Derivatives Daily

NOV 5, 2026

Commentary

INDEX	Close	%Ch
Nifty	23960.60	0.63%
BankNifty	55913.60	0.67%

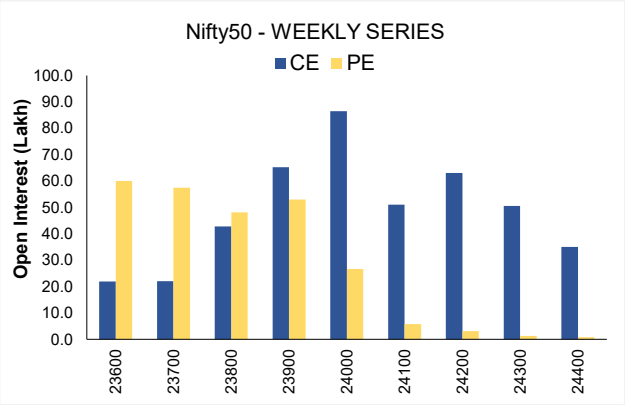
Provisional Cash Figures (in Cr):

FII/FPI:	7284.03	DII:	-3712.23

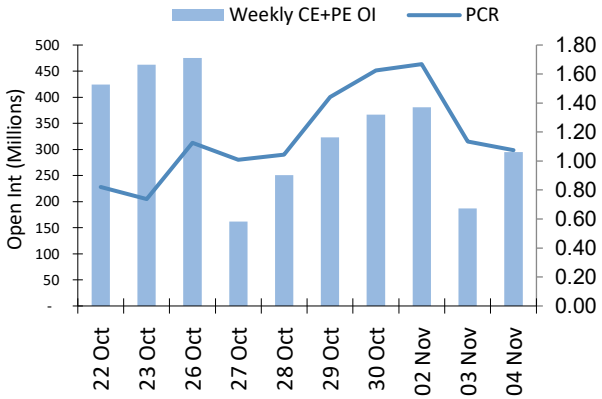
- On Wednesday, Nifty closed with a gain of ~150 points at 23,960.60- just below the critical resistance of 24,000.
- In the current Series, the OI concentration on the CALL side is seen at 24,000 Strike while for PUTs, it is at 23,600.
- Weekly PCR has moved to 1.07 from 1.14 earlier.
- FII's have increased their net Short exposure on Index Options by ~15K contracts, with the overall net position now standing at -643K.

Nifty Open Interest Data *(Weekly Series)*

Nifty Open Interest (OI) Concentration



Nifty Put-Call Ratio (OI)



Foreign Institutional Investors (FII) Activity

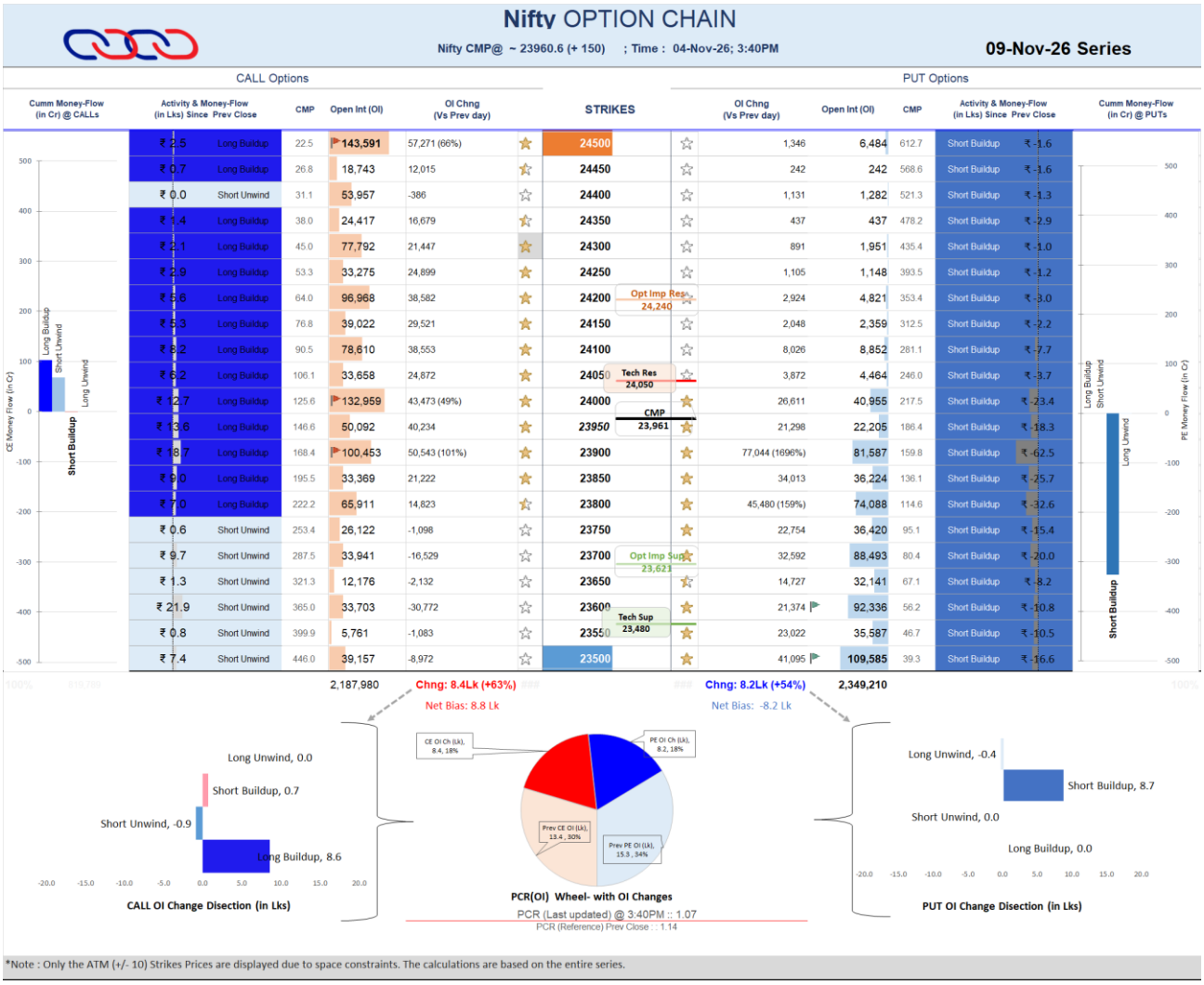
FII Net Position (Index wise)

