Derivatives Daily

NOV 3, 2026

Commentary

INDEX	Close	%Ch
Nifty	23440.80	1.68%
BankNifty	55002.20	0.58%

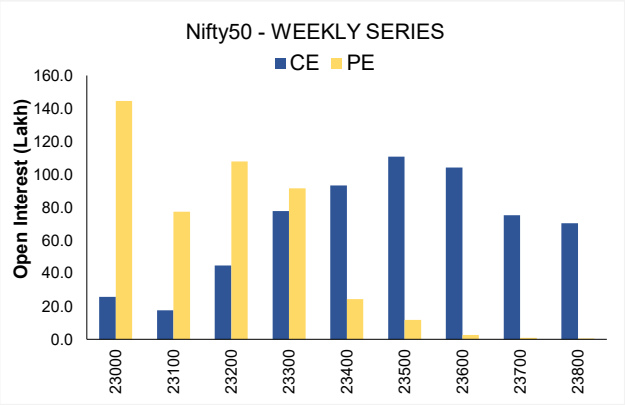
Provisional Cash Figures (in Cr):

FII/FPI:	3114.68	DII:	-392.20

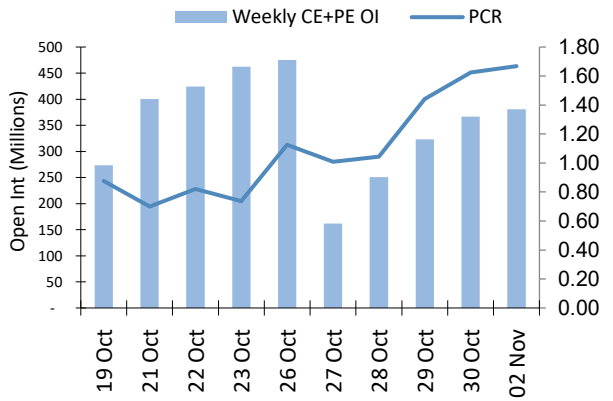
- On Monday, after a gap-up opening above the crucial 23,175 resistance, Nifty remained strong throughout the day. Eventually, it closed with an impressive gain of ~ 388 points at 23,440.80.
- In the current Series, the OI concentration on the CALL side is seen at 23,500 Strike while for PUTs, it is at 23,000.
- Weekly PCR has moved to 1.67 from 1.62 earlier.
- FII's net Short exposure on Index Options remains almost unchanged, with net figure standing at -749K.

Nifty Open Interest Data *(Weekly Series)*

Nifty Open Interest (OI) Concentration



Nifty Put-Call Ratio (OI)

