



# MORNING MANTRA



Daily Derivatives & Market Report

Aug 30, 2021



Indian equity benchmarks ended at record closing highs on Monday. The start of the day was on a positive note, as sentiment got boost after foreign direct investment (FDI) into the country rose by more than twofold to \$17.57 billion during April-June this fiscal on account of measures such as policy reforms and ease of doing business. Some support also came as foreign portfolio investors (FPIs) pumped in a net of just Rs 986 crore in Indian equities during August.

In the last hours of the day, indices added more gains, as some relief came after India Ratings and Research in its latest report stated that it expects the aggregate fiscal deficit of states in the country to moderate to 4.1 per cent of GDP in the current financial year from its earlier expectation of 4.3 per cent. In line with the slight moderation in its forecast for fiscal deficit in FY22, the agency expects the aggregate debt/GDP ratio to come in lower at 32.4 per cent in FY22 as against the previous estimate of 34 per cent.

On the global front, European markets were trading higher as hopes that continued central bank support would sustain an economic recovery offset woes over rising Delta COVID-19 variant cases. Asian markets settled higher on Monday, after Japan's retail sales grew for the fifth straight month in July. The data published by the Ministry of Economy, Trade and Industry showed that retail sales grew 2.4 percent year-on-year in July, faster than the 0.1 percent increase seen in June. On a monthly basis, retail sales were up 1.1 percent in July.

# MARKET SELFIE



## MARKET SUMMARY

Domestic Indices	Close	Points	% Change
SENSEX	56889.76	765.04	1.36
NIFTY	16931.05	225.85	1.35
MIDCAP	23656.38	400.99	1.72
SMLCAP	26690.28	406.13	1.55
BSEFMC	14455.94	109.56	0.76
AUTO	22429.39	357.59	1.62
POWER	2887.05	65.11	2.31
REALTY	3075.76	58.53	1.94
BSE IT	33782.16	-171.88	-0.51
BANKEX	41313.10	834.24	2.06
OIL GAS	16885.20	321.45	1.94
METAL	20330.58	518.84	2.62
INDIA VIX	13.32	-0.09	-0.63

## ADVANCE - DECLINE

Index	Advance	Decline	Unchanged
NSE	1424	612	90
BSE	2202	1114	181

## MARKET TURNOVER (₹ in Crs)

Segment	Current	Previous	Net %
BSE CASH	4460	4043	10
NSE CASH	60701	53916	13
NSE F&O	4397478	10007431	(56)

## KEY INDICES RATIOS

INDEX	P/E	P/B	Dividend Yield
NIFTY	25.94	4.29	1.06
SENSEX	29.82	3.65	0.94

# KEY NUMBERS TRACKER



## FII – DII ACTIVITY IN CASH SEGMENT (₹ in Crs)

FII-DII*	Buy	Sell	Net
DII	6679	5990	689
FII	8409	7206	1203

Note: FPI & DII Figures are provisional

## FII ACTIVITY IN DERIVATIVES SEGMENT (₹ in Crs)

FII	Buy	Sell	Net
Index Futures	4134.88	3576.97	558
Index Options	301168.37	299955.45	1213
Stock Futures	13455.35	12009.35	1446
Stock Options	13585.43	13397.52	188

## PUT-CALL RATIO

Index	Current	Previous
NIFTY	1.59	1.40
BANK NIFTY	1.27	0.99

## DOLLAR INDEX

Dollar Index	Current	Previous	% Change
DXY	92.72	92.67	0.06

## 10-YEARS G-SEC YIELD

Country	Current	Previous	% Change
INDIA	6.225	6.254	-0.46
USA	1.300	1.312	-0.89

## KEY COMMODITIES TRACKER (in \$)

Commodity	Current	Change Points	% Change
Gold	1814.50	-1.55	-0.09
Silver	23.98	0.02	0.08
Crude-Oil	68.35	-0.39	-0.57
Brent-Crude	72.36	-0.34	-0.47