INSTRUMENT	Change in Long/Short Bias
Total Index FUT	**16,778**
Nifty FUT	15,589
BankNifty FUT	1,018
FinNifty FUT	7
MidcapNifty FUT	164
NIftyNxt FUT	-

FII Net Index Options OI



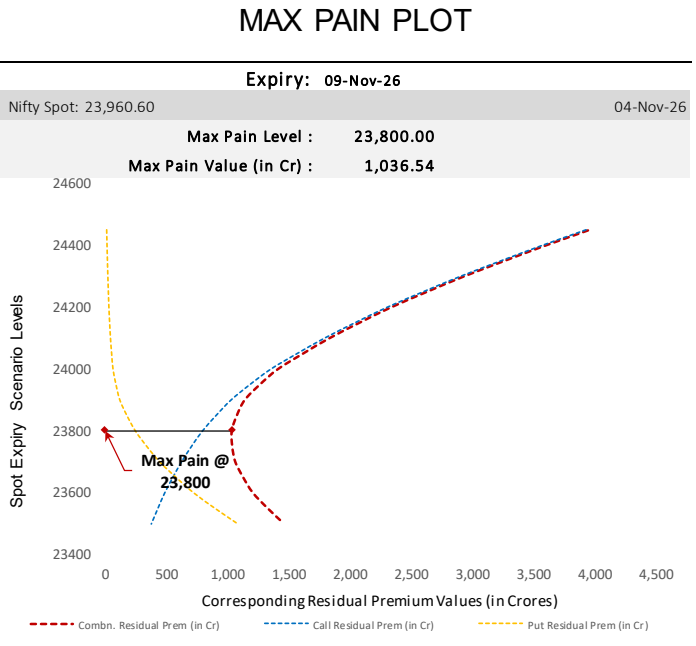
Nifty Options Chain Analysis



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

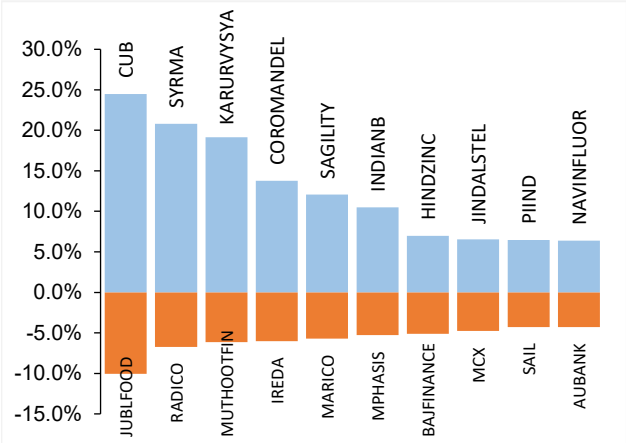
Max Pain Data

SPOT Expiry Scenarios	Call Residual Prem (in Cr)	Put Residual Prem (in Cr)	Combn. Residual Prem (in Cr)
24450	3,933.8	9.6	3,943.4
24400	3,577.0	12.5	3,589.6
24350	3,237.8	15.9	3,253.7
24300	2,906.5	19.4	2,925.9
24250	2,600.5	23.5	2,624.0
24200	2,305.3	28.0	2,333.3
24150	2,041.6	34.1	2,075.7
24100	1,790.6	40.9	1,831.5
24050	1,565.2	50.6	1,615.8
24000	1,350.7	61.8	1,412.4
23950	1,179.4	86.2	1,265.6
23900	1,024.3	117.9	1,142.3
23850	902.0	176.1	1,078.1
23800	790.4	246.1	1,036.5
23750	700.3	340.1	1,040.5
23700	618.7	446.0	1,064.8
23650	548.1	580.7	1,128.8
23600	481.5	725.8	1,207.3
23550	425.8	900.9	1,326.7
23500	372.0	1,087.6	1,459.6

