Derivative Daily

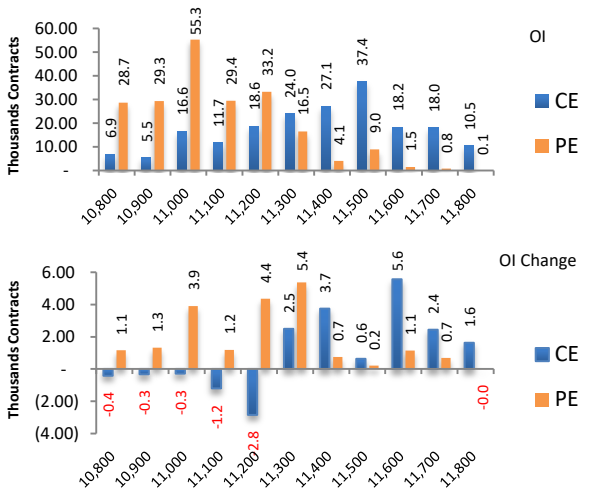
31-Jul-2018

INVENTURE GROWTH & SECURITIES LTD. Enhancing Fortunes. Enriching Lives.

Nifty Activity

Index	NIFTY	Change
Fut Closing	11338.5	0.3%
Prem /Disc	18.95	-9.40
OI Qty	2.48 cr.	14.1%
INDIAVIX	12.59	2.2%
Nifty PCR	1.72	
Highest OI	11500 CE	11000 PE

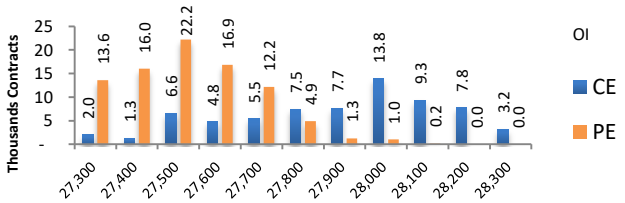
- Yesterday NIFTY future was up 0.3% with increase in O I by 14.1%.
- Put O I addition was seen at 11300 followed by 11200 and Call O I addition was seen at 11600 followed by 11400.
- As per current option data NIFTY is in Bullish Trend. Immediate & Major Resistance is around 11500 while Immediate Support is around 11200 & Major Support is around 11000 for the August Series. We Recommend Buy on Dips.

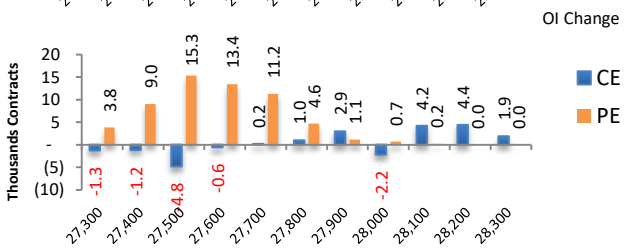


Bank Nifty Activity

Index	BANKNIFTY	Change
Fut Closing	27854.8	0.8%
Prem/Disc	12.20	7.15
OI Qty	0.52 cr.	19.0%
Highest OI	27500 CE	27000 PE

- Yesterday BANKNIFTY future was up 0.8% with increase in O I by 19%.
- Put O I addition was seen at 27500 followed by 27600 which can act as short term support.
- Call O I addition was seen at 28200 followed by 28100 which can act as short term resistance.

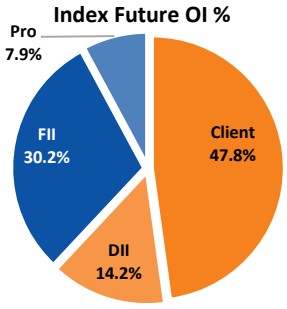


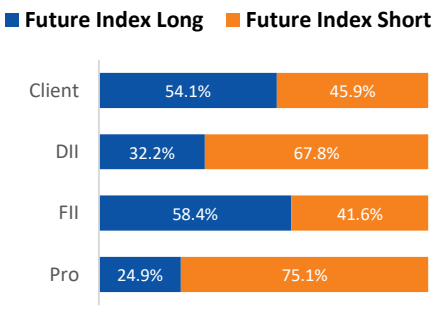


Participants wise OI Activity

Participant wise OI Activity (Fig in '000 Contracts)

