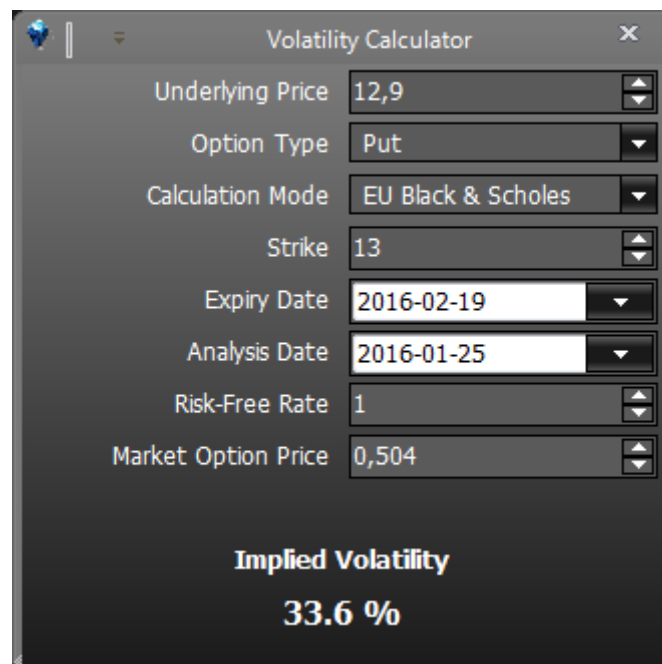


Volatility Calculator



The screenshot shows a software window titled "Volatility Calculator". It contains several input fields and a large display for the result. The inputs 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). The result, "Implied Volatility", is displayed as "33.6 %".

Field	Value
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

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