OPTION BUYER'S DASHBOARD

PRIMEXA Learning Series • WhatsApp 9836001579

Refresh   Logout

| Pivot | S1 | S2 | R1 | R2 | Freq 5m | Bull 0% | N 0% | Bear 0% | OI Spurt: 0.0% | Next Update: -- |
| -- | -- | -- | -- | -- | | | | | | |

CE   Nifty50   --   PE

CALL SIDE   Strike PCR   PUT SIDE

| BuiltUp | Volume | Delta | OI | OI Chg | OI% Chg | LTP LTPchg | IV TVitm | Strike PCR | IV TVitm | LTP LTPchg | OI% Chg | OI Chg | OI | Delta | Volume | BuiltUp |

Vol CE	Vol PE	Call OI	Put OI	Total OI	PCR	Alpha	Beta

Gamma	Delta

⚠ This dashboard is for learning and research purposes only.

17 row collapsed inscreen shot.

For Dashboard

 All dynamic 'numbers + chart layout' hybrid

All adjustable with device screen size, mobile landscape, laptop & pc etc

Header at center 'OPTION BUYER's DASHBOARD' bold and big font & make it fixed row, will not scroll up or down.

In 2ⁿᵈ row = make it fixed row, will not scroll up or down with chart, small font golden color"PRIMEXA Learning Series Whatsapp 9836001579"- at center below header. At right side Add small 'admin'/'refresh'/'logout' /button.

 'admin' button visible to superadmin only. '

Subheader block1- 3rd row = make it fixed row, will not scroll up or down, all dynamic numbers , from left side little away from edge make pivot....... S1... S2... R1... R2. will be updated as per formula & live . time frequency= dropdown & auto refresh with frequency ' for1m/ 3m/5m/10m/15m/30m/1hr'/ 'mood index' box with colored bar shows bull% bear% neutral% /'next update / 'OIspurt' when oi spurt = ➢+9.5% display

Subheader BLOCK 2-   4ᵗʰ row = it should scroll up & down with chart. medium font , from left side little away from edge make –box look tab ' nifty 50/banknifty/finnifty/midcapnifty/sensex/banksex /fno/ IV / 'monthlyrange' box updated live with formula/ updated live with formula / 'weekly range' box updated live with formula /'daily range 'box updated live with formula,

All box look tab- Nifty50 shows current market spot price with 'dropdown flag' /banknifty shows current market spot price with 'dropdown flag' /finnifty shows current market spot price with 'dropdown flag' /midcapnifty shows current market spot price with 'dropdown flag' /sensex shows current market spot price with 'dropdown flag' /bankex 'shows current market spot price with 'dropdown flag' to see upcoming expiry & on each box tab shows current market spot price for each when live & connected to firebase. No dropdown flag' in fno and it will be connected to separate fno page in future time.

 adjustable with device screen size, mobile landscape only, laptop & pc etc

subheading block 3 – 5ᵗʰ row = it should scroll up & down with chart.At center ' NIFTY 50 ' by default, can be switched to 'banknifty' /'finnifty' /'midcapnifty' /'sensex'/bankex . 'fno ' will be connected to different page. left side50% away green colored ' CE' and right side 50% away red colored 'PE'

chart block4 - 6ᵗʰ row= (no symbol use word)at center column below 'nifty50' , 'Strike price' above / small font 'PCR' below merged in single center column",

and Mirror image title in same row , sequence green clored words in call left side and red coloured words in put right side. 'buit up/VOLume/delta /OI/OIchg/OIchg%/'LTP above 'ltp chg' below (use –neg red and pos+ green) small font merged in single column'/IV on top and +TVitm on bottom merged colume- total 9 column for CE and 9 colume for PE + one center colume..

Both side Last column 'Built up' will be filled with dummy ' long built up ' green color, short cover' green color ,long unwind' in red color, ' 'short builtup' in red color etc, will be upgraded with market .

maintain <u>mirror image chart layout</u> for <u>17 </u>rows below, all filled with dummy white numbers till live.

no symbol, use word like delta/ltpchg/oi%/oichg, & Adjustable with device screen size. center strike or number 9th strike 'price+pcr' merged row should have golden dynamic under line as that will be spot price after live and it will move with change in market spot price.

<u>Bottom row block5- 24-25th row</u> : devided into dynamic boxes for = ' vol CE/'vol PE/total vol/ 'Call OI'/ 'Put Oi' /Total OI'/ 'PCR' /'alpha '/ rho/beta'/gama'/delta' dynamic with market or formula. White color numbers.

