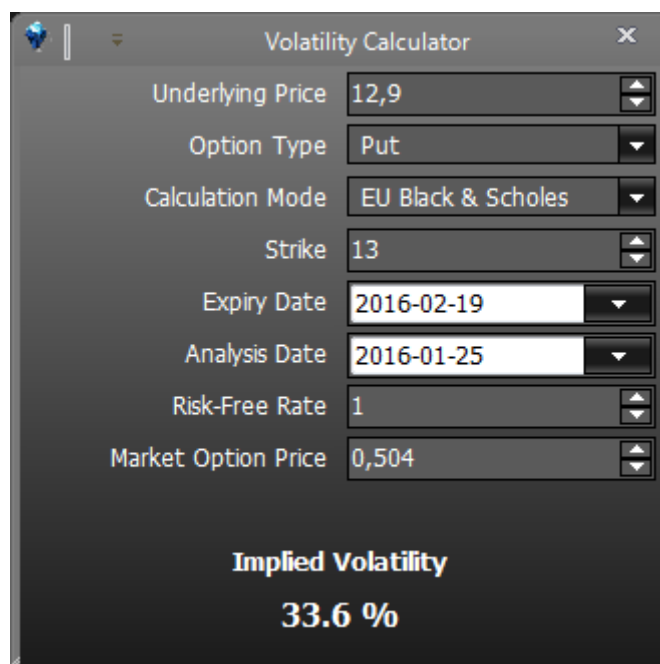


Volatility Calculator



The screenshot shows a software window titled "Volatility Calculator" with a close button (X) in the top right corner. The interface is dark-themed and contains several input fields and dropdown menus. The fields are: 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), and Market Option Price (0,504). Below these fields, the result is displayed as "Implied Volatility 33.6 %".

| | |
|---------------------|--------------------|
| 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?rev=1470935406

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