

Currency

August 10, 2021

RECAP – DOMESTIC FUTURES

NSE USDINR	Previous	Close	Open	High	Low	Net Chg.	% Chg.	Volume	% Vol. Chg.	OI	OI Change	% Premium over Spot
AUG1	74.30	74.42	74.44	74.45	74.32	0.13	0.17	12,22,102	-22.91	23,33,052	47,161	0.22%
SEP1	74.52	74.65	74.50	74.67	74.50	0.13	0.17	1,49,302	22.34	4,30,265	50,272	0.52%
OCT1	74.75	74.87	74.80	74.89	74.80	0.12	0.16	13,397	-15.82	1,65,103	-462	0.82%
NOV1	74.96	75.09	75.07	75.11	75.02	0.13	0.17	3,346	-3.41	1,14,424	1,382	1.11%
DEC1	75.23	75.35	75.34	75.36	75.28	0.13	0.17	2,593	16.43	79,237	624	1.47%

Net OI Change = 101,235

	SPREAD	SEP1	OCT1	NOV1	DEC1
AUG1	-0.22	-0.45	-0.67	-0.93	
SEP1		-0.23	-0.44	-0.71	
OCT1			-0.22	-0.48	
NOV1				-0.27	

Data Source: Reuters

NSE EURINR	Previous	Close	Open	High	Low	Net Chg.	% Chg.	Volume	% Vol. Chg.	OI	OI Change	% Premium over Spot
AUG1	87.78	87.59	87.61	87.63	87.50	-0.18	-0.21	1,12,890	-34.19	1,58,564	13,690	0.30%
SEP1	88.10	87.91	88.00	88.00	87.82	-0.19	-0.21	15,535	-35.57	30,832	1,653	0.66%
OCT1	88.41	88.22	88.16	88.25	88.14	-0.18	-0.21	2,112	-18.42	3,992	736	1.02%

Net OI = 16,133

NSE GBPINR	Previous	Close	Open	High	Low	Net Chg.	% Chg.	Volume	% Vol. Chg.	OI	OI Change	% Premium over Spot
AUG1	103.34	103.32	103.23	103.38	103.07	-0.02	-0.02	3,32,506	53.63	1,66,072	-17,290	0.29%
SEP1	103.64	103.62	103.45	103.67	103.39	-0.02	-0.02	41,729	69.65	43,020	243	0.58%
OCT1	103.95	103.92	103.75	103.98	103.71	-0.03	-0.03	15,866	97.86	14,595	-947	0.87%

Net OI = -18,064

NSE JPYINR	Previous	Close	Open	High	Low	Net Chg.	% Chg.	Volume	% Vol. Chg.	OI	OI Change	% Premium over Spot
AUG1	67.68	67.63	67.53	67.66	67.46	-0.05	-0.07	32,796	-41.51	32,563	6,079	0.25%
SEP1	67.89	67.85	67.74	67.86	67.71	-0.05	-0.07	3,081	-58.61	5,805	328	0.57%
OCT1	68.11	68.06	67.96	68.07	67.94	-0.05	-0.07	737	-26.59	1,315	-17	0.89%

Net OI = 6,390

The Indian Rupee depreciated against the U.S. as strong U.S. jobs data increased expectations that the U.S. Federal Reserve would hike interest rates and begin asset tapering earlier than expected.

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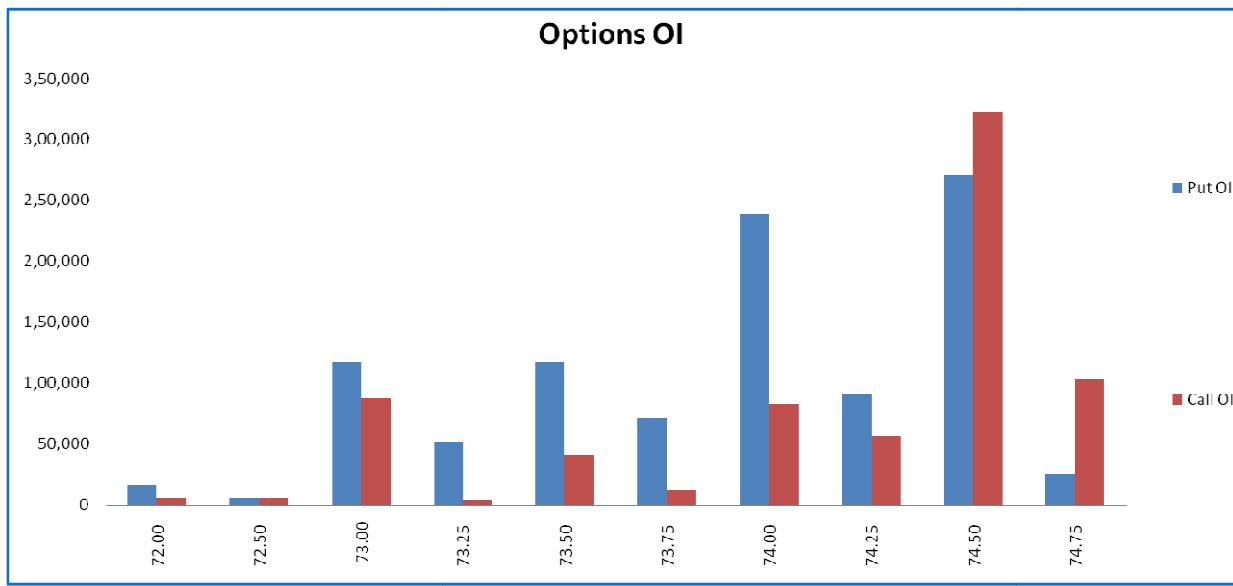
The Rupee ended at 74.26 compared with 74.16 in the previous session. The rupee has traded in a narrow 7-paise band in today's session.

