

# OPTIONS GREEKS

## CHEAT SHEET

	DESCRIPTION	WITH TIME	FOR LONG CALLS	FOR LONG PUTS
DELTA	Measures price movement in option with \$1 change in stock price			
GAMMA	Measures the rate of change in delta			
THETA	Measures Change In Price of Option, Per day, As time passes			
VEGA	Measures Option Price sensitivity to implied volatility			

## But One Option

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