# CURRENCY FUTURES & INDEX TRENDS TRACKER



## CURRENCY FUTURES

Expiry	Close	Change Points	% Change
28 Sep -21 USD-INR	73.51	-0.35	-0.48
28 Sep -21 EUR-INR	86.77	-0.16	-0.19
28 Sep -21 GBP-INR	101.13	-0.17	-0.17
28 Sep -21 JPY- INR	66.96	-0.15	-0.23

## INDICES – SUPPORT-RESISTANCE-PIVOT LEVELS

Index	Close	S2	S1	Pivot	R1	R2
NIFTY	16931	16696	16813	16882	17000	17069
SENSEX	56890	56071	56480	56719	57129	57368
NIFTY FUTURES	16942	16667	16805	16882	17020	17097
BANK NIFTY	36348	35479	35914	36156	36590	36833
CNX IT	34109	33753	33931	34206	34384	34658
CNX MIDCAP	28242	27664	27953	28109	28398	28555
CNX SMALLCAP	10193	10043	10118	10169	10244	10295
INDIA VIX	13.32	11.85	12.59	13.13	13.87	14.41

## INDEX TREND ANALYSIS

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

## SECURITIES BAN IN F&O TRADES FOR 31-08-2021

NIL



# TECHNICAL VIEWS



## NIFTY

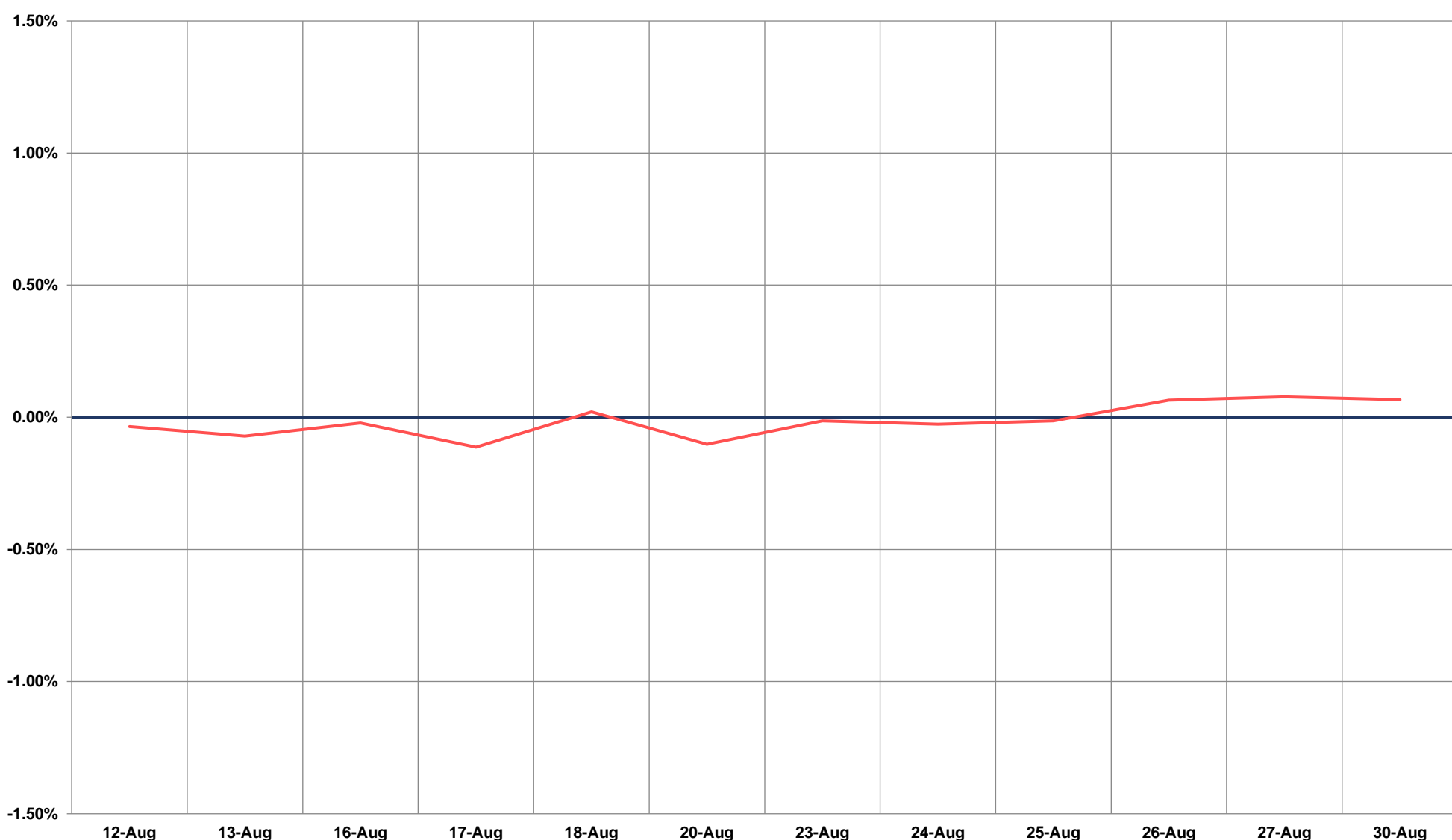
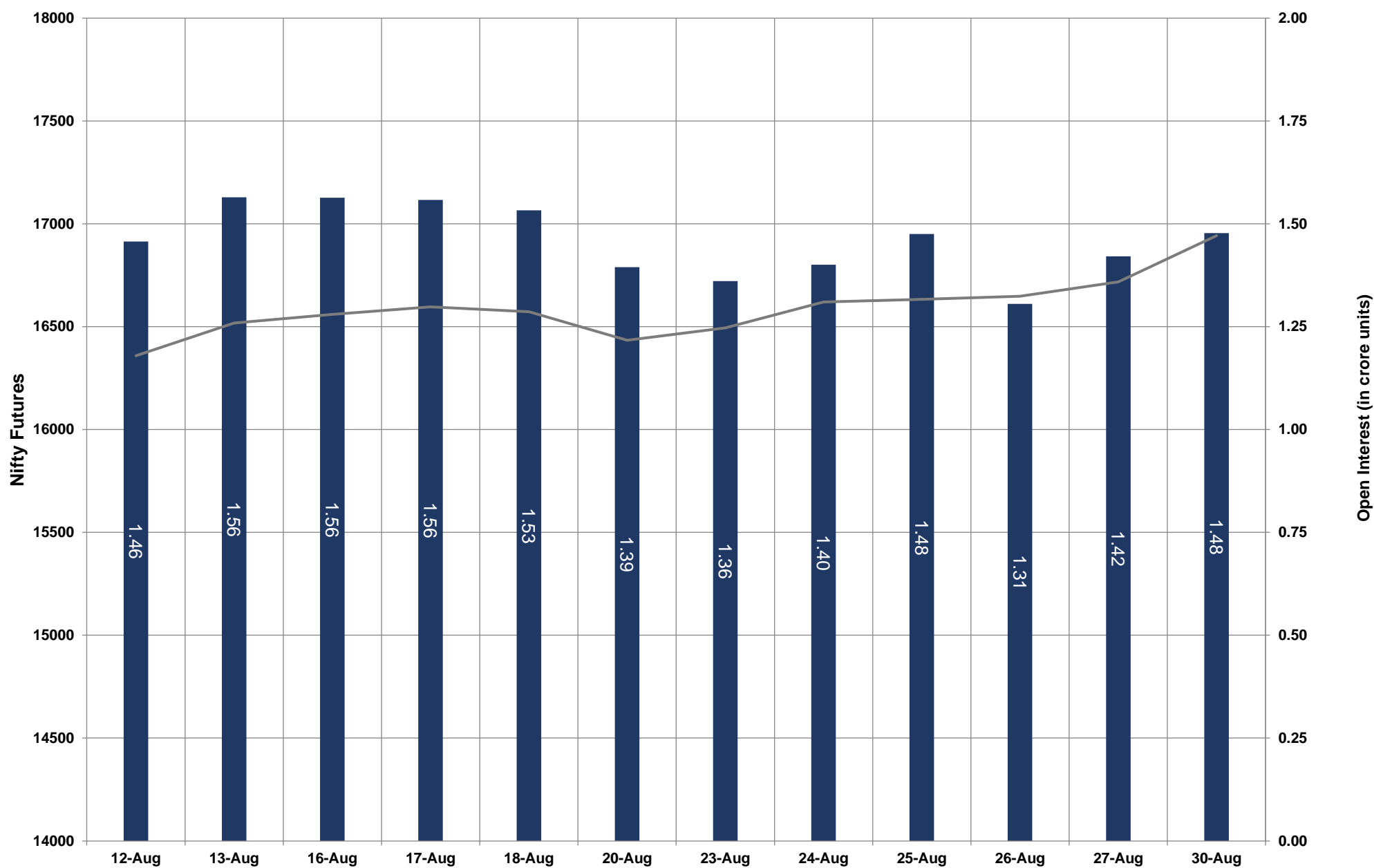


