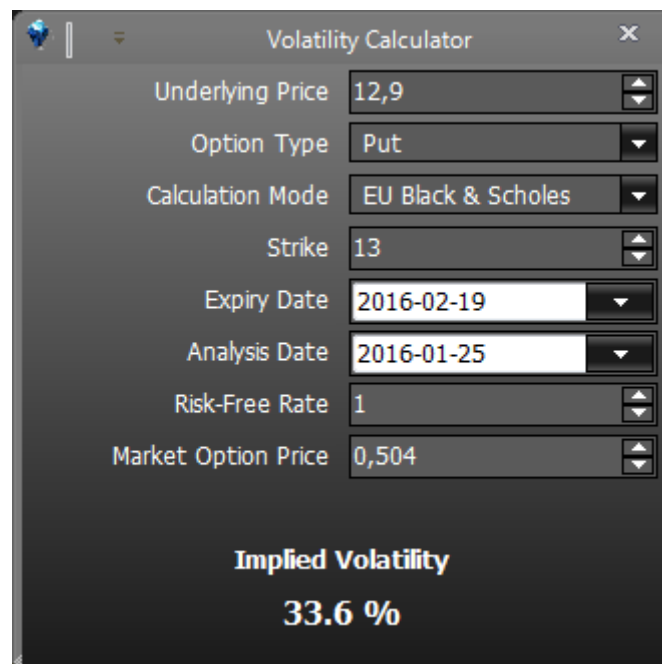


# Volatility Calculator



The screenshot shows a software window titled "Volatility Calculator". It contains several input fields with labels on the left and values in boxes on the right. 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). At the bottom, the calculated "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              |
| <b>Implied Volatility</b> | <b>33.6 %</b>      |

Volatility Calculator è un tool che permette, dopo aver compilato i campi necessari, di avere il valore di volatilità implicita di un'opzione

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Last update: **2016/07/12 16:13**

