Derivatives Daily

NOV 2, 2026

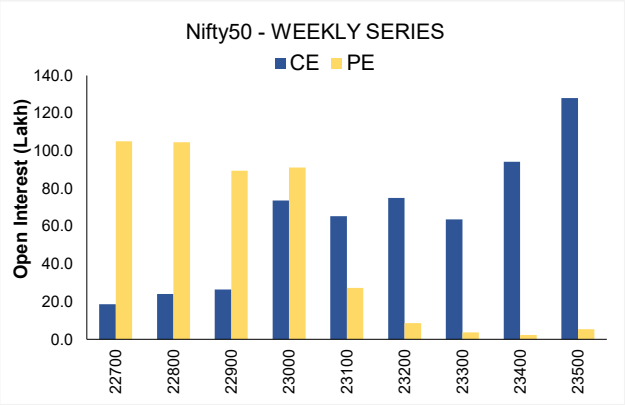
Commentary

INDEX	Close	%Ch
Nifty	23053.10	0.51%
BankNifty	54686.95	-0.41%
Provisional Cash Figures (in Cr):		
FII/FPI:	3598.54	DII: -817.51

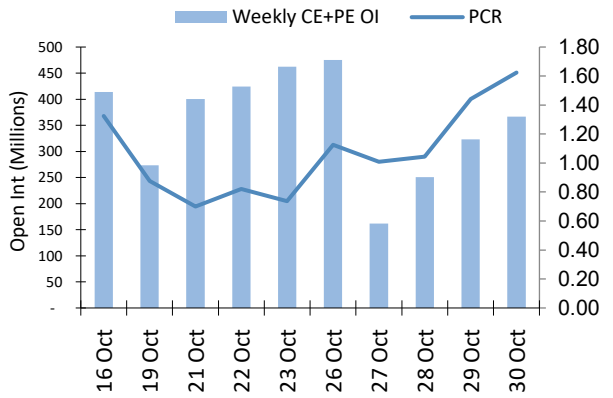
- On Friday, after an initial hesitation, a steady buying momentum propelled Nifty above the 23,100 mark. However, profit booking in the late hours pushed Nifty back towards 23,000 levels and eventually it closed with gain of ~ 116 points at 23,053.10.
- In the current Series, the OI concentration on the CALL side is seen at 23,500 Strike while for PUTs, it is at 22,700.
- Weekly PCR has moved to 1.62 from 1.44 earlier.
- FII's have increased their net Short exposure on Index Options by ~78K contracts, with overall net position now standing at -756K.

Nifty Open Interest Data *(Weekly Series)*

Nifty Open Interest (OI) Concentration



Nifty Put-Call Ratio (OI)

