Derivatives Daily

NOV 6, 2026

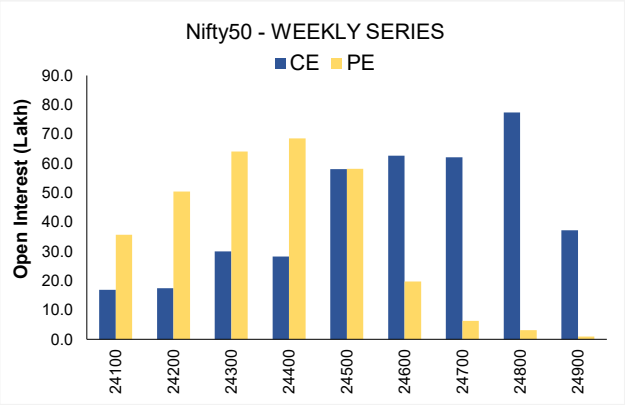
Commentary

INDEX	Close	%Ch
Nifty	24536.60	2.40%
BankNifty	57773.65	3.33%
Provisional Cash Figures (in Cr):		
FII/FPI:	14974.68	DII: -10444.54

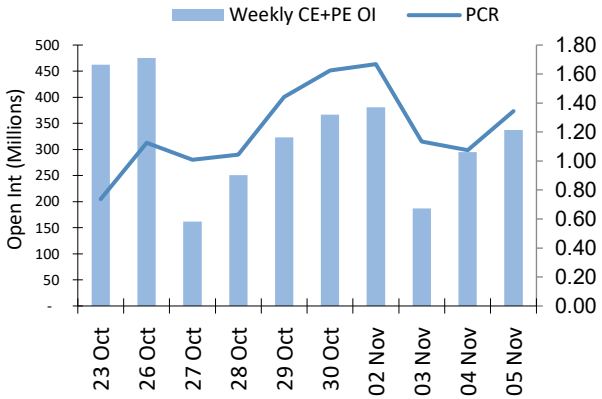
- On Thursday, Nifty after opening with a gap above the crucial resistance at 24,000, surged further towards 24,600 mark. Eventually, it closed with a massive gain of ~576 points at 24,536.60.
- In the current Series, the OI concentration on the CALL side is seen at 24,800 Strike while for PUTs, it is at 24,400.
- Weekly PCR has moved to 1.34 from 1.07 earlier.
- FII's have reduced their net Short exposure on Index Options by ~63K contracts, with the overall net position now standing at -580K.

Nifty Open Interest Data *(Weekly Series)*

Nifty Open Interest (OI) Concentration



Nifty Put-Call Ratio (OI)



Foreign Institutional Investors (FII) Activity

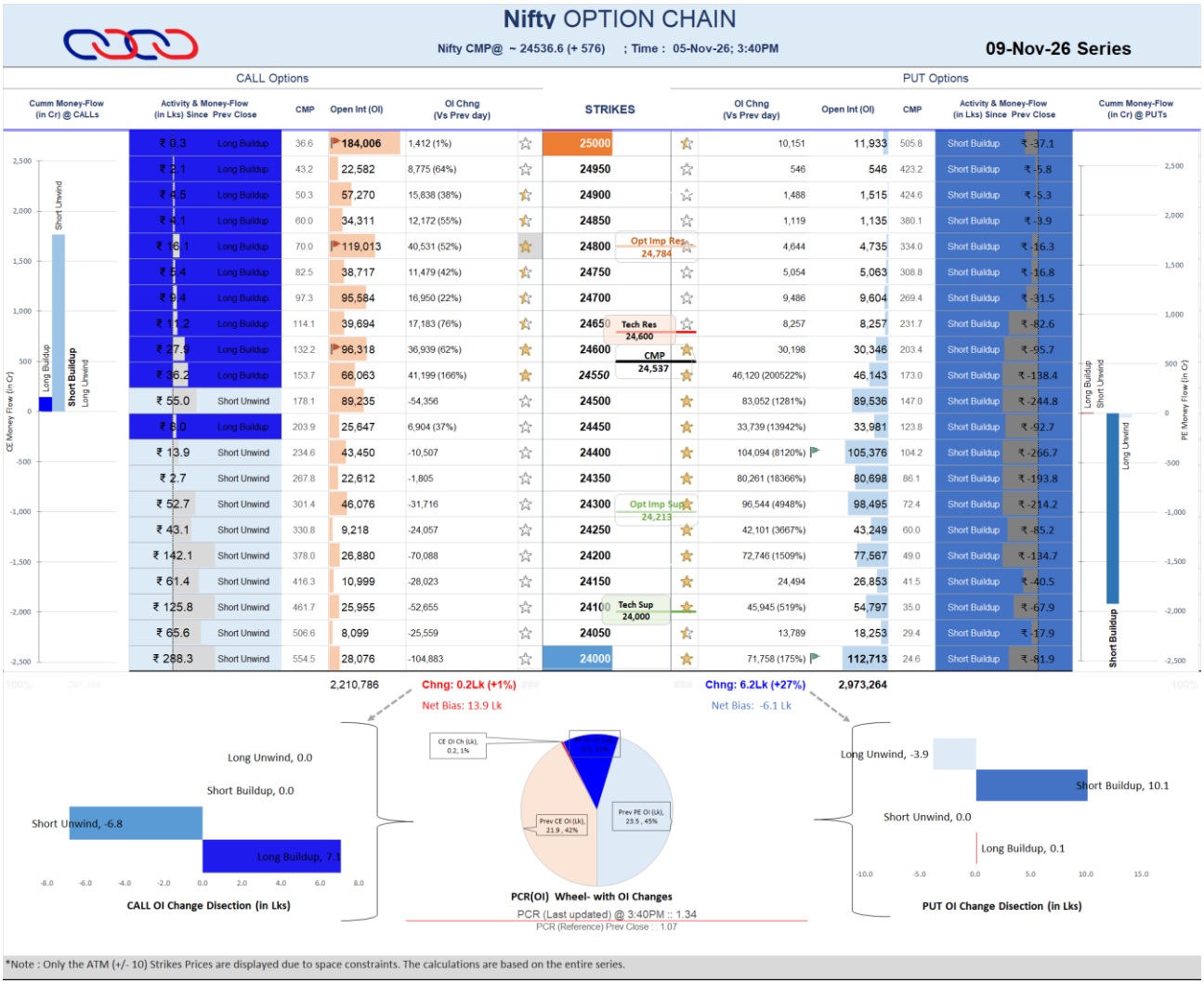
FII Net Position (Index wise)