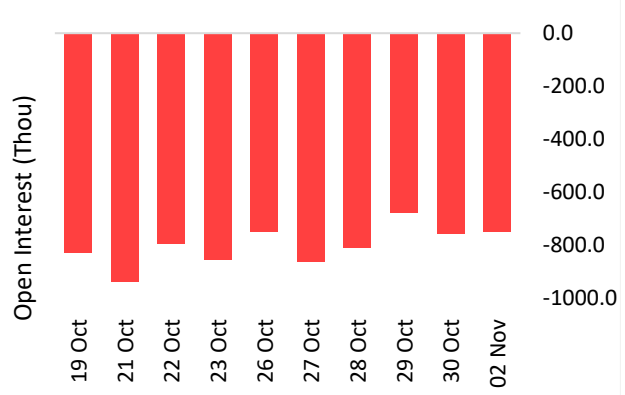


Foreign Institutional Investors (FII) Activity

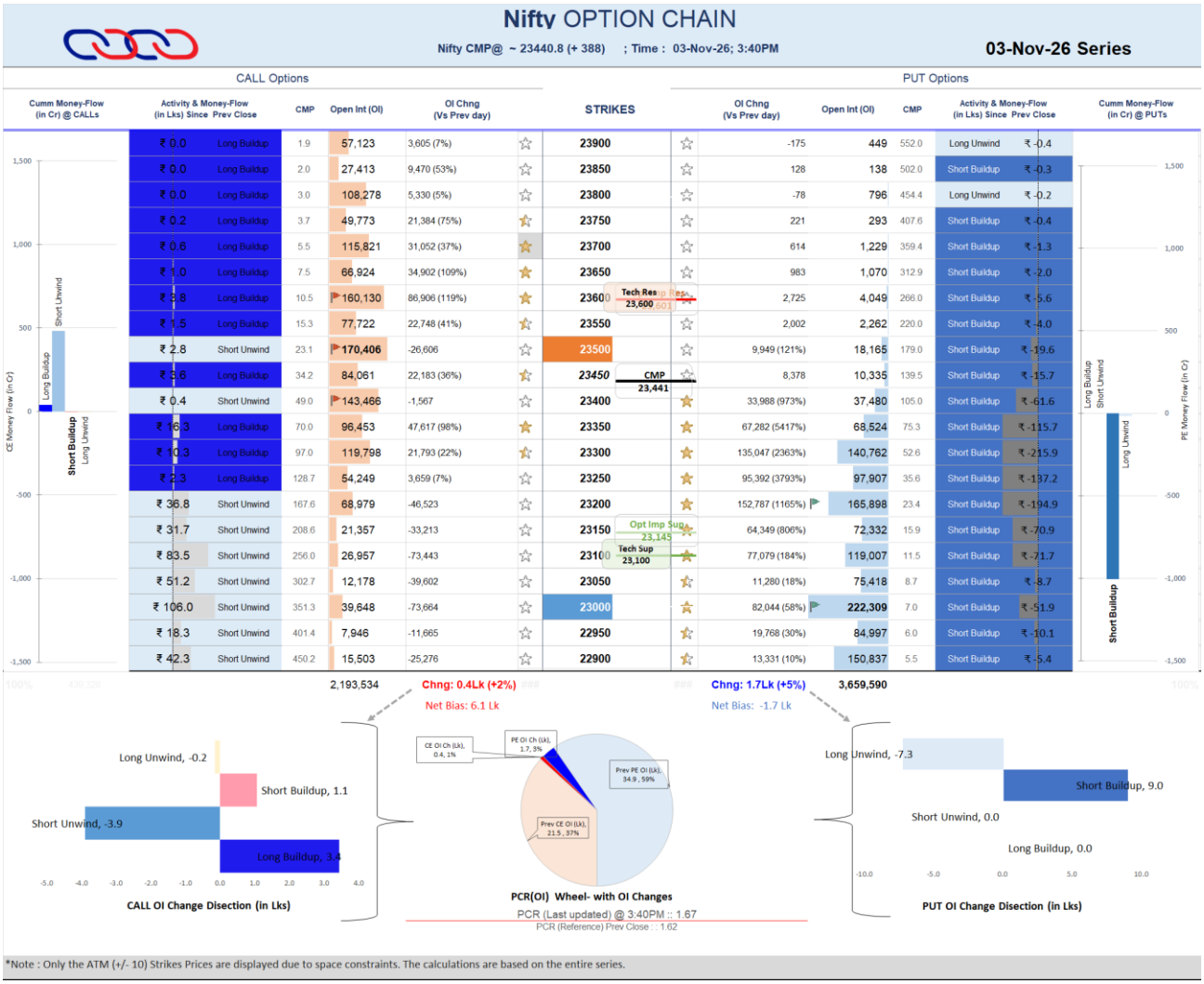
FII Net Position (Index wise)

INSTRUMENT	Change in Long/Short Bias
Total Index FUT	**7,554**
Nifty FUT	9,813
BankNifty FUT	-3,347
FinNifty FUT	-7
MidcapNifty FUT	1,093
NIftyNxt FUT	2