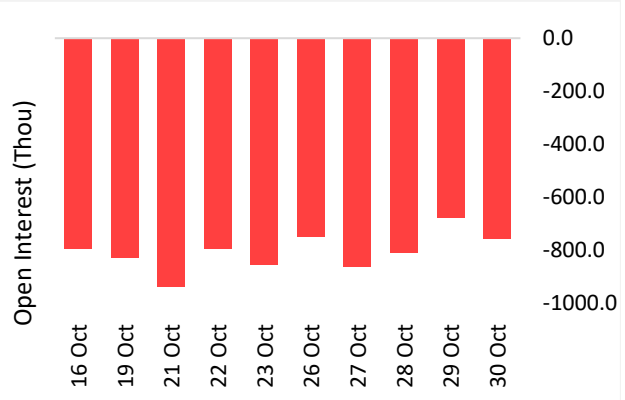


Foreign Institutional Investors (FII) Activity

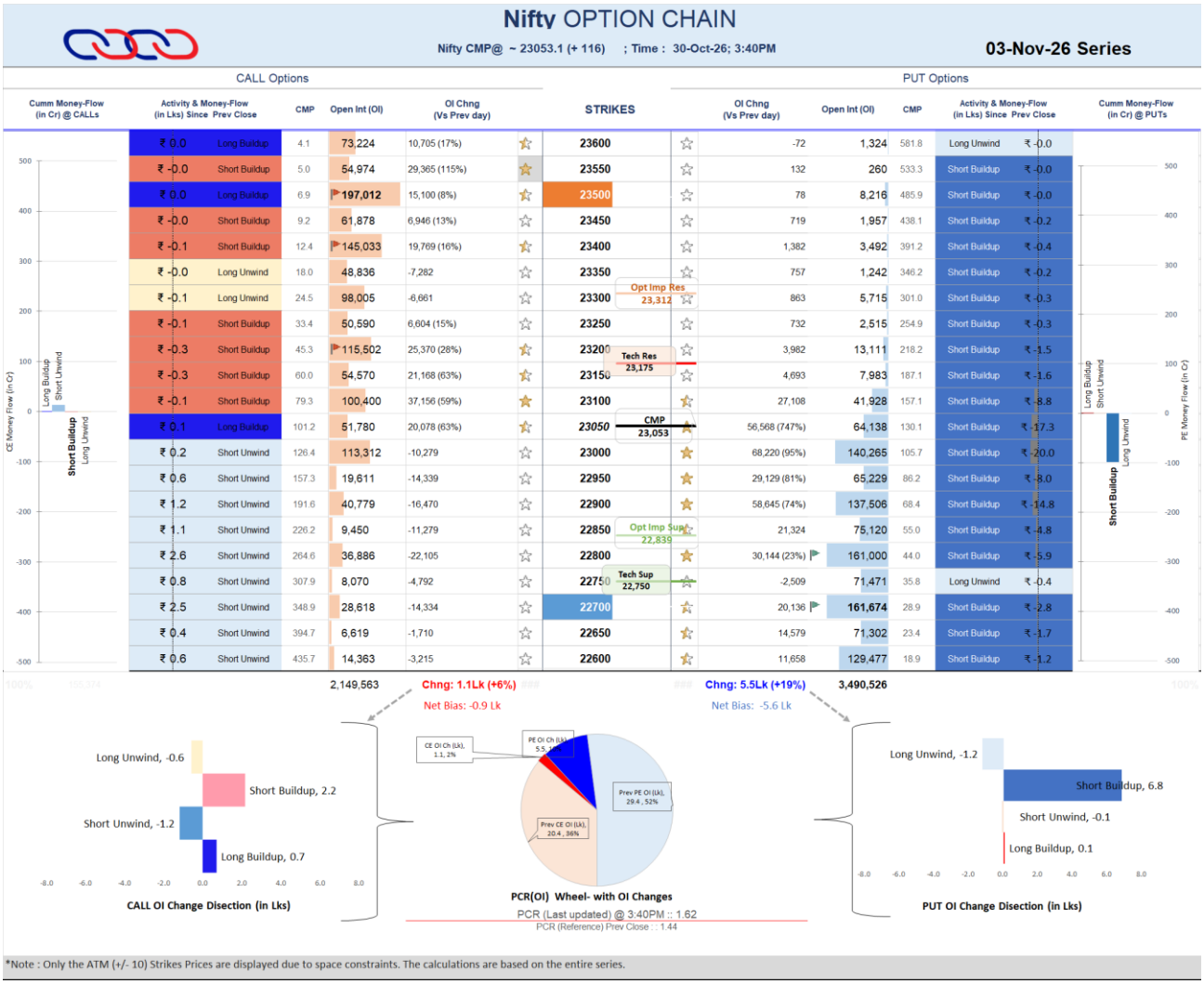
FII Net Position (Index wise)

INSTRUMENT	Change in Long/Short Bias
Total Index FUT	**-2,730**
Nifty FUT	870
BankNifty FUT	-1,539
FinNifty FUT	8
MidcapNifty FUT	-2,064
NIftyNxt FUT	-5