INSTRUMENT	Change in Long/Short Bias
Total Index FUT	**48,541**
Nifty FUT	35,463
BankNifty FUT	11,568
FinNifty FUT	81
MidcapNifty FUT	1,432
NIftyNxt FUT	-3

FII Net Index Options OI



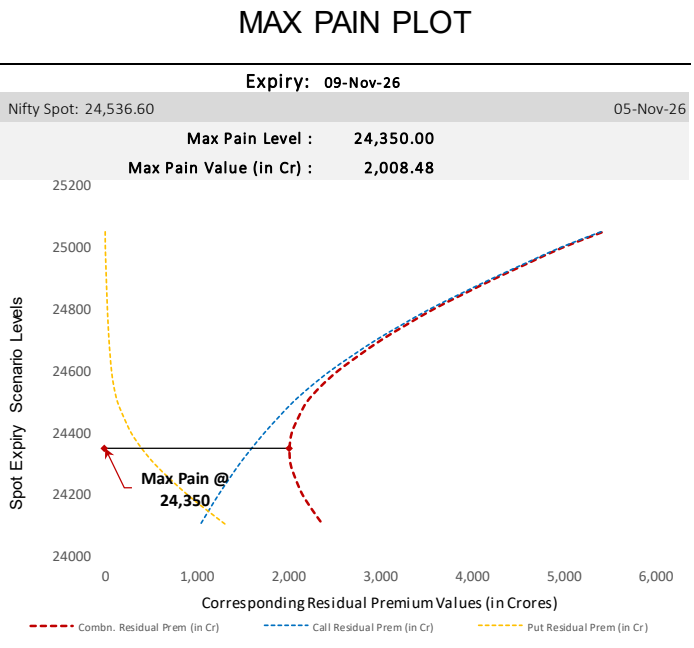
Nifty Options Chain Analysis



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

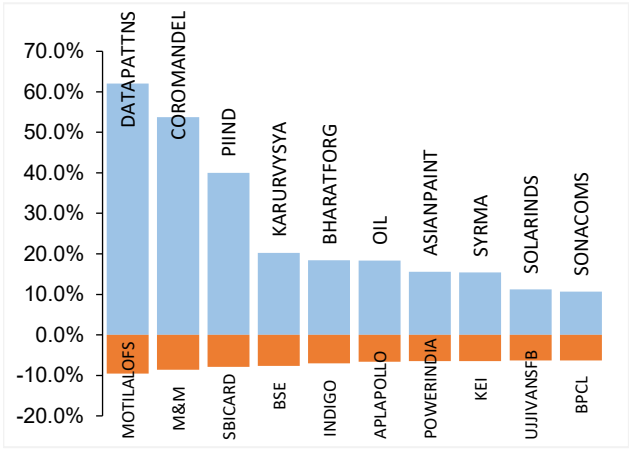
Max Pain Data

SPOT Expiry Scenarios	Call Residual Prem (in Cr)	Put Residual Prem (in Cr)	Combn. Residual Prem (in Cr)
25050	5,403.5	7.9	5,411.4
25000	4,968.7	9.3	4,977.9
24950	4,593.7	14.5	4,608.2
24900	4,226.0	19.9	4,246.0
24850	3,877.0	25.8	3,902.8
24800	3,539.1	32.1	3,571.2
24750	3,239.9	39.9	3,279.8
24700	2,953.3	49.4	3,002.7
24650	2,697.8	61.9	2,759.7
24600	2,455.1	77.2	2,532.3
24550	2,243.8	102.3	2,346.1
24500	2,053.9	142.4	2,196.3
24450	1,893.0	211.7	2,104.7
24400	1,740.5	291.9	2,032.4
24350	1,602.0	406.4	2,008.5
24300	1,471.0	547.2	2,018.2
24250	1,354.9	719.9	2,074.8
24200	1,241.8	906.7	2,148.5
24150	1,137.4	1,118.8	2,256.2
24100	1,036.6	1,339.5	2,376.1