Participant Type	Index Fut Activity	Call Activity	Put Activity
Client	6.8	-1.2	37.2
DII	-12.6	0.0	-1.3
FII	-1.3	10.6	-11.1
Pro	7.2	-9.4	-24.8





- Yesterday, FII had added Short 1.3K Contracts in Index Futures and Clients had added Long 6.8K Contracts
- FII had added Call Long by 10.6K Contracts and added Put Short by 11.1K Contracts
- Clients had added Call Short by 1.2K Contracts and added Put Long by 37.2K Contracts

Market wide Activity

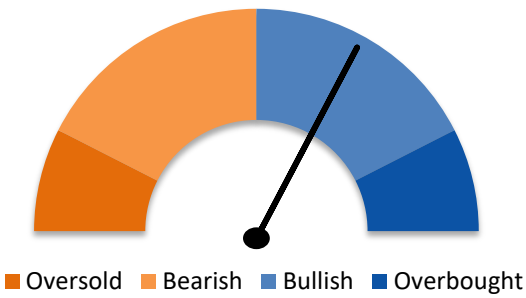
Derivative Sentiment has turn Positive after long time which indicates more number of scripts are trending with bullish bias is more then bearish. We recommend one can built up long positions and use any dip to buy stocks.

Fresh Long Built-up was seen in PSU BANK, OIL GAS, TELECOM Stocks.

Fresh Short Built-up was seen in CONSTRUCTION, I T, SERVICES Stocks.

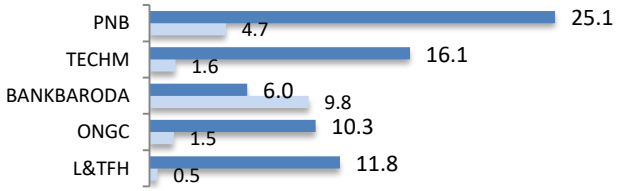
Scripts in BAN Period :

Derivative Market Sentiment Meter

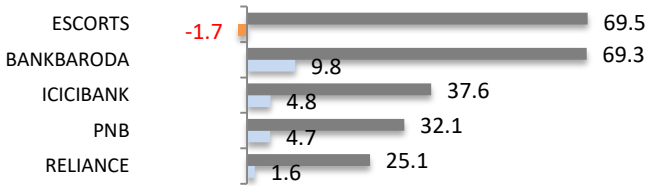


Stock Activity

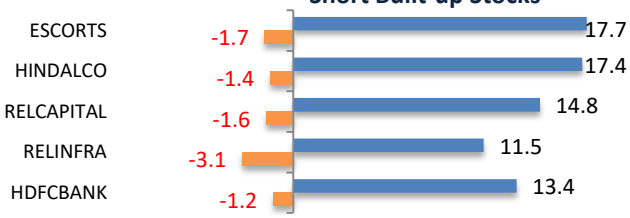
Long Built-up Stocks



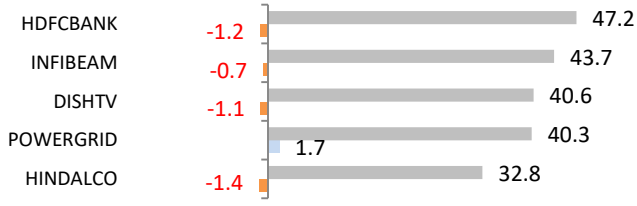
Volume Gainers Stocks



Short Built-up Stocks



Highest Delivery %



Short Term Trading Ideas

Bullish Futures Ideas

Symbol	Entre Above	TGT	SL
HINDUNILVR	1,714.70	1,758.60	1,688.60
JISLJALEQS	86.85	92.20	83.60
JSWSTEEL	334.05	346.20	326.80
M&M	947.75	971.00	934.00
MCX	834.30	877.00	809.00
PETRONET	232.85	241.40	227.80
SBIN	303.90	315.60	297.00