- Nifty Cash = **16,931.05 (+1.35%)**
- Resistance levels = **16,975** and **17,040**
- Support levels = **16,880** and **16,790**

# TECHNICAL VIEWS



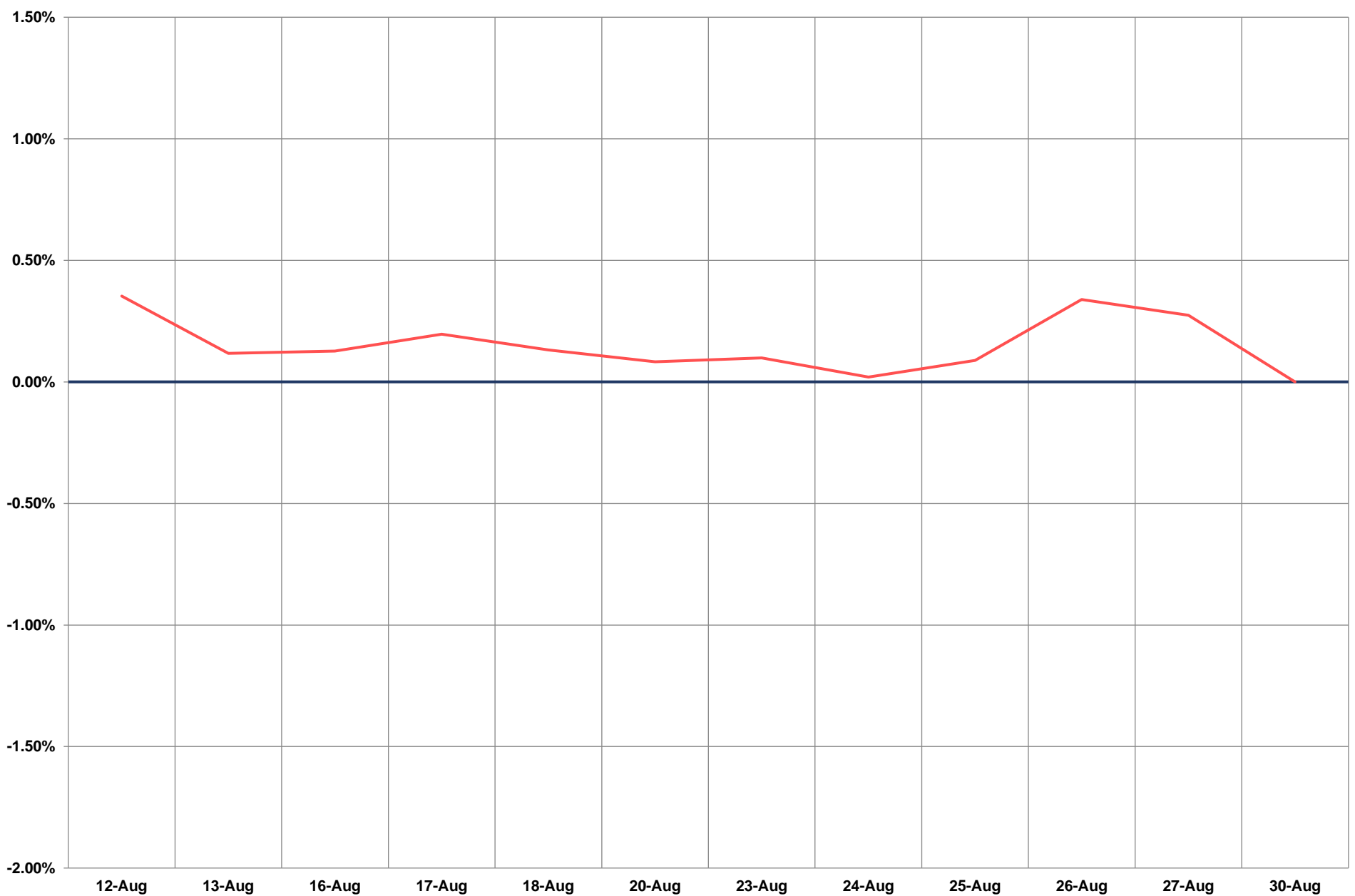
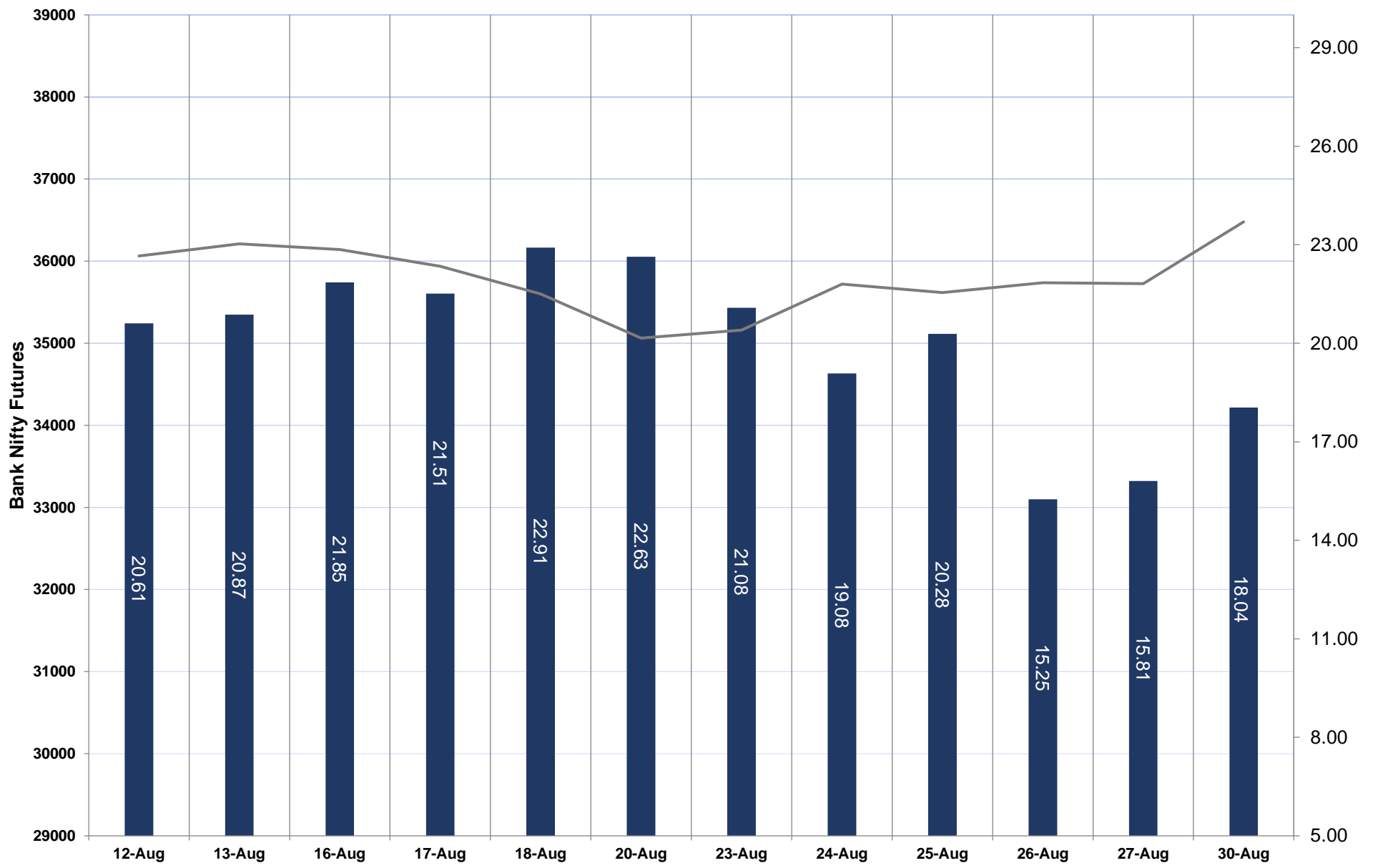
## NIFTY FUTURES