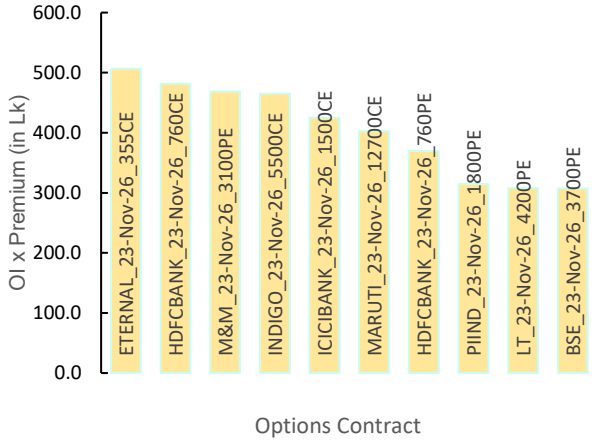


Stock Activity

Top10 Futures Open Interest Gainers/Losers

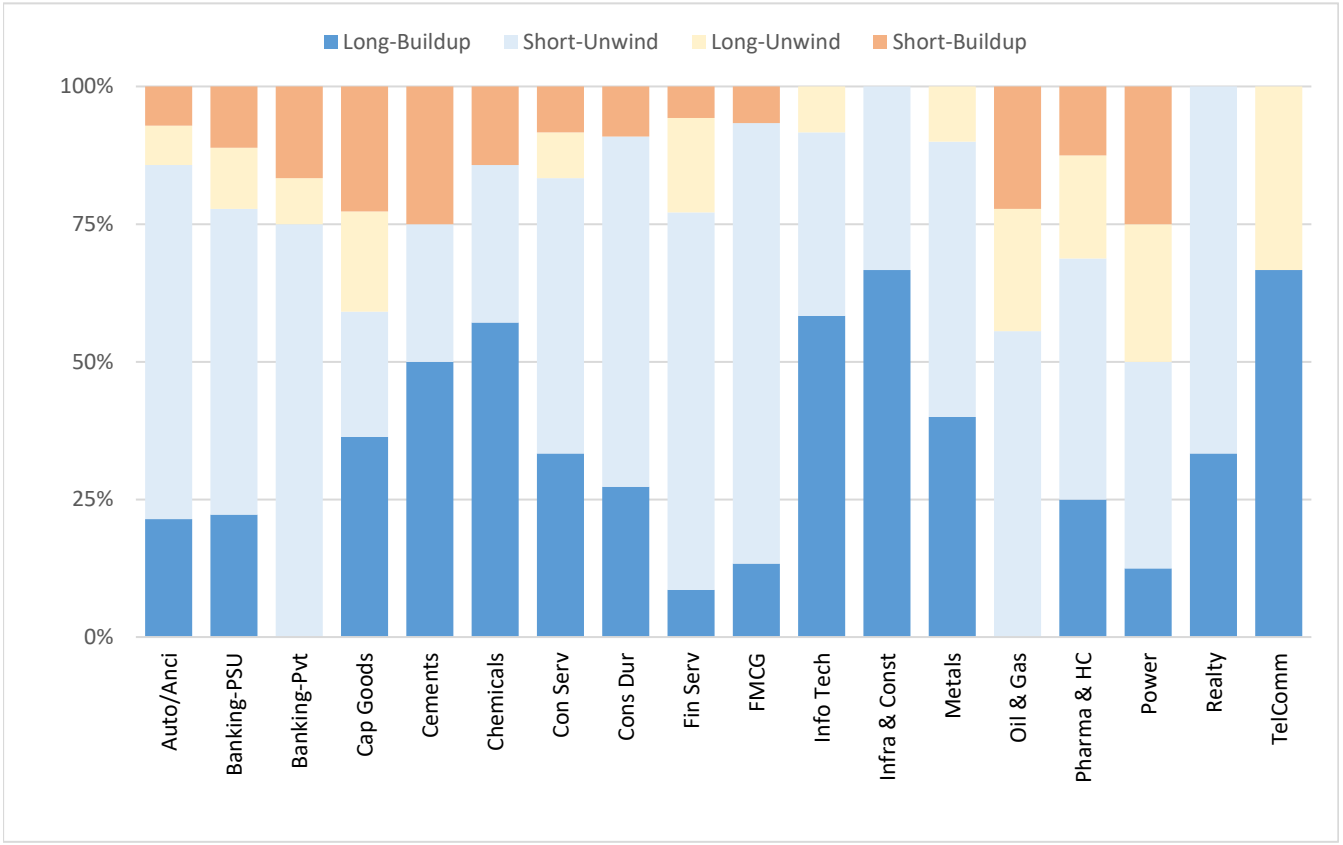


Top10 Options Fresh Commitments



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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