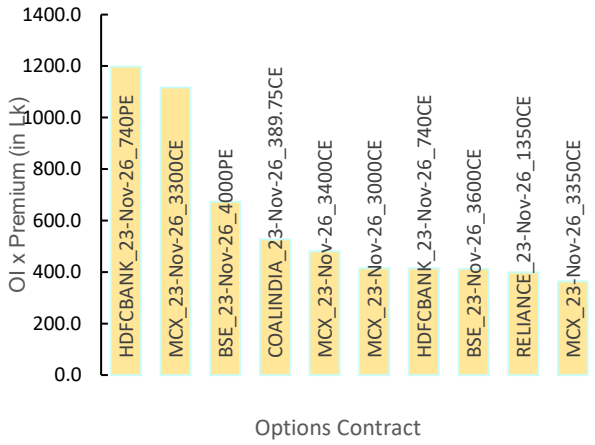


Stock Activity

Top10 Futures Open Interest Gainers/Losers

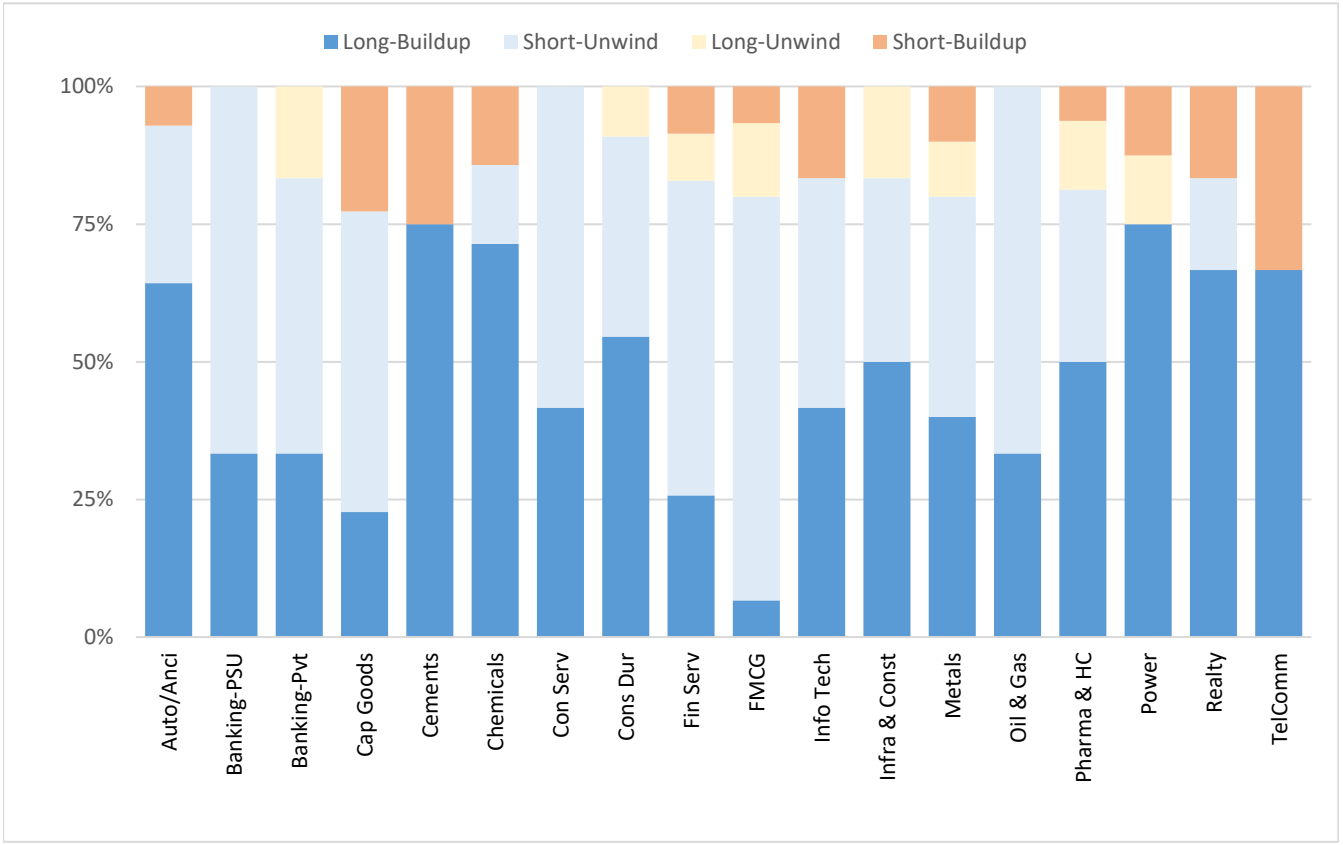


Top10 Options Fresh Commitments



Sectoral Build-up/Unwinding Activity

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



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BUY – A condition that indicates a good time to buy a stock. The exact circumstances of the signal will be determined by the indicator that an analyst is using.

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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