<u>Block 6- 26th to 28th row observation/suggestion for</u>

<u> monthly target bullish (green color) 1st /2nd /3rd and bearish (red color) 1st /2nd /3rd</u>

<u>Weekly target bullish (green color) 1st /2nd /3rd and bearish (red color) 1st /2nd /3rd</u>

<u>Daily target bullish (green color) 1st /2nd /3rd and bearish (red color) 1st /2nd /3rd</u>

<u>Last line 29th row =" warning – This dashboard is for learning and research purpose" in golden medium font</u>

Dynamic colour use logic = upgrade with live market, highest volume and highest OI in call side highlight with 'green' & highest volume and highest OI in put side highlight with 'Red'.

Gradually increasing OI & OI% in CE or call side will be highlighted with light 'green' when > 60% and Gradually increasing OI & OI% in PE or put side will be highlighted with 'pink' when > 60%.

Gradually decreasing OI & OI% in CE or call side will be highlighted with 'yellow' when < 60% and Gradually decreasing OI & OI% in PE or put side will be highlighted with 'yellow' when < 60%.

Whenever OI spurt =>+9.5% show & highlight with yellow. Center strike row shows market or sopt price will have golden underline dynamic with spot price movement.

For superadmin allow email" primexa1967@gmail.com"

For admin –prior approval 'role' basis.

☼ VIX-Based Market Range Projection Model

Base Inputs

Symbol	Meaning
C	Previous day's close
V	Current VIX (volatility index)
D	Number of trading days in the target period
Y	Number of trading days in a year (≈ 365)

1 Convert Volatility to Decimal

$$v = \frac{V}{100}$$

2 Adjust for Time Period

$$t = \sqrt{\frac{D}{Y}}$$

3 Compute Expected Range

$$R = C \times v \times t$$

This gives the expected movement ($\pm R$) from the previous close.

4 Define Range Levels

$$\text{Upper Range} = C + R$$
$$\text{Lower Range} = C - R$$

5 Define Breakout Targets

Let $G = 2R$

$$\text{Upside Target} = C + 3R$$
$$\text{Downside Target} = C - 3R$$

Optional intermediate targets:

Type	Formula
First Target	$C \pm R$
Second Target	$C \pm 2R$
Third Target	$C \pm 3R$

📅 Practical Values for D

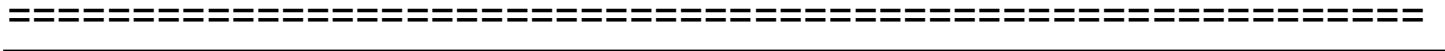| Period	D	$\sqrt{(D/365)}$
Daily	1	0.0523
Weekly	5	0.1171
Monthly	30	0.2867

📊 Example (Using NIFTY-style values)

Given:

$C - 24426.85, V - 17.86$

Period	$R = C \times (V/100) \times \sqrt{(D/365)}$	Upper Range	Lower Range
Daily	228	24 655	24 199
Weekly	510	24 937	23 917
Monthly	1 250	25 676	23 177

✅ Final Compact Formula Set

Output	Formula
Range (R)	$= C \times (V/100) \times \sqrt{(D/365)}$
Upper Range	$= C + R$
Lower Range	$= C - R$
Upside Target	$= C + 3R$
Downside Target	$= C - 3R$

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⚖️ 1. Delta (Δ)

Measures how much the **option price** changes when the **underlying asset price** changes.

$$\Delta_{\text{call}} = N(d_1)$$

$$\Delta_{\text{put}} = N(d_1) - 1$$

Interpretation:

- Call Δ ≈ 1 → behaves like the stock.
- Put Δ ≈ -1 → behaves opposite to the stock.

🕐 2. Gamma (Γ)

Measures how much **Delta** changes as the stock price moves — the curvature of the option's value.

$$\Gamma = \frac{N'(d_1)}{S_0 \sigma \sqrt{T}}$$

where $N'(d_1) = \frac{1}{\sqrt{2\pi}} e^{-d_1^2/2}$

Interpretation:
High Gamma = Delta moves fast (near the money, close to expiry).

⏳ 3. Theta (Θ)

Measures how much the **option's price** decays as time passes (time decay).

$$\Theta_{\text{call}} = -\frac{S_0 N'(d_1)\sigma}{2\sqrt{T}} - rKe^{-rT}N(d_2)$$

$$\Theta_{\text{put}} = -\frac{S_0 N'(d_1)\sigma}{2\sqrt{T}} + rKe^{-rT}N(-d_2)$$

Interpretation:
Theta is almost always **negative** for long options — value melts with time.

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4. Vega (ν)

Measures how much the **option price** changes when **volatility (σ)** changes.

$$\nu = S_0 N'(d_1)\sqrt{T}$$

Interpretation:
High Vega = highly sensitive to implied volatility — typical for ATM options.