FII Net Index Options OI



Nifty Options Chain Analysis

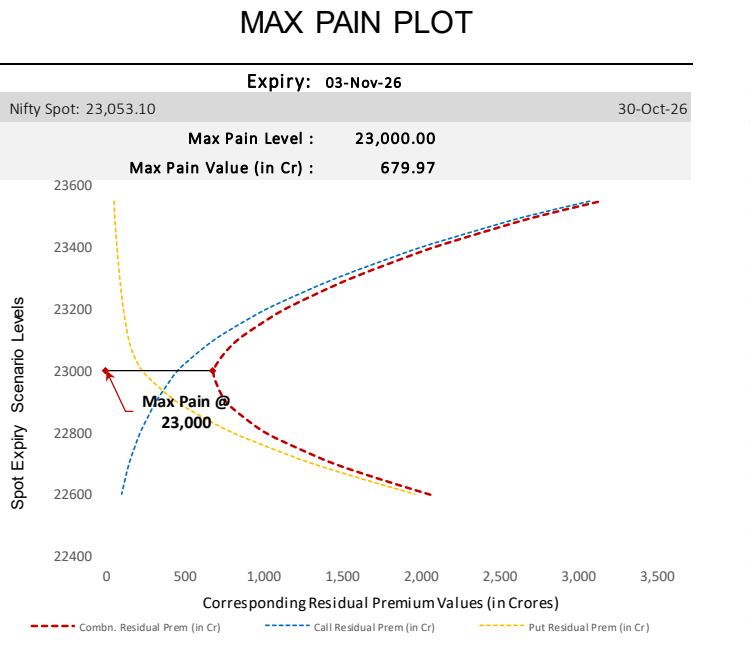


Cumm Money-Flow (in Cr) @ CALLs	Activity & Money-Flow (in Lks) Since Prev Close	CMP	Open Int (OI)	OI Chng (Vs Prev day)	STRIKES	OI Chng (Vs Prev day)	Open Int (OI)	CMP	Activity & Money-Flow (in Lks) Since Prev Close	Cumm Money-Flow (in Cr) @ PUTs
	₹ 0.0 Long Buildup	4.1	73,224	10,705 (17%)	23600	-72	1,324	581.8	Long Unwind ₹ -0.0	
	₹ -0.0 Short Buildup	5.0	54,974	29,365 (115%)	23550	132	260	533.3	Short Buildup ₹ -0.0	
	₹ 0.0 Long Buildup	6.9	197,012	15,100 (8%)	23500	78	8,216	485.9	Short Buildup ₹ -0.0	
	₹ -0.0 Short Buildup	9.2	61,878	6,946 (13%)	23450	719	1,957	438.1	Short Buildup ₹ -0.2	
	₹ -0.1 Short Buildup	12.4	145,033	19,769 (16%)	23400	1,382	3,492	391.2	Short Buildup ₹ -0.4	
	₹ -0.0 Long Unwind	18.0	48,836	-7,282	23350	757	1,242	346.2	Short Buildup ₹ -0.2	
	₹ -0.1 Long Unwind	24.5	98,005	-6,661	23300	863	5,715	301.0	Short Buildup ₹ -0.3	
	₹ -0.1 Short Buildup	33.4	50,590	6,604 (15%)	23250	732	2,515	254.9	Short Buildup ₹ -0.3	
	₹ -0.3 Short Buildup	45.3	115,502	25,370 (28%)	23200	3,982	13,111	218.2	Short Buildup ₹ -1.5	
	₹ -0.3 Short Buildup	60.0	54,570	21,168 (63%)	23150	4,693	7,983	187.1	Short Buildup ₹ -1.6	
	₹ -0.1 Short Buildup	79.3	100,400	37,156 (59%)	23100	27,108	41,928	157.1	Short Buildup ₹ -8.8	
	₹ 0.1 Long Buildup	101.2	51,780	20,078 (63%)	23050	56,568 (747%)	64,138	130.1	Short Buildup ₹ -17.3	
	₹ 0.2 Short Unwind	126.4	113,312	-10,279	23000	68,220 (95%)	140,265	105.7	Short Buildup ₹ -20.0	
	₹ 0.6 Short Unwind	157.3	19,611	-14,339	22950	29,129 (81%)	65,229	86.2	Short Buildup ₹ -8.0	
	₹ 1.2 Short Unwind	191.6	40,779	-16,470	22900	58,645 (74%)	137,506	68.4	Short Buildup ₹ -14.8	
	₹ 1.1 Short Unwind	226.2	9,450	-11,279	22850	21,324	75,120	55.0	Short Buildup ₹ -4.8	
	₹ 2.6 Short Unwind	264.6	36,886	-22,105	22800	30,144 (23%)	161,000	44.0	Short Buildup ₹ -5.9	
	₹ 0.8 Short Unwind	307.9	8,070	-4,792	22750	-2,509	71,471	35.8	Long Unwind ₹ -0.4	
	₹ 2.5 Short Unwind	348.9	28,618	-14,334	22700	20,136	161,674	28.9	Short Buildup ₹ -2.8	
	₹ 0.4 Short Unwind	394.7	6,619	-1,710	22650	14,579	71,302	23.4	Short Buildup ₹ -1.7	
	₹ 0.6 Short Unwind	435.7	14,363	-3,215	22600	11,658	129,477	18.9	Short Buildup ₹ -1.2	

