

Volatility Calculator

| | |
|---------------------|--------------------|
| Underlying Price | 12,9 |
| Option Type | Put |
| Calculation Mode | EU Black & Scholes |
| Strike | 13 |
| Expiry Date | 2016-02-19 |
| Analysis Date | 2016-01-25 |
| Risk-Free Rate | 1 |
| Market Option Price | 0,504 |

Implied Volatility
33.6 %

Volatility Calculator is tool which allow, after filling out the necessary fields, to have the implied volatility of an option.

From:

http://manuals.playoptions.it/Iceberg_old/ - **Iceberg Options Solutions**

Permanent link:

http://manuals.playoptions.it/Iceberg_old/en/volatility_calculator

Last update: **2016/08/25 15:43**