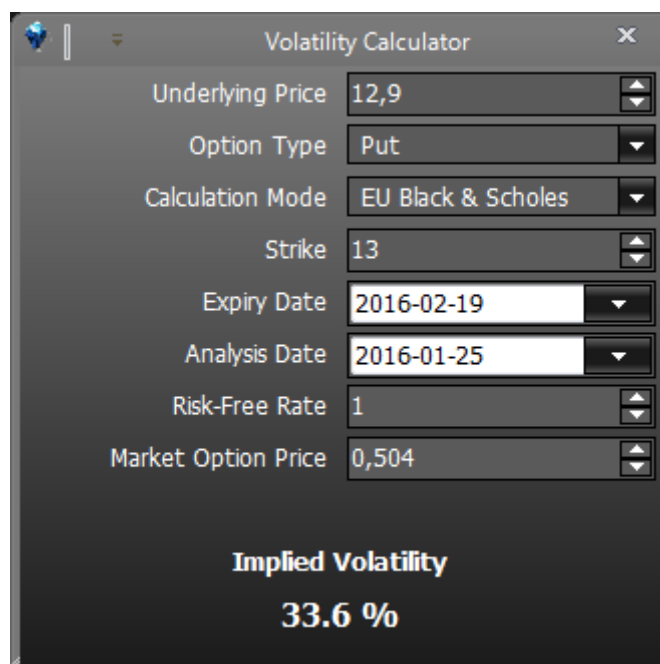


Volatility Calculator



The screenshot shows a software window titled "Volatility Calculator". It contains several input fields with values: 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, it displays the calculated "Implied Volatility" 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 è un tool che permette, dopo aver compilato i campi necessari, di avere il valore di volatilità implicita di un'opzione-

From:

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

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