Bearish Futures Ideas

Symbol	Entre Below	TGT	SL
IRB	196.35	185.40	203.00
RELINFRA	393.30	373.20	405.20

Nifty 50 Daily Volatility Levels

Symbol	Futures Close	O I Activity	Trend	Highest Call OI	Highest Put OI	R3	R2	R1	Mid Point	S1	S2	S3
BANKNIFTY	27854.8	Long Built-up	Up	28000	27500	28197.2	28047.2	27807.1	27747.1	27687.1	27447.1	27297.1
NIFTY	11338.5	Neutral	Neutral	11500	11000	11473.3	11423.1	11342.7	11322.6	11302.5	11222.1	11171.9
ADANIPORTS	392.65	Neutral	Down	400	360	408.8	404.2	396.7	394.9	393.0	385.5	380.9
ASIANPAINT	1438.2	Neutral	Neutral	1500	1400	1480.5	1466.6	1444.5	1438.9	1433.4	1411.2	1397.4
AXISBANK	569.7	Short Covering	Up	600	500	583.8	576.5	564.9	562.0	559.1	547.5	540.2
BAJAJ-AUTO	2684.15	Neutral	Neutral	2800	2600	2850.6	2796.8	2710.7	2689.1	2667.6	2581.5	2527.7
BAJAJFINSV	6935.2	Neutral	Neutral	7000	6700	7261.5	7158.5	6993.6	6952.4	6911.2	6746.3	6643.3
BAJFINANCE	2692.15	Neutral	Down	3000	2300	2838.8	2795.8	2727.1	2710.0	2692.8	2624.1	2581.2
BHARTIARTL	381.75	Long Built-up	Up	400	350	390.9	384.9	375.4	373.0	370.6	361.1	355.2
BPCL	396.7	Neutral	Neutral	410	350	415.3	409.1	399.2	396.8	394.3	384.4	378.2
CIPLA	633.6	Neutral	Neutral	660	600	658.4	650.5	637.7	634.5	631.3	618.5	610.6
COALINDIA	264.2	Neutral	Neutral	280	250	273.1	270.1	265.2	264.0	262.8	258.0	254.9
DRREDDY	2079.95	Neutral	Neutral	2200		2199.6	2162.4	2103.0	2088.2	2073.3	2013.9	1976.8
EICHERMOT	28559.5	Long Unwinding	Down	31000	27000	29730.4	29398.5	28867.5	28734.8	28602.0	28071.0	27739.1
GAIL	378.65	Neutral	Neutral	420	360	393.2	388.4	380.7	378.7	376.8	369.1	364.2
GRASIM	1022.65	Neutral	Neutral	1100	940	1079.7	1061.8	1033.3	1026.2	1019.0	990.5	972.6
HCLTECH	951.45	Short Built-up	Down	1000	940	990.1	979.5	962.6	958.4	954.1	937.2	926.7
HDFC	2035.05	Neutral	Down	2100	2000	2091.3	2075.4	2049.9	2043.5	2037.2	2011.7	1995.7
HDFCBANK	2172.45	Short Built-up	Down	2200	2100	2231.1	2216.0	2191.7	2185.7	2179.6	2155.3	2140.2
HEROMOTOCO	3218.3	Neutral	Neutral	3400	2650	3352.6	3307.4	3235.1	3217.0	3198.9	3126.6	3081.4
HINDALCO	211.95	Neutral	Neutral	220	220	226.6	222.2	215.2	213.4	211.7	204.6	200.2
HINDPETRO	288.7	Neutral	Neutral	300	260	303.7	298.1	289.2	287.0	284.8	275.9	270.4
HINDUNILVR	1694.25	Long Built-up	Up	1700	1600	1734.7	1717.0	1688.7	1681.6	1674.5	1646.2	1628.5
IBULHSGFIN	1332.6	Neutral	Up	1360	1200	1383.4	1362.7	1329.6	1321.3	1313.0	1279.9	1259.2
ICICIBANK	306.85	Long Built-up	Up	300	280	315.4	310.2	301.9	299.8	297.7	289.4	284.3
