

### RBI Reference Rate

Date	USD	GBP	EURO	YEN
26-03-2024	83.3559	105.4535	90.4334	55.0800

### Technical Levels

Currency	Exchange	Contract	Trend	S2	S1	LTP	R1	R2
USDINR	NSE	Apr	Sideways	82.70	83.00	83.36	83.70	84.00
EURINR	NSE	Apr	Sideways	89.70	90.10	90.54	91.00	91.40
GBPINR	NSE	Apr	Sideways	104.70	105.10	105.51	105.90	106.30
JPYINR	NSE	Apr	Down	54.70	55.00	55.45	56.00	56.40
EURUSD	NSE	Apr	Sideways	1.0560	1.0740	1.0880	1.1160	1.1240
GBPUSD	NSE	Apr	Sideways	1.2340	1.2550	1.2635	1.2960	1.3140
USDJPY	NSE	Apr	Up	145.9000	147.5000	150.000	152.8000	154.5000
DX	-	-	Sideways	101.10	102.50	104.11	105.80	106.50
AUDUSD	-	-	Sideways	0.6240	0.6450	0.6514	0.6800	0.7080
CADUSD	-	-	Up	0.7120	0.7240	0.7350	0.7640	0.7840

### Option Chain

CALLS					PUTS			
OI	Change in OI	Volume	IV	Strike Price	IV	Volume	Change in OI	OI
17644	-	4345	4.19	82.00	5	90310	-	1,62,291
-	-	-	-	82.25	4.68	71142	-	2,11,390
48316	-	25590	1.75	82.50	4.38	2,94,904	-	2,70,379
8956	-	11398	0.9	82.75	4.39	2,14,985	-	2,54,257
4,07,039	-	2,38,186	-	83.00	4.42	4,59,428	-	4,84,813
3,38,610	-	1,97,580	0.22	83.25	4.68	3,31,665	-	3,72,368
4,25,831	-	4,53,438	0.49	83.50	4.93	2,80,408	-	1,23,138
2,72,732	-	3,42,163	0.92	83.75	5.04	7762	-	5150
2,19,483	-	3,13,921	1.62	84.00	5.42	36337	-	17248
70505	-	1,52,261	1.6	84.25	6.88	51	-	151
56512	-	1,13,239	2.42	84.50	7.14	968	-	707
5012	-	8708	2.74	84.75	-	-	-	-
44346	-	52628	3.03	85.00	7.93	93	-	143

Highlighted options are in-the-money

(Source – www.nseindia.com)

## Research Team

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