

**Aurobindo Pharma - 30.09.21 (exp)**

**Valuation Date - 01.09.21**

**Gross OI = 15662**

**Net OI = 4196**

**Net OI (%) = 26.79%**

**TCG F&O Learnings Academy  
(Part of Sheetal Academy)**

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**Valuation Date - 01.09.21**

**Call Concentration  
Ratio (CCR) = 40%**

**Put Concentration  
Ratio (PCR) = 35%**

**Net Concentration  
Ratio (NCR) = 5%**

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**Call Volume OI Ratio = 1.15x**

**Put Volume OI Ratio = 0.98x**

**Call / Put Volume OI Ratio = 1.16x**

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**CMP = 730**

**Call ATM Implied Vols = 32.37%**

**Put ATM Implied Vols = 36.28%**

**Index (Nifty) vs Script ATM IV Vols**

**Call = 4.11x, Put = 2.50x**

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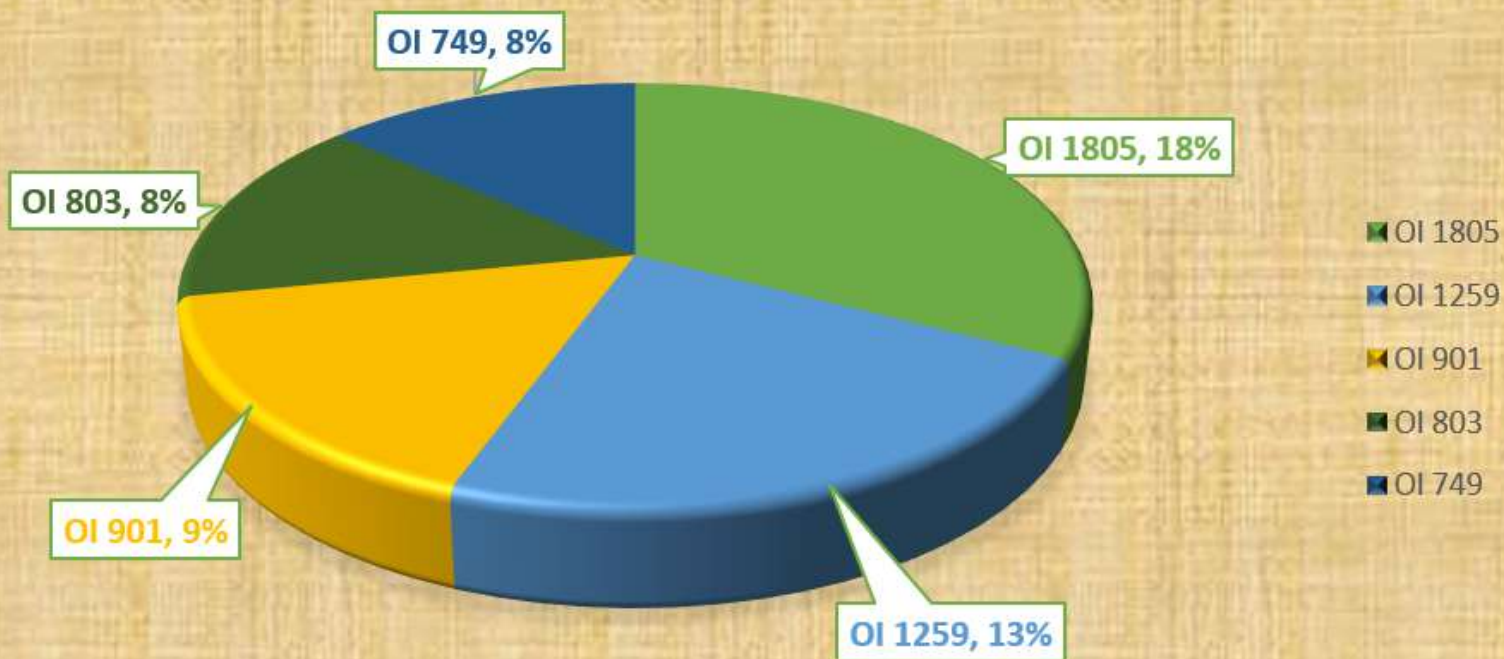
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**AUROBINDO PHARMA ( F&O ANALYTICS )  
TCG F&O LEARNINGS ACADEMY  
VALUATION DATE - 30.09.21 (CALL)**



Aurobindo Pharma (OI & Strike Analytics)  
TCG F&O Learnings Academy  
Valuation Date: 30.09.21 (Call)

