2022, after it bought USD 771 million on a net basis from the spot market.

Traders took some support with working paper of the World Bank stated that extreme poverty in India declined by 12.3 percentage points between 2011 and 2019, with rural areas doing better than urban centres. But, in the last hour of the trade, markets witnessed a sharp fall to end in deep red, as the International Monetary Fund (IMF) warned that the debt piled on by the private sector during the coronavirus pandemic could lower growth for emerging markets by 1.3 percent over three years.

On the global front, European markets were trading lower with investors focusing on developments in Ukraine as Russia intensifies its assault in the east of the country. Asian markets ended mixed on Tuesday, even after Malaysia's trade surplus rose in March with exports and imports increasing at faster paces. The data from the statistical office showed that exports gained 25.4 percent year-on-year in March, following a 16.8 percent rise in February.

MARKET SELFIE



MARKET SUMMARY

| Domestic Indices | Close | Points | % Change |
|-------------------------|----------|---------|----------|
| SENSEX | 56463.15 | -703.59 | -1.23 |
| NIFTY | 16958.65 | -215.00 | -1.25 |
| MIDCAP | 24450.86 | -296.49 | -1.20 |
| SMLCAP | 28869.58 | -354.23 | -1.21 |
| BSEFMC | 13803.65 | -364.45 | -2.57 |
| AUTO | 24141.06 | -317.64 | -1.30 |
| POWER | 4753.28 | -122.83 | -2.52 |
| REALTY | 3551.01 | -89.39 | -2.46 |
| BSE IT | 32083.01 | -869.77 | -2.64 |
| BANKEX | 41985.13 | -363.82 | -0.86 |
| OIL GAS | 19895.20 | 48.93 | 0.25 |
| METAL | 22898.62 | -73.80 | -0.32 |
| INDIA VIX | 19.78 | 0.45 | 2.33 |

ADVANCE - DECLINE

| Index | Advance | Decline | Unchanged |
|-------|---------|---------|-----------|
| NSE | 508 | 1561 | 62 |
| BSE | 1294 | 2120 | 122 |

MARKET TURNOVER (₹ in Crs)

| Segment | Current | Previous | Net % |
|----------|---------|----------|-------|
| BSE CASH | 5478 | 5202 | 5 |
| NSE CASH | 79837 | 71492 | 12 |
| NSE F&O | 9918658 | 6316024 | 57 |

KEY INDICES RATIOS

| INDEX | P/E | P/B | Dividend Yield |
|--------|-------|------|----------------|
| NIFTY | 22.10 | 4.33 | 1.16 |
| SENSEX | 24.63 | 3.43 | 1.01 |

KEY NUMBERS TRACKER



FII - DII ACTIVITY IN CASH SEGMENT (₹ in Crs)

| FII-DII* | Buy | Sell | Net |
|----------|-------|-------|--------|
| DII | 10921 | 6940 | 3981 |
| FII | 9639 | 15511 | (5872) |

Note: FPI & DII Figures are provisional

FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

| FII | Buy | Sell | Net |
|---------------|-----------|-----------|------|
| Index Futures | 5305.98 | 3918.57 | 1387 |
| Index Options | 805602.79 | 804297.76 | 1305 |
| Stock Futures | 17371.34 | 17249.49 | 122 |
| Stock Options | 16034.48 | 15660.48 | 374 |

PUT-CALL RATIO

| Index | Current | Previous |
|------------|---------|----------|
| NIFTY | 0.69 | 0.76 |
| BANK NIFTY | 0.55 | 0.62 |

DOLLAR INDEX

| Dollar Index | Current | Previous | % Change |
|--------------|---------|----------|----------|
| DXY | 100.89 | 100.78 | 0.12 |

10-YEARS G-SEC YIELD

| Country | Current | Previous | % Change |
|---------|---------|----------|----------|
| INDIA | 7.152 | 7.153 | -0.01 |
| USA | 2.882 | 2.862 | 0.79 |