Some respite came as oil prices slumped, with the benchmark Brent crude contract slipping below the \$70-per-barrel mark for the first time in over 3 weeks.

USDINR OPTIONS

Put-Call Ratio O/I	Put-Call Ratio Vol	Calls				Puts	
		OI	Volume	Strike Price	OI	Volume	
2.77	0.21	5,871	363	72.00	16,237	1,233	
0.90	0.03	5,861	105	72.50	5,287	190	
1.34	0.24	87,506	700	73.00	1,17,071	21,307	
14.62	3.80	3,567	42	73.25	52,137	13,571	
2.88	0.55	40,562	4,009	73.50	1,16,950	22,464	
5.89	1.95	12,111	2,480	73.75	71,385	23,635	
2.89	1.13	82,715	30,305	74.00	2,39,008	93,551	
1.62	1.03	56,122	64,750	74.25	90,837	57,652	
0.84	0.23	3,22,103	1,35,982	74.50	2,71,020	75,631	
0.25	0.08	1,03,077	44,349	74.75	25,459	8,226	
0.39	0.04	2,79,271	78,817	75.00	1,08,031	9,910	

Data Source: Reuters



Data Source: Reuters

For the monthly August USDINR options, the most active Call and Put strikes near the ATM's are from 73.00 to 75.00.

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FPI ACTIVITY

FPI sold net \$30.65 million as on 06 August 2021. For the month of August, FPI were net buyers of a total of \$452.95 million.

The data presented in the table constitutes trades conducted by FPIs/FIIs up to the previous trading day.

Daily Trends in FPI Investments as on 06-August-2021					
Reporting Date	Debt/Equity	Investment Route	Net Investment (Rs Crore)	Net Investment US(\$ million)	
09-August-2021	Equity	Stock Exchange	-49.46	-6.67	
		Primary market & others	207.48	27.97	
		Sub-total	158.02	21.30	
		Stock Exchange	73.12	9.86	
		Primary market & others	-28.32	-3.82	
	Debt	Sub-total	44.80	6.04	
		Stock Exchange	-421.77	-56.85	
		Primary market & others	-17.52	-2.36	
	Hybrid	Sub-total	-439.29	-59.21	
		Stock Exchange	9.08	1.22	
		Primary market & others	0.00	0.00	
		Sub-total	9.08	1.22	
		Total	-227.39	-30.65	
Total August			3357.40	452.95	

Data Source: NSDL

EQUITY

Index	Previous	Open	High	Low	Close	Net Chg.	% Chg.
S&P 500	4429.07	4432.35	4439.39	4424.74	4424.74	-4.33	-0.10%
NASDAQ 100	15063.02	15133.11	15154.68	15081.76	15081.76	18.73	0.12%
Bovespa	121567.74	123019.38	123597.30	122258.47	122258.47	690.73	0.57%
DAX	15737.10	15745.41	15798.51	15699.27	15699.27	-37.83	-0.24%
FTSE 100	7103.71	7132.30	7138.80	7089.74	7089.74	-13.97	-0.20%
CAC 40	6763.01	6813.18	6832.77	6806.98	6806.98	43.97	0.65%
Shanghai SE Composite	3436.93	3494.63	3502.84	3438.70	3438.70	1.77	0.05%
Shenzhen SE Composite	2425.36	2462.84	2466.92	2422.81	2422.81	-2.55	-0.11%
Hang Sang	26002.41	26283.40	26527.24	25920.85	25920.85	-81.56	-0.31%
Taiwan Weighted	17469.68	17485.15	17510.09	17350.15	17350.15	-119.53	-0.68%

Data Source: Reuters

The benchmark BSE Sensex and the broader NSE index ended 0.23% and 0.12% higher, respectively, while the rest were mixed on Monday.

