TradeLyser

Option Greeks Quick-Reference (India)

Free templates for Indian traders — NSE / BSE

Greeks at a glance (Nifty options)

Delta: Premium change per Rs.1 move in underlying — ATM CE ~ 0.45

Gamma: Delta change per Rs.1 move - spikes near expiry — Highest on expiry day

Theta: Premium decay per day — 1-DTE CE can lose Rs.15-25/day

Vega: Premium change per 1% IV move — Rises before events