FII Net Index Options OI



Nifty Options Chain Analysis

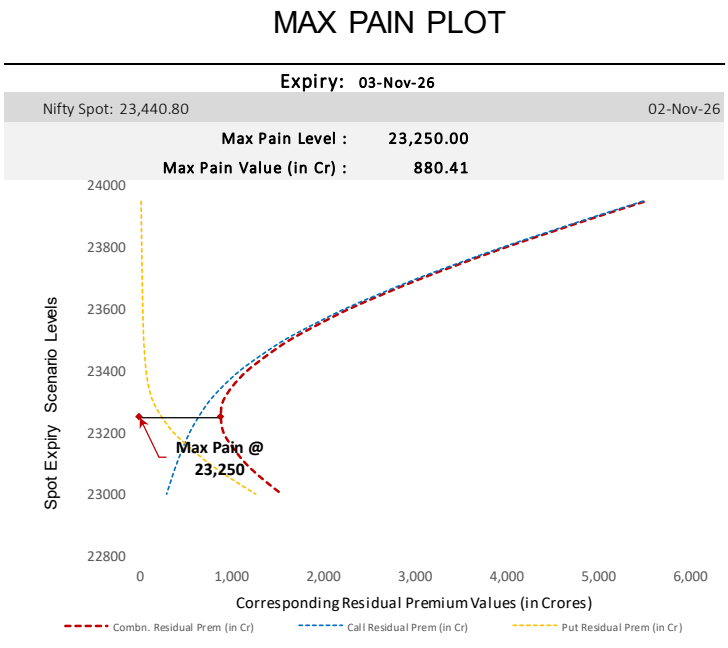


Cumm Money-Flow (in Cr) @ CALLs	Activity & Money-Flow (in Lks) Since Prev Close	CMP	Open Int (OI)	OI Chng (Vs Prev day)	STRIKES	OI Chng (Vs Prev day)	Open Int (OI)	CMP	Activity & Money-Flow (in Lks) Since Prev Close	Cumm Money-Flow (in Cr) @ PUTs
	₹ 0.0 Long Buildup	1.9	57,123	3,605 (7%)	23900	-175	449	552.0	Long Unwind ₹ -0.4	
	₹ 0.0 Long Buildup	2.0	27,413	9,470 (53%)	23850	128	138	502.0	Short Buildup ₹ -0.3	
	₹ 0.0 Long Buildup	3.0	108,278	5,330 (5%)	23800	-78	796	454.4	Long Unwind ₹ -0.2	
	₹ 0.2 Long Buildup	3.7	49,773	21,384 (75%)	23750	221	293	407.6	Short Buildup ₹ -0.4	
	₹ 0.6 Long Buildup	5.5	115,821	31,052 (37%)	23700	614	1,229	359.4	Short Buildup ₹ -1.3	
	₹ 1.0 Long Buildup	7.5	66,924	34,902 (109%)	23650	983	1,070	312.9	Short Buildup ₹ -2.0	
	₹ 1.8 Long Buildup	10.5	160,130	86,906 (119%)	23600	2,725	4,049	266.0	Short Buildup ₹ -5.6	
	₹ 1.5 Long Buildup	15.3	77,722	22,748 (41%)	23550	2,002	2,262	220.0	Short Buildup ₹ -4.0	
	₹ 2.8 Short Unwind	23.1	170,406	-26,606	23500	9,949 (121%)	18,165	179.0	Short Buildup ₹ -19.6	
	₹ 3.6 Long Buildup	34.2	84,061	22,183 (36%)	23450	8,378	10,335	139.5	Short Buildup ₹ -15.7	
	₹ 0.4 Short Unwind	49.0	143,466	-1,567	23400	33,988 (973%)	37,480	105.0	Short Buildup ₹ -61.6	
	₹ 16.3 Long Buildup	70.0	96,453	47,617 (98%)	23350	67,282 (5417%)	68,524	75.3	Short Buildup ₹ -115.7	
	₹ 10.3 Long Buildup	97.0	119,798	21,793 (22%)	23300	135,047 (2363%)	140,762	52.6	Short Buildup ₹ -215.9	
	₹ 2.3 Long Buildup	128.7	54,249	3,659 (7%)	23250	95,392 (3793%)	97,907	35.6	Short Buildup ₹ -137.2	
	₹ 36.8 Short Unwind	167.6	68,979	-46,523	23200	152,787 (1165%)	165,898	23.4	Short Buildup ₹ -194.9	
	₹ 31.7 Short Unwind	208.6	21,357	-33,213	23150	64,349 (806%)	72,332	15.9	Short Buildup ₹ -70.9	
	₹ 83.5 Short Unwind	256.0	26,957	-73,443	23100	77,079 (184%)	119,007	11.5	Short Buildup ₹ -71.7	
	₹ 51.2 Short Unwind	302.7	12,178	-39,602	23050	11,280 (18%)	75,418	8.7	Short Buildup ₹ -8.7	
	₹ 106.0 Short Unwind	351.3	39,648	-73,664	23000	82,044 (58%)	222,309	7.0	Short Buildup ₹ -51.9	
	₹ 18.3 Short Unwind	401.4	7,946	-11,665	22950	19,768 (30%)	84,997	6.0	Short Buildup ₹ -10.1	
	₹ 42.3 Short Unwind	450.2	15,503	-25,276	22900	13,331 (10%)	150,837	5.5	Short Buildup ₹ -5.4	

