

RBI Reference Rate

Date	USD	GBP	EURO	YEN
13-03-2024	82.9027	106.0618	90.5933	56.1900

Technical Levels

Currency	Exchange	Contract	Trend	S2	S1	LTP	R1	R2
USDINR	NSE	Mar	Sideways	82.10	82.40	82.86	83.20	83.50
EURINR	NSE	Mar	Up	89.80	90.20	90.63	90.90	91.30
GBPINR	NSE	Mar	Up	105.10	105.50	105.99	106.30	106.70
JPYINR	NSE	Mar	Sideways	55.30	55.70	56.15	56.60	57.00
EURUSD	NSE	Mar	Sideways	1.0560	1.0740	1.0937	1.1160	1.1240
GBPUSD	NSE	Mar	Sideways	1.2340	1.2550	1.2786	1.2960	1.3140
USDJPY	NSE	Mar	Sideways	142.9000	145.5000	147.6700	149.8000	151.5000
DX	-	-	Sideways	101.10	102	102.46	103.80	104.50
AUDUSD	-	-	Sideways	0.6240	0.6450	0.6619	0.6800	0.7080
CADUSD	-	-	Up	0.7120	0.7240	0.7424	0.7640	0.7840

Option Chain

CALLS					PUTS			
OI	Change in OI	Volume	IV	Strike Price	IV	Volume	Change in OI	OI
165	-	-	5.14	81.75	3.89	60222	-	35096
86515	-	16228	3.69	82.00	3.58	3,36,323	-	3,05,496
6847	-	949	-	82.25	3.34	2,90,768	-	1,33,723
80863	-	1,78,430	1.46	82.50	2.87	5,57,463	-	5,49,554
40815	-	1,02,075	-	82.63	2.94	2,80,023	-	1,34,434
2,46,516	-	5,93,446	5.77	82.75	3.21	7,65,992	-	5,60,201
1,30,859	-	3,55,108	0.5	82.88	3.61	2,54,418	-	1,78,391
5,46,651	-	6,46,793	0.95	83.00	3.99	3,58,420	-	5,84,838
1,18,360	-	1,67,887	1.28	83.13	4.6	63242	-	29670
5,17,798	-	3,09,290	1.54	83.25	5.23	66162	-	3,64,649
3,68,225	-	1,28,286	2.01	83.50	6.38	23589	-	1,36,213
3,86,446	-	55913	2.65	83.75	7.62	2678	-	4151
2,34,355	-	73801	3.27	84.00	8.52	1742	-	26292

Highlighted options are in-the-money

(Source – www.nseindia.com)

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