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RECAP – INTERNATIONAL

Currencies	Current/Close	Previous	Open	High	Low	Net Change	% Change
EURUSD	1.176	1.174	1.176	1.177	1.173	-0.002	-0.20
GBPUSD	1.387	1.384	1.388	1.389	1.384	-0.003	-0.19
USD/JPY	110.25	110.28	110.25	110.35	110.01	0.03	0.03

Data Source: Reuters

The Dollar Index rose on Monday against a basket of currencies, buoyed by upbeat U.S. data, even as traders kept a close watch on the spread of COVID-19 cases in the United States.

Data Monday showed U.S. job openings jumped to a record high in June and hiring increased. That came on the heels of Friday's U.S. monthly jobs report that showed U.S. employers hired the most workers in nearly a year in July and continued to raise wages.

The Euro and the Sterling fell on Monday pressured by a stronger dollar.

The safe haven Japanese Yen ended flat against the dollar on Monday.

RECAP – ASIAN AND OTHER EM'S

CURRENCY	Previous	Close	Open	High	Low	Net Chg.	% Chg.
Chinese Yuan	6.483	6.486	6.481	6.488	6.472	0.003	0.05
Turkish Lira	8.62	8.64	8.62	8.67	8.59	0.03	0.32
Malaysian Ringgit	4.217	4.226	4.218	4.227	4.218	0.009	0.21
Singapore Dollar	1.354	1.357	1.354	1.358	1.354	0.003	0.22
Brazilian Real	5.230	5.233	5.231	5.299	5.214	0.003	0.06
Russian Rouble	73.50	73.60	73.40	73.70	73.27	0.11	0.15
Indonesian Rupiah	14350	14360	14360	14385	14350	10.00	0.07
Korean Won	1144.93	1146.89	1144.89	1147.95	1141.91	1.96	0.17

Data Source: Reuters

Most of its Asian and EM peers were under pressure this Monday, following an uptick in the dollar index and the U.S. 10-year Treasury yield and weighed on sentiments.

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OUTLOOK – DOMESTIC

The Indian Rupee could start on a weak note this Tuesday morning against the dollar, tracking the strength of the dollar.

The Rupee could likely open around 74.40/74.45 per dollar this Tuesday morning vs. a close of 74.26 on Monday.

Most regional and EM currencies have started marginally weak against the Dollar early Tuesday morning and could weigh on sentiments.

However, easing crude prices and dollar inflows could cap depreciation bias.

NDF is currently trading at 74.45/46 per dollar this Tuesday morning vs. a close at 74.41 on Monday.

USDINR Spot



Technically, if the USDINR Spot pair sustains above 74.40 level could see a Bullish Reversal where resistance is at 74.55-74.70 level. Support is at 74.30-74.10 levels.

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Pivot Points & Trend

Contract	Expiry	S3	S2	S1	Pivot	R1	R2	R3	Daily	Weekly	Monthly
USDINR		74.22	74.27	74.35	74.40	74.47	74.52	74.60	Sideways	Bullish	Bullish
EURINR	AUG1	75.62	75.70	75.77	75.83	75.96	76.07	76.18	Bearish	Bearish	Bullish
GBPINR		97.85	98.08	98.30	98.45	98.60	98.84	99.08	Bullish	Bullish	Bullish
JPYINR		60.80	61.02	61.18	61.24	61.42	61.57	61.70	Bearish	Sideways	Sideways

Data Source: Reuters & Investing.com

OUTLOOK –INTERNATIONAL

The U.S. Dollar Index was trading flat to marginally higher this Tuesday morning in Asian trade as a run of strong U.S. job figures solidified expectations the U.S. Federal Reserve could soon start tapering its massive coronavirus-driven stimulus.

The Euro, the Sterling and the safe haven Japanese Yen have started flat to weaker this Tuesday morning in Asian trade.

Dollar Index



Chart Source: Reuters

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Technically, the Dollar Index holds a resistance zone of \$92.95-\$93.30 levels where support is placed at \$92.65-\$92.50 levels. Dollar Index could trade within these ranges.

Trend

Currency	Daily	Weekly	Monthly
US Dollar Index	Bullish	Bullish	Sideways
EUR/USD - Euro US Dollar	Bearish	Bearish	Sideways
GBP/USD - British Pound US Dollar	Sideways	Bullish	Bullish
USD/JPY - US Dollar Japanese Yen	Bullish	Bullish	Bullish

Data Source: Investing.com

ECONOMIC CALENDAR

Date	Time (IST)	Country	Relevance	Indicator	Period	Reuters Poll	Prior
10 Aug 2021	14:30 14:30	Germany	High	ZEW Economic Sentiment ZEW Current Conditions	Aug Aug	56.7 30.0	63.3 21.9

Data Source: Reuters

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