INDUSINDBK	1964.05	Short Built-up	Down	2000	1920	2013.5	1999.0	1975.8	1970.0	1964.2	1940.9	1926.4
INFRATEL	290.8	Neutral	Neutral	300	320	300.2	297.1	292.2	291.0	289.7	284.8	281.7
INFY	1357.75	Short Built-up	Down	1400	1300	1411.8	1397.4	1374.3	1368.6	1362.8	1339.8	1325.4
IOC	166.6	Neutral	Neutral	175	160	174.1	171.4	167.2	166.1	165.0	160.8	158.1
ITC	302.3	Neutral	Neutral	320	270	314.7	310.7	304.3	302.7	301.1	294.7	290.7
KOTAKBANK	1306.35	Neutral	Neutral	1340	1260	1343.6	1332.6	1314.9	1310.5	1306.1	1288.5	1277.5
LT	1287.2	Short Built-up	Down	1400	1400	1337.0	1323.2	1301.2	1295.7	1290.1	1268.1	1254.3
LUPIN	822.6	Neutral	Neutral	900	800	854.8	842.6	823.0	818.1	813.2	793.7	781.5
M&M	938.9	Long Built-up	Up	940	840	955.4	946.0	931.1	927.4	923.6	908.7	899.3
MARUTI	9359.85	Neutral	Neutral	10000	9000	9638.4	9534.3	9367.8	9326.2	9284.5	9118.0	9013.9
NTPC	156.85	Short Covering	Neutral	160	150	161.4	159.7	156.9	156.2	155.5	152.7	151.0
ONGC	164.75	Long Built-up	Up	170	150	169.3	167.4	164.3	163.5	162.8	159.7	157.8
POWERGRID	184.15	Long Built-up	Up	190	152.5	188.0	186.2	183.3	182.6	181.9	179.0	177.2
RELIANCE	1154.3	Long Built-up	Up	1200	1100	1188.1	1173.8	1151.0	1145.3	1139.5	1116.7	1102.4
SBIN	297.4	Long Built-up	Up	300	270	306.7	302.1	294.7	292.8	291.0	283.5	278.9
SUNPHARMA	566	Long Built-up	Neutral	560	520	586.4	578.7	566.4	563.4	560.3	548.0	540.3
TATAMOTORS	268.15	Short Built-up	Neutral	280	250	281.7	277.3	270.3	268.6	266.8	259.8	255.4
TATASTEEL	554.7	Short Covering	Neutral	560	540	583.3	573.4	557.7	553.7	549.8	534.0	524.2
TCS	1952.25	Short Built-up	Neutral	2000	1900	2009.3	1990.4	1960.2	1952.6	1945.0	1914.8	1895.9
TECHM	659.95	Long Built-up	Up	700	600	683.1	673.6	658.5	654.7	650.9	635.8	626.3
TITAN	894.25	Long Built-up	Neutral	900	800	932.0	918.7	897.3	891.9	886.5	865.1	851.8
ULTRACEMCO	4250.85	Long Built-up	Up	4200	4000	4373.7	4314.9	4220.8	4197.3	4173.7	4079.6	4020.8
UPL	638.3	Long Built-up	Neutral	700	700	685.8	669.4	643.1	636.5	630.0	603.7	587.3
VEDL	225.7	Short Covering	Up	230	210	234.8	231.0	225.0	223.5	222.0	216.0	212.2
WIPRO	274.05	Short Built-up	Neutral	300	260	282.2	279.7	275.9	274.9	273.9	270.1	267.6
YESBANK	370.95	Short Built-up	Neutral	400	370	384.6	380.3	373.4	371.7	370.0	363.1	358.8
ZEEL	525.45	Long Built-up	Up	550	500	539.5	534.1	525.4	523.3	521.1	512.4	507.0

DISCLOSURES

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1. Financial interest of research analyst or IGSL or his Associate or his relative	No
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