

RBI Reference Rate

Date	USD	GBP	EURO	YEN
21-03-2024	83.1308	105.3614	90.9118	55.0600

Technical Levels

Currency	Exchange	Contract	Trend	S2	S1	LTP	R1	R2
USDINR	NSE	Mar	Sideways	82.40	82.80	83.13	83.40	83.70
EURINR	NSE	Mar	Sideways	90.00	90.40	90.71	91.10	91.40
GBPINR	NSE	Mar	Sideways	105.10	105.50	105.97	106.40	106.80
JPYINR	NSE	Mar	Down	54.30	54.70	55.10	55.50	55.90
EURUSD	NSE	Mar	Sideways	1.0560	1.0740	1.0915	1.1160	1.1240
GBPUSD	NSE	Mar	Sideways	1.2340	1.2550	1.2773	1.2960	1.3140
USDJPY	NSE	Mar	Up	145.9000	147.5000	150.9000	152.8000	154.5000
DX	-	-	Sideways	101.10	102	102.88	103.80	104.50
AUDUSD	-	-	Sideways	0.6240	0.6450	0.6534	0.6800	0.7080
CADUSD	-	-	Up	0.7120	0.7240	0.7376	0.7640	0.7840

Option Chain

CALLS					PUTS			
OI	Change in OI	Volume	IV	Strike Price	IV	Volume	Change in OI	OI
12080	-	1467	-	82.25	3.5	50246	-	2,29,204
162	-	-	-	82.38	3.04	22410	-	18033
91852	-	32698	1.46	82.50	2.86	3,82,670	-	6,90,117
63351	-	47208	-	82.63	2.56	1,84,694	-	1,82,158
2,85,436	-	1,46,880	0.38	82.75	2.51	5,91,320	-	7,70,014
1,84,887	-	2,74,126	0.28	82.88	2.68	3,90,308	-	2,21,099
6,80,446	-	7,22,835	1.06	83.00	3.34	3,61,506	-	6,43,862
1,53,719	-	2,39,027	1.43	83.13	3.76	71393	-	40896
5,48,601	-	7,61,266	1.88	83.25	4.52	3,04,510	-	2,62,312
5,40,808	-	5,06,796	2.69	83.50	6.06	5819	-	1,33,872
3,14,496	-	1,51,078	3.36	83.75	6.35	127	-	3243
2,54,737	-	41548	4.03	84.00	8.44	479	-	27505
51385	-	4175	4.58	84.25	-	-	-	-

Highlighted options are in-the-money

(Source – www.nseindia.com)

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