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

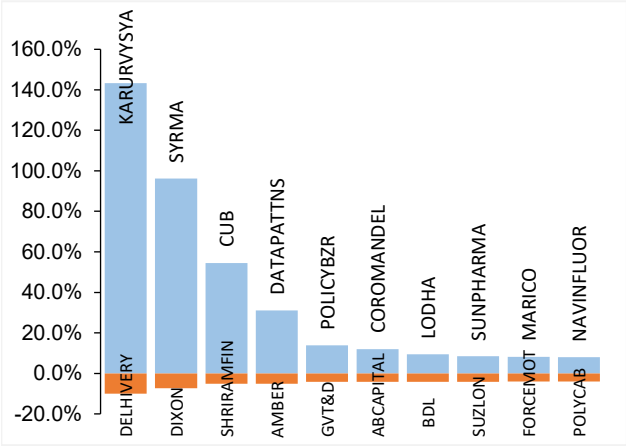
Max Pain Data

SPOT Expiry Scenarios	Call Residual Prem (in Cr)	Put Residual Prem (in Cr)	Combn. Residual Prem (in Cr)
23950	5,489.3	14.8	5,504.1
23900	4,960.6	16.9	4,977.5
23850	4,450.4	19.1	4,469.5
23800	3,949.2	21.3	3,970.5
23750	3,483.2	23.8	3,507.0
23700	3,033.3	26.4	3,059.7
23650	2,621.1	29.4	2,650.5
23600	2,230.6	32.7	2,263.4
23550	1,892.2	37.4	1,929.6
23500	1,579.1	42.8	1,621.8
23450	1,321.3	54.0	1,375.3
23400	1,090.8	68.7	1,159.5
23350	907.0	95.5	1,002.5
23300	754.5	144.6	899.1
23250	640.9	239.5	880.4
23200	545.0	366.1	911.2
23150	471.5	546.7	1,018.2
23100	405.0	750.8	1,155.8
23050	347.2	993.6	1,340.7
23000	293.3	1,260.9	1,554.2



Stock Activity

Top10 Futures Open Interest Gainers/Losers

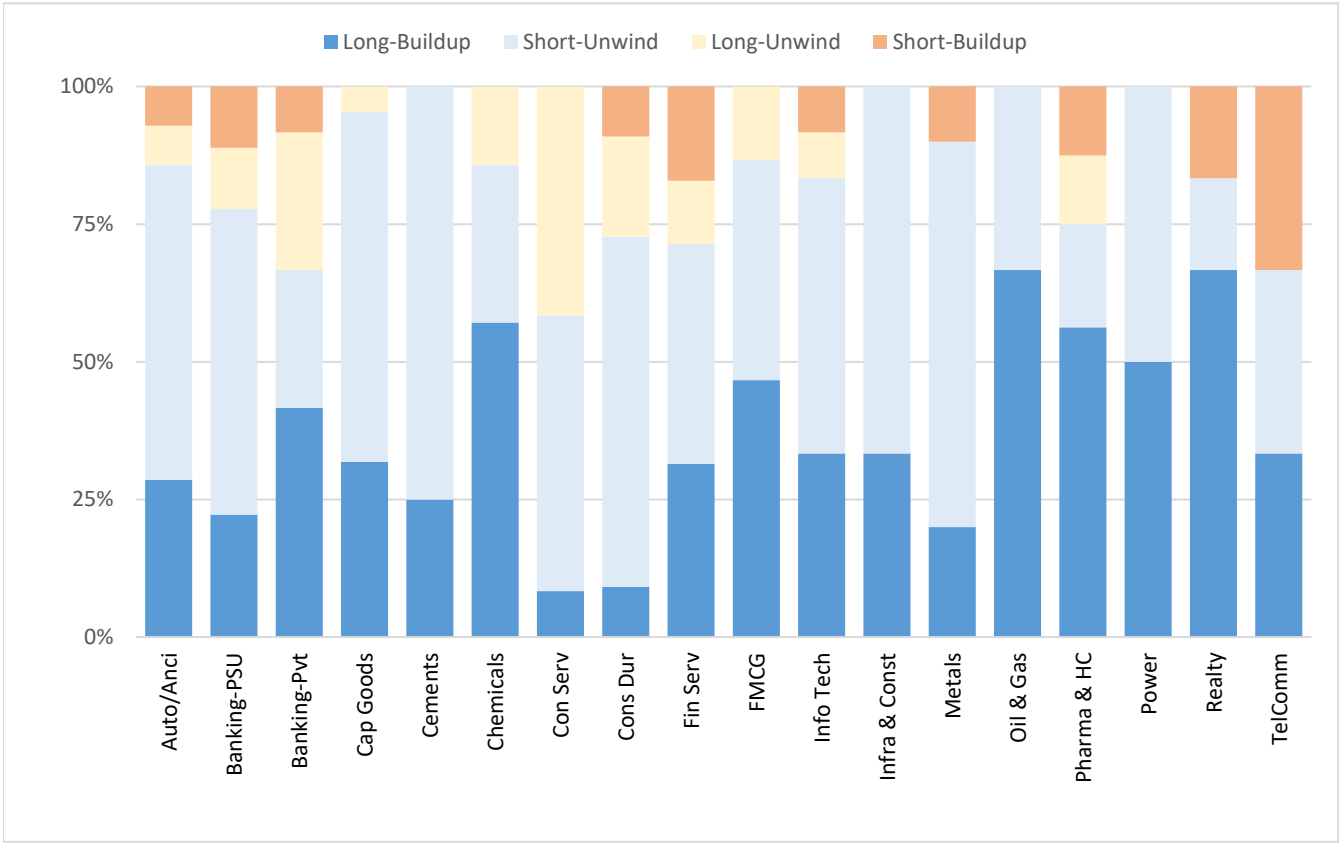


Top10 Options Fresh Commitments



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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