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~~The Complete Guide to Options Theta~~

Call deltas range from 0 to +1 and put deltas range from 0 to -1. For example, if a call option has a delta of 0.70, it means a 1% change in the value of the underlying will result in a 0.70% change in the value of the option. Next is Gamma. Gamma is a second order affect that attempts to quantify delta-error.

~~Day Trading Options: The Ultimate Guide for 2020~~

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