

Biocon - 30.09.21 (exp)
Valuation Date - 01.09.21

Gross OI = 3692

Net OI = 678

Net OI (%) = 18.36%

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

TREASURY CONSULTING
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**Call Concentration
Ratio (CCR) = 50%**

**Put Concentration
Ratio (PCR) = 41%**

**Net Concentration
Ratio (NCR) = 9%**

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Call Volume OI Ratio = 0.83x

Put Volume OI Ratio = 0.73x

Call / Put Volume OI Ratio = 1.14x

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CMP = 355

Call ATM Implied Vols = 22.42%

Put ATM Implied Vols = 27.64%

Index (Nifty) vs Script ATM IV Vols

Call = 2.85x, Put = 1.91x

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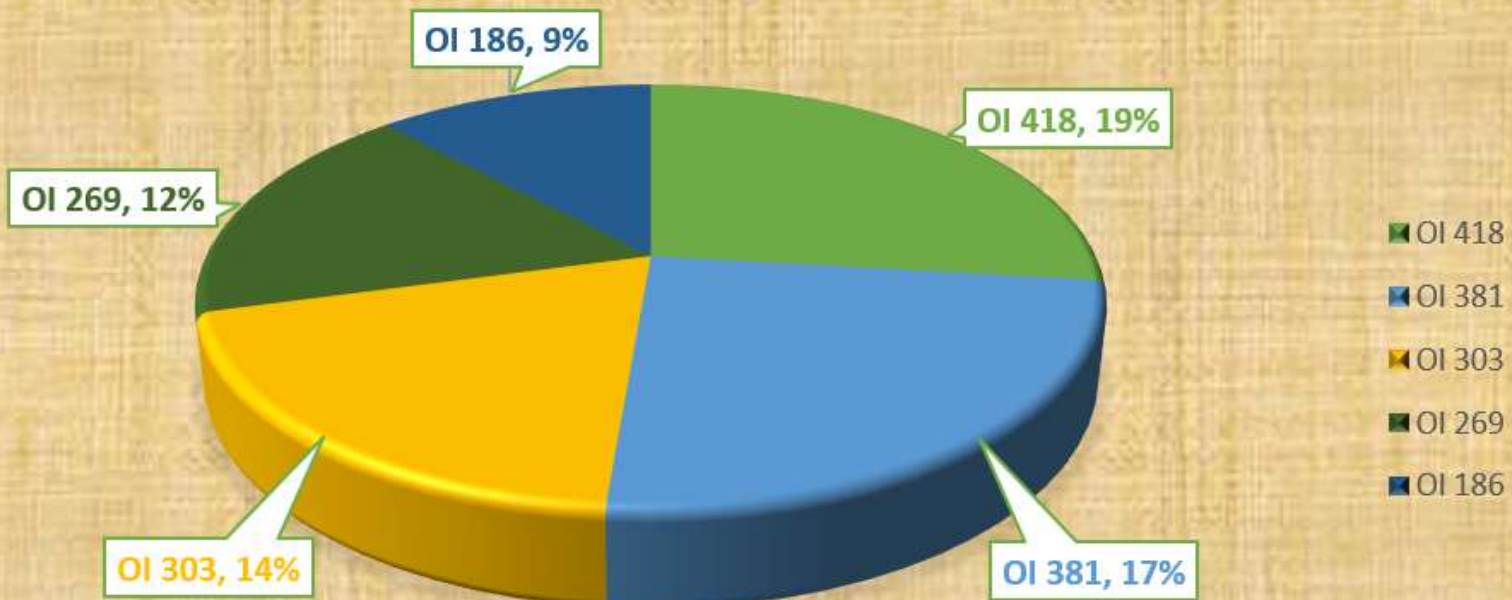
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**BIOCON (F&O ANALYTICS)
TCG F&O LEARNINGS ACADEMY
VALUATION DATE - 30.09.21 (CALL)**



Biocon (OI & Strike Analytics)
TCG F&O Learnings Academy
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