*Note : Only the ATM (+/- 10) Strikes Prices are displayed due to space constraints. The calculations are based on the entire series.

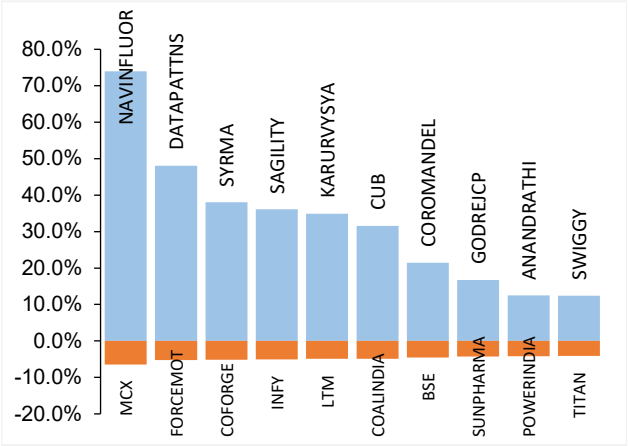
Max Pain Data

SPOT Expiry Scenarios	Call Residual Prem (in Cr)	Put Residual Prem (in Cr)	Combn. Residual Prem (in Cr)
23550	3,075.6	49.1	3,124.7
23500	2,667.2	53.4	2,720.6
23450	2,322.8	60.3	2,383.2
23400	1,998.6	67.9	2,066.5
23350	1,721.5	76.6	1,798.1
23300	1,460.2	85.7	1,545.9
23250	1,230.8	96.6	1,327.5
23200	1,017.9	108.4	1,126.3
23150	842.5	124.4	966.9
23100	684.8	143.1	827.9
23050	559.8	175.3	735.1
23000	451.5	228.4	680.0
22950	380.2	327.1	707.3
22900	315.1	447.0	762.1
22850	263.4	611.6	875.0
22800	214.7	800.6	1,015.3
22750	178.0	1,041.9	1,219.9
22700	143.9	1,306.4	1,450.3
22650	119.1	1,623.5	1,742.6
22600	96.5	1,963.8	2,060.3