# TECHNICAL VIEWS



## BANK NIFTY FUTURES

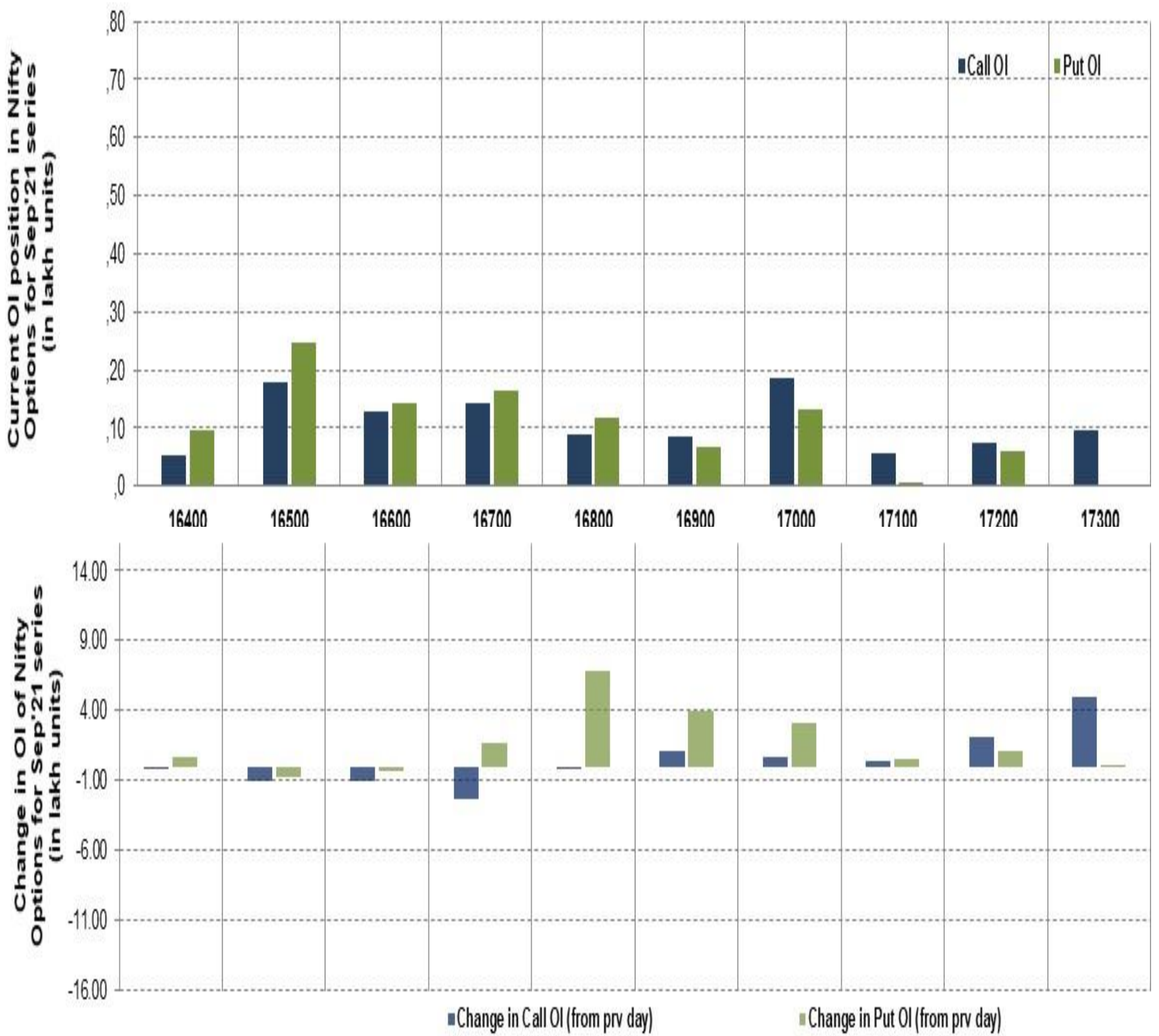




# TECHNICAL VIEWS



## NIFTY OPTIONS



- **Most Active Nifty Call** with An addition of **0.06 million** in Open Interests is **Strike Price of 17,000**
- **Most Active Nifty Put** with a reduction of **0.10 millions** in Open Interests is **Strike Price of 16,500**
- **Maximum Open Interest an outstanding** was **1.90 millions** for Calls at **Strike Price of 17,000**
- **Maximum Open Interest an outstanding** was **2.50 millions** for Puts at **Strike Price of 16,500**

# Disclaimer



The Information provided by SMS or in newsletter or in any document has been prepared by Shah Investor's Home Ltd (SIHL). The Information provided by SMS or in newsletter does not constitute an offer or solicitation for the purchase or sale of any financial instrument or as an official confirmation of any transaction. The information contained herein is from publicly available data or other sources believed to be reliable, but we do not represent that it is accurate or complete and it should not be relied on as such. SIHL or any of its affiliates/ group companies shall not be in any way responsible for any loss or damage that may arise to any person from any error in the information contained in this report or SMS. This Information provided by SMS, reports or in newsletter is provided for assistance only and is not intended to be and must not alone be taken as the basis for an investment decision. The user assumes the entire risk of any use made of this information. Each recipient of this Information provided by SMS, report or in newsletter should make such investigation as it deems necessary to arrive at an independent evaluation of an investment in the securities of companies referred to in this information provided by SMS, report or in newsletter (including the merits and risks involved), and should consult his own advisors to determine the merits and risks of such investment. The investment discussed or views expressed may not be suitable for all investors. This information is strictly confidential and is being furnished to you solely for your information.

