

**RBI Reference Rate**

| Date       | USD     | GBP      | EURO    | YEN     |
|------------|---------|----------|---------|---------|
| 28-03-2024 | 83.3739 | 105.2935 | 90.2178 | 55.0900 |

**Technical Levels**

| Currency | Exchange | Contract | Trend    | S2       | S1       | LTP      | R1       | R2       |
|----------|----------|----------|----------|----------|----------|----------|----------|----------|
| USDINR   | NSE      | Apr      | Sideways | 82.70    | 83.00    | 83.44    | 83.80    | 84.10    |
| EURINR   | NSE      | Apr      | Sideways | 89.40    | 89.80    | 90.18    | 90.60    | 91.00    |
| GBPINR   | NSE      | Apr      | Sideways | 104.60   | 105.00   | 105.35   | 105.90   | 106.30   |
| JPYINR   | NSE      | Apr      | Down     | 54.70    | 55.00    | 55.44    | 56.00    | 56.40    |
| EURUSD   | NSE      | Apr      | Sideways | 1.0560   | 1.0740   | 1.0803   | 1.1160   | 1.1240   |
| GBPUSD   | NSE      | Apr      | Sideways | 1.2340   | 1.2550   | 1.2622   | 1.2960   | 1.3140   |
| USDJPY   | NSE      | Apr      | Up       | 145.9000 | 147.5000 | 150.2100 | 152.8000 | 154.5000 |
| DX       | -        | -        | Sideways | 101.10   | 102.50   | 104.27   | 105.80   | 106.50   |
| AUDUSD   | -        | -        | Sideways | 0.6240   | 0.6450   | 0.6522   | 0.6800   | 0.7080   |
| CADUSD   | -        | -        | Up       | 0.7120   | 0.7240   | 0.7384   | 0.7640   | 0.7840   |

**Option Chain**

| CALLS    |              |          |      |              | PUTS |          |              |          |
|----------|--------------|----------|------|--------------|------|----------|--------------|----------|
| OI       | Change in OI | Volume   | IV   | Strike Price | IV   | Volume   | Change in OI | OI       |
| 53973    | -            | 13211    | 3.03 | 82.75        | 3.74 | 70035    | -            | 3,01,705 |
| -        | -            | -        | -    | 82.88        | 3.63 | 7660     | -            | 5373     |
| 4,19,964 | -            | 90832    | -    | 83.00        | 3.56 | 1,66,510 | -            | 5,07,973 |
| 7648     | -            | 1329     | -    | 83.13        | 3.36 | 20948    | -            | 15215    |
| 3,28,183 | -            | 99019    | 1.4  | 83.25        | 3.61 | 1,05,641 | -            | 4,01,621 |
| 13743    | -            | 48229    | 2.41 | 83.38        | 3.79 | 63076    | -            | 25114    |
| 4,95,603 | -            | 1,95,660 | 0.39 | 83.50        | 3.97 | 1,71,639 | -            | 2,18,201 |
| 10852    | -            | 28259    | 0.9  | 83.63        | -    | -        | -            | -        |
| 3,63,113 | -            | 1,87,125 | 1.37 | 83.75        | 4.68 | 32331    | -            | 32747    |
| 1        | -            | 1        | 0.63 | 83.88        | -    | -        | -            | -        |
| 3,58,710 | -            | 1,88,259 | 1.94 | 84.00        | 5.41 | 18887    | -            | 35896    |
| 1,16,232 | -            | 89313    | 2.24 | 84.25        | 6.04 | -        | -            | 147      |
| 1,06,133 | -            | 1,01,656 | 2.64 | 84.50        | 6.84 | 757      | -            | 2571     |

Highlighted options are in-the-money

(Source – www.nseindia.com)

## Research Team

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