

Problem No # 1 :-

Nifty was trading on (09/Sep/2022) , the Level #1 tick data for 17800 CE option (expiry 15/sep/2022) is attached here. The tick data is for 1 sec starting from 9:15:00 AM to 9:20:14 AM. Total 258 transactions happened during this duration between buyer & seller.

You have to find out the following for each 258 transactions:-

- (A) Which is Buyer initiated transaction/trade ?
- (B) Which is Seller initiated transaction/trade ?

Problem No # 2 :-

Using the data from Problem No # 1.

You have to find out the following for each 258 transactions :

- (A) What is Open Interest for Buyer for each transaction/trade ?
- (B) What is Open Interest for Seller for each transaction/trade ?