The information should not be reproduced or redistributed or passed on directly or indirectly in any form to any other person or published, copied, in whole or in part, for any purpose. The information provided by report or SMS is not directed or intended for distribution to, or use by, any person or entity who is a citizen or resident of or located in any locality, state, country or other jurisdiction, where such distribution, publication, availability or use would be contrary to law, regulation or which would subject SIHL and affiliates/ group companies to any registration or licensing requirements within such jurisdiction. The distribution of this Information provided by SMS or in newsletter in certain jurisdictions may be restricted by law, and persons in whose possession this Information provided by SMS or in newsletter comes, should inform themselves about and observe, any such restrictions. The information given or Information provided by SMS, report or in newsletter is as of the date of the issue date of report or the date on which SMS provided and there can be no assurance that future results or events will be consistent with this information. This information is subject to change without any prior notice. SIHL reserves the right to make modifications and alterations to this statement as may be required from time to time. However, SIHL is under no obligation to update or keep the information current.

Nevertheless, SIHL is committed to providing independent and transparent recommendation to its client and would be happy to provide any information in response to specific client queries. Neither SIHL nor any of its affiliates, group companies, directors, employees, agents or representatives shall be liable for any damages whether direct, indirect, special or consequential including lost revenue or lost profits that may arise from or in connection with the use of the information. Past performance is not necessarily a guide to future performance. The disclosures of interest statements incorporated in the Information provided by SMS, report or in newsletter are provided solely to enhance the transparency and should not be treated as endorsement of the views expressed in the report. The analyst for this report certifies that all of the views expressed in this report accurately reflect his or her personal views about the subject company or companies and its or their securities, and no part of his or her compensation was, is or will be, directly or indirectly related to specific recommendations or views expressed in this report.