KEY COMMODITIES TRACKER (in \$)

| Commodity | Current | Change Points | % Change |
|-------------|---------|---------------|----------|
| Gold | 1980.19 | 2.97 | 0.14 |
| Silver | 25.94 | 0.08 | 0.33 |
| Crude-Oil | 106.64 | -1.57 | -1.45 |
| Brent-Crude | 111.75 | -1.41 | -1.25 |

CURRENCY FUTURES & INDEX TRENDS TRACKER



CURRENCY FUTURES

| Expiry | Close | Change Points | % Change |
|---------------------|-------|---------------|----------|
| 27 APR -22 USD-INR | 76.58 | 0.26 | 0.34 |
| 27 APR -22 EUR-INR | 82.71 | 0.14 | 0.16 |
| 27 APR -22 GBP-INR | 99.69 | 0.20 | 0.20 |
| 27 APR -22 JPY- INR | 59.79 | -0.63 | -1.04 |

INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

| Index | Close | S2 | S 1 | Pivot | R1 | R2 |
|---------------|-------|-------|------------|-------|-------|-------|
| NIFTY | 16959 | 16569 | 16764 | 17020 | 17215 | 17471 |
| SENSEX | 56463 | 57704 | 57084 | 56546 | 55926 | 55389 |
| NIFTY FUTURES | 16911 | 16552 | 16731 | 17023 | 17202 | 17493 |
| BANK NIFTY | 36342 | 35267 | 35804 | 36464 | 37001 | 37661 |
| CNX IT | 31804 | 30621 | 31213 | 32161 | 32752 | 33700 |
| CNX MIDCAP | 30055 | 29173 | 29614 | 30226 | 30667 | 31280 |
| CNX SMALLCAP | 10428 | 10088 | 10258 | 10494 | 10664 | 10901 |
| INDIA VIX | 19.77 | 12.22 | 16.00 | 18.40 | 22.18 | 24.58 |

INDEX TREND ANALYSIS

| Index | Daily | Weekly | Monthly |
|---------------|---------|---------|---------|
| NIFTY | Neutral | Buy | Buy |
| SENSEX | Neutral | Buy | Buy |
| NIFTY FUTURES | Neutral | Buy | Buy |
| BANK NIFTY | Neutral | Buy | Buy |
| CNX IT | Sell | Neutral | Buy |
| CNX MIDCAP | Neutral | Buy | Buy |
| CNX SMALLCAP | Neutral | Neutral | Buy |
| INDIA VIX | Neutral | Neutral | Sell |

