

Black Scholes Option Calculator

VALUATION
INPUTS

H A R V A R D | B U S I N E S S | S C H O O L

Calculator inputs

Stock price \$ 100.00

Annual Dividend Yield (D/P) 5.00%

Adjusted stock price \$ 95.23

Exercise price \$ 100.00

Risk Free Rate 10.00%

Compounding interval Annually

Time to expiration (years) 1.00

Volatility (annual) 25.00%

Black Scholes Calculations

European style

	Call	Put
Option premium \$	11.582	2.53
Option delta	0.5925	-0.3599
Option rho	47.67	-43.24
Option theta	-6.18	-2.11
Gamma	0.0145	0.0211
Implied Volatility	25.00%	25.00%

For Call or Put

Mogen Case Study Solution

Karin Nielsen-Saines



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