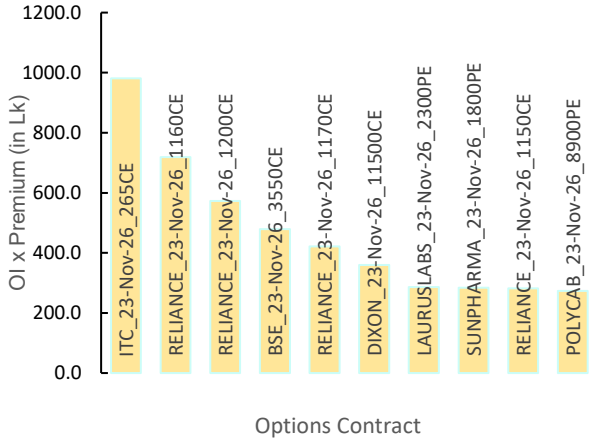


Stock Activity

Top10 Futures Open Interest Gainers/Losers

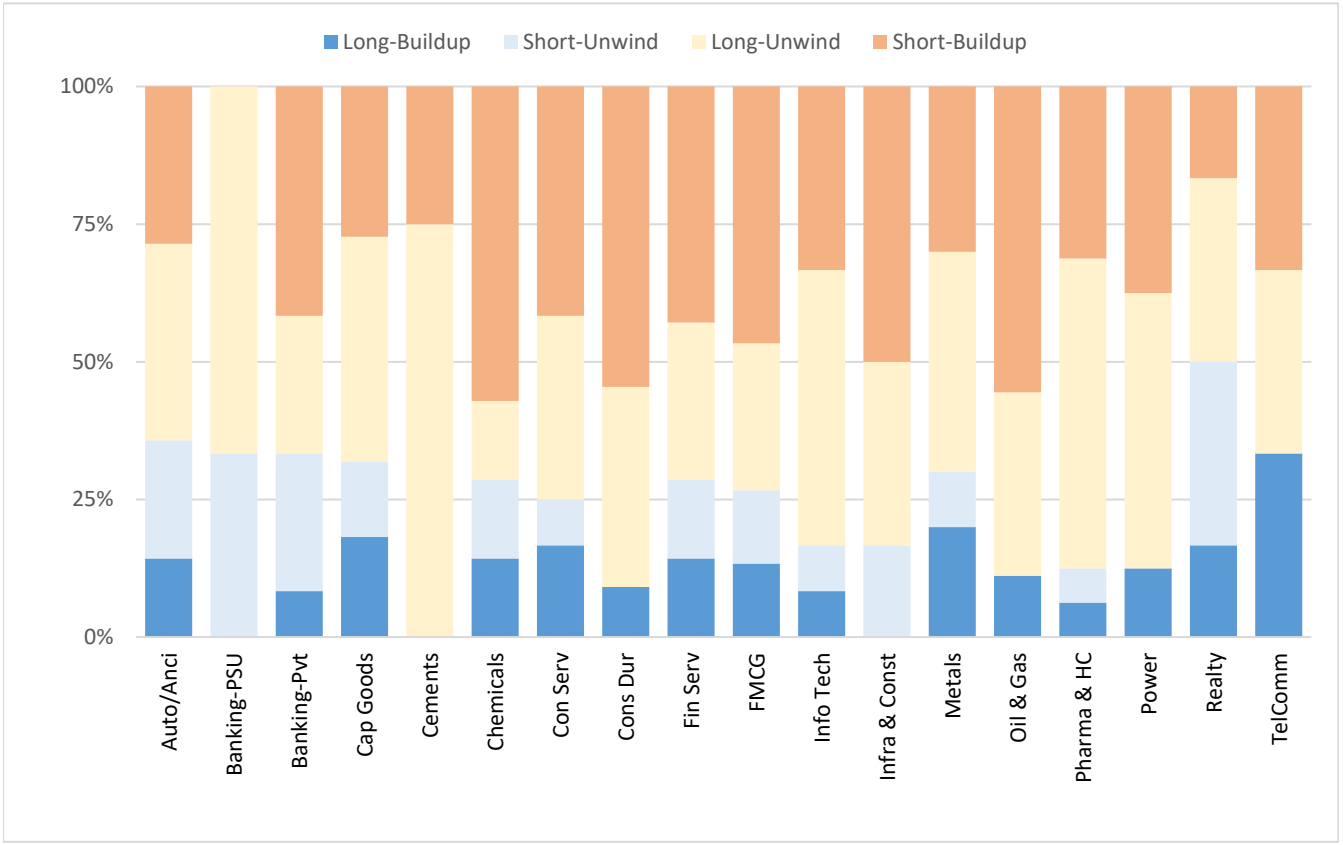


Top10 Options Fresh Commitments



Sectoral Build-up/Unwinding Activity

Sector wise Build-up & Unwinding in Stock Futures - Market-Breadth



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SELL	–	A condition that indicates a good time to sell a stock. The exact circumstances of the signal will be determined by the indicator that an analyst is using.
Stop Loss Order	–	An instruction to the broker to buy or sell stock when it trades beyond a specified price. They serve to either protect your profits or limit your losses.

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