SECURITIES BAN IN F&O TRADES FOR 20-04-2022

TATAPOWER



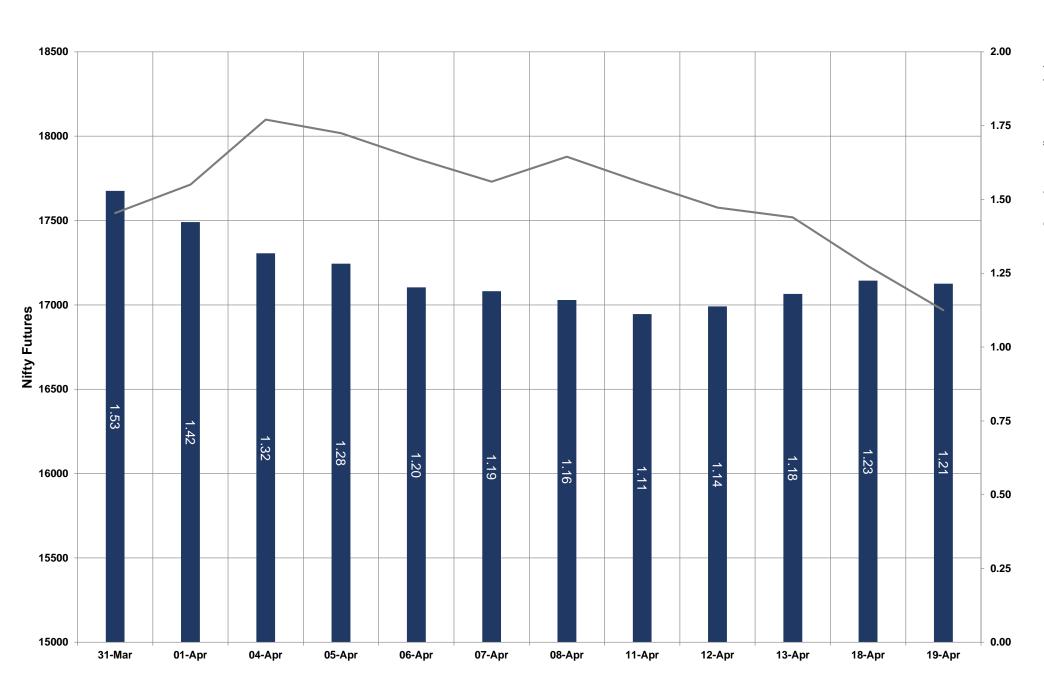
NIFTY

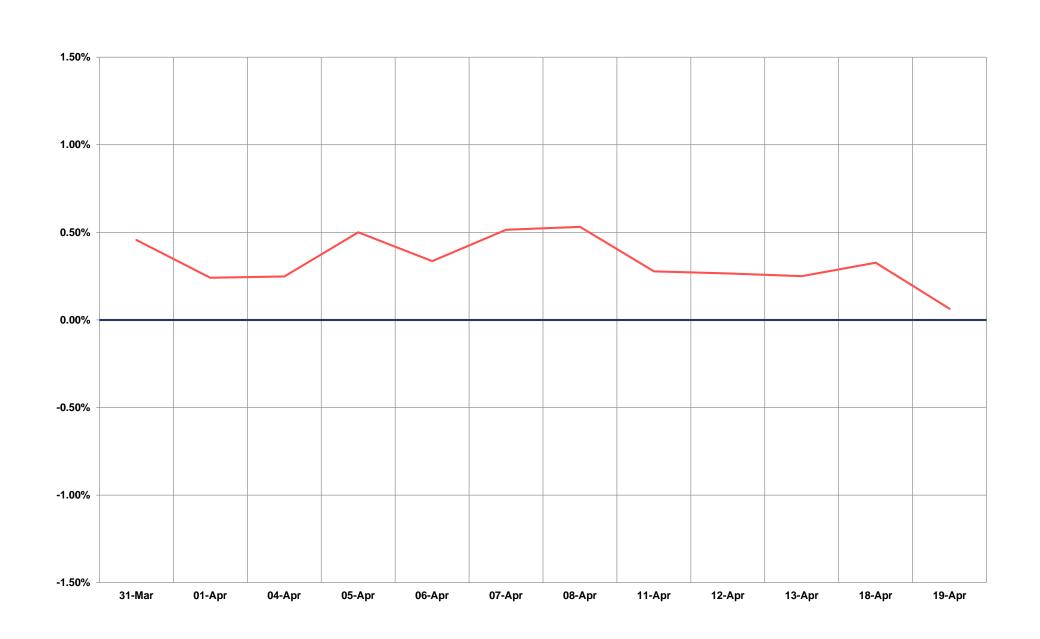


- Nifty Cash = 16958.65 (-1.25%)
- Resistance levels = 17060 and 17180
- Support levels = 16835 and 16720