💰 5. Rho (ρ)

Measures how much the **option price** changes when the **interest rate (r)** changes.

$$\rho_{\text{call}} = KTe^{-rT}N(d_2)$$

$$\rho_{\text{put}} = -KTe^{-rT}N(-d_2)$$

🧩 6. Alpha (α) and Beta (β) in Trading Context

They're **not Greeks** in the Black–Scholes sense — but traders use them differently:

Symbol	Formula	Meaning
α (Alpha)	$\alpha = R_i - [r_f + \beta(R_m - r_f)]$	Excess return (performance vs. risk-adjusted benchmark)
β (Beta)	$\beta = \dfrac{\text{Cov}(R_i, R_m)}{\text{Var}(R_m)}$	Market sensitivity or hedge ratio

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⚙ **Deep In-the-Money (ITM) Call Option:**

$$C = S_0 N(d_1) - Ke^{-rT}N(d_2)$$

When $S_0 \gg K$:

- $\ln(S_0/K)$ is large → d_1, d_2 both large and positive.
- $N(d_1) \approx 1$ and $N(d_2) \approx 1$.

So the formula simplifies to:

$$C \approx S_0 - Ke^{-rT}$$

This means:

📥 The option is almost equivalent to *owning the stock minus the present value of the strike*.

⚙ **Deep In-the-Money (ITM) Put Option:**

$$P = Ke^{-rT}N(-d_2) - S_0 N(-d_1)$$

When $S_0 \ll K$:

- d_1, d_2 both large and negative.
- $N(-d_1) \approx 1$ and $N(-d_2) \approx 1$.

So it simplifies to:

$$P \approx Ke^{-rT} - S_0$$

Which means:

📥 The option is nearly equivalent to *receiving the strike's present value minus the current stock price*.

In short:

Type	Deep ITM Simplification	Intuition
Call	$C \approx S_0 - Ke^{-rT}$	Like owning the stock minus PV of strike
Put	$P \approx Ke^{-rT} - S_0$	Like shorting the stock plus PV of strike

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This dashboard will fetch data/ calculated result from firebase and display on dashboard.this will be connected to firebase project name: fnodatadashboardstreamlite

Project ID: fnodatadashboardstreamlite

databaseURL: "https://fnodatadashboardstreamlite-default-rtdb.asia-southeast1.firebasedatabase.app",

Project number:
877238528573

Login page=

1. Blue/black loginpage
2. Heading "Option Buyers' Dashboard"
3. Sub heading ' Primexa Learning series'
4. Icon-144 png for login
5. My webapp link will have 'download app"
6. Login button.
7. New user email will be verified by google $\longrightarrow$ go to registration page $\longrightarrow$ register with name ,google verified email & connected mobile no. $\longrightarrow$ registered for 30 days free member $\longrightarrow$ with any single device $\longrightarrow$ after expiry of 30 days $\longrightarrow$ go to plan & pay $\longrightarrow$ accept to pay $\longrightarrow$ he will get otp verification for email & mobile no, then receive pay $\longrightarrow$ get email notification $\longrightarrow$ send email

notification with payment details - start with login again with email only .free user after 30 days with same mobile no & email will never be free user. They will be asked to become paid member if not , refused to login with same email+mobile no+name and send to paid plan page.

8. After becoming paid user – at a time 2 device with email verication can use.

9. after login all member goes to dashboard except admin.

10. Only superadmin will have button to go admin page & back.

11. On prior approval of email & 'role' in admin panel , he be able to login to admin page only with prior approved in admin page & google verified email.

12. Superadmin email = primexa1967@gmail.com will be verified oncewith google then will have access to all corner with upto 3device at a time.

13. Change device after 3 device ,means 4th device will be verified with with SMS.

14. If device changed, No auto login, always ask, login with google verified email.

☐ ADMIN PAGE — LOGIC LIST

☐ Functional Flow

1. Header with:
   - Title: "ADMIN DASHBOARD".
2. Buttons on header right side.:
   - Refresh Data
   - Admin → Dashboard & back.(authorized for Superadmin only)
   - Logout
3. Counter bar showing:
   - Total Users
   - Free Users
   - Paid Users
   - Expired Users
   - Total Revenue & Tax (tax percent set & upload by admin time to time.)
4. Settings Section:
   - Free plan enable for 30 days then expire.
   - Update plan rates (90/180/365 days).
   - Update payment link & QR code.

   o Reset button for payment configuration.
   o
5. User Management Section:
   o Search bar for users by name/email/mobile.
   o Filter (All / Free / Paid / Expired).
   o List of users with plan and expiry.
6. Logs Section:
   o Recent admin actions.
   o Payment updates.
   o Device changes.

☐ Visual Elements / Icons

1. Refresh button icon (☐).
2. Logout button icon (☐).
3. Admin to dashboard & back button (☐).
4. Revenue graph or ₹ symbol near totals.
5. QR icon preview for payment display.
6. Payment link upload & saved button.
7. Plan dropdown with money INR
8. Counting bar counter
9. RESET button for plan/payment/