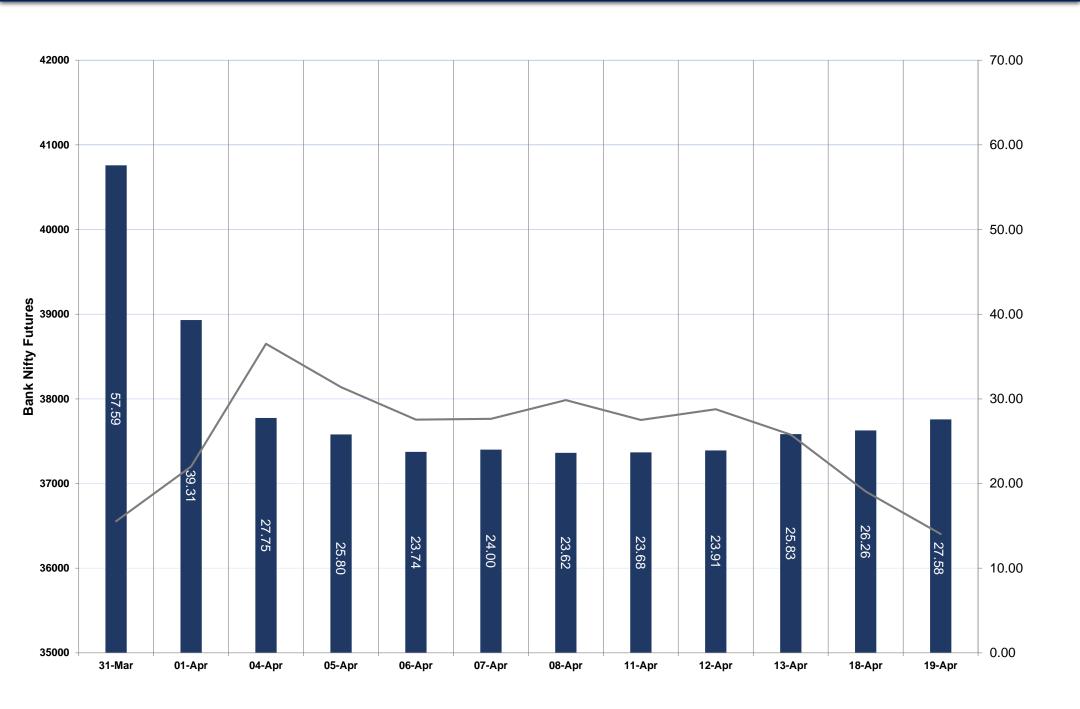
NIFTY FUTURES

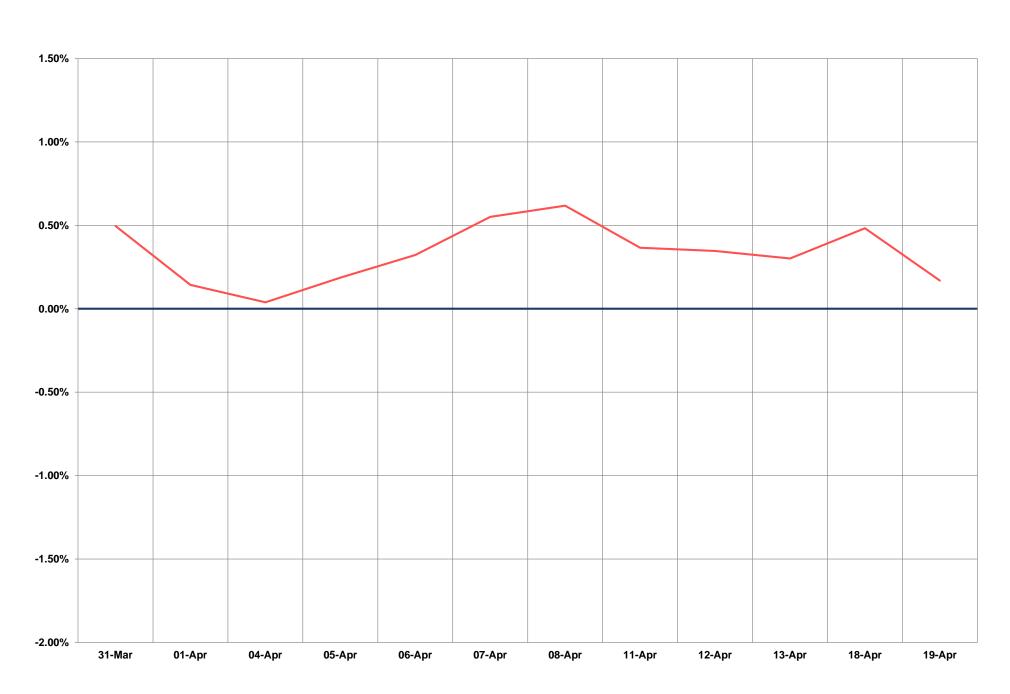






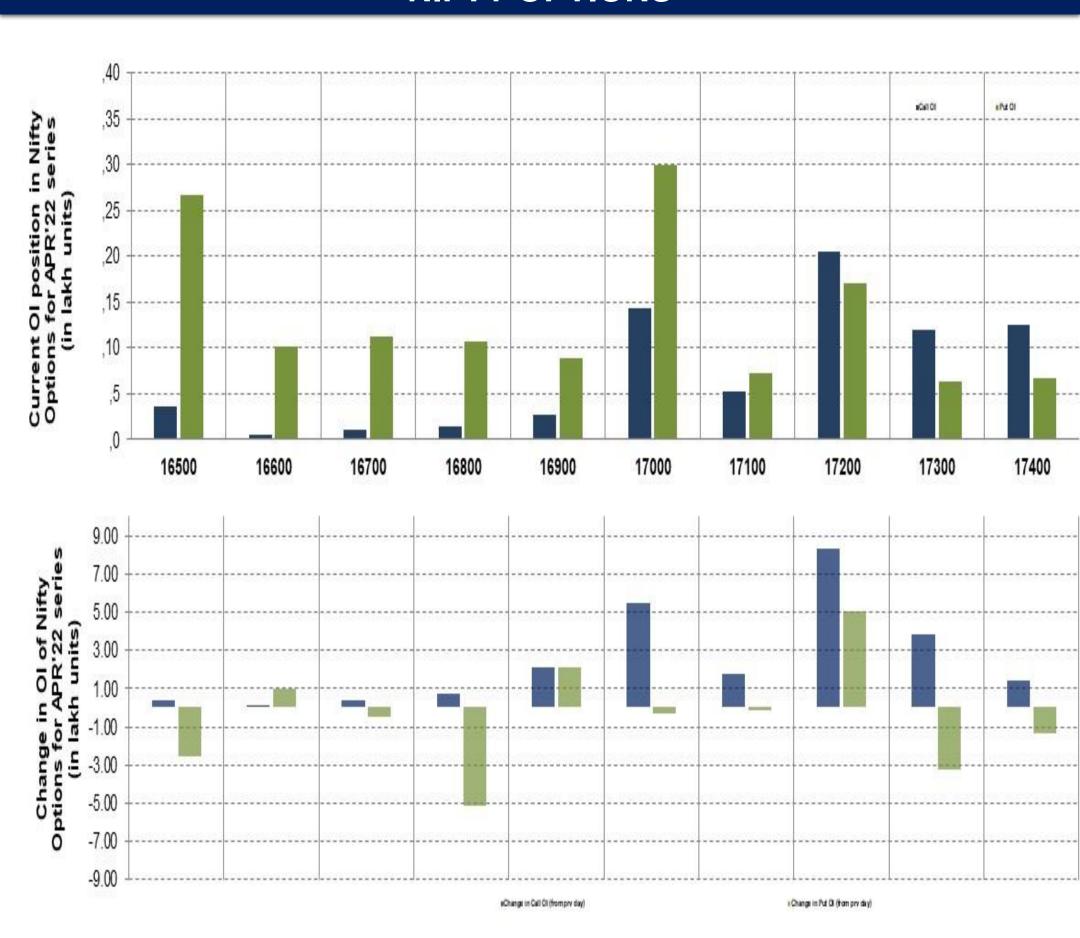
BANK NIFTY FUTURES







NIFTY OPTIONS



- Most Active Nifty Call with an addition of 0.83 million in Open Interests is Strike Price of 17200
- Most Active Nifty Put with a reduction of 0.51 millions in Open Interests is Strike Price of 16800
- Maximum Open Interest an outstanding was 2.04 millions for Calls at Strike Price of 17200
- Maximum Open Interest an outstanding was 2.99 millions for puts at Strike Price of 17000

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