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# Black-Scholes Option Calculator

INTRODUCTION

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## Contents

Introduction	This sheet
Valuation Inputs	Input area for Black-Scholes option Premia and "Greeks" Calculator
Valuation Outputs	Results sheet for Black-Scholes Option Premia and "Greeks" Calculator
Implied Volatility	Calculate Implied Volatility Using Excel's Goal Seek and Put/Call Premia

## Directions

This workbook contains two functional sections, "Valuation" and "Implied Volatility," described below.

*Valuation -- Calculate Option Premia and Other "Greeks" using Black-Scholes Model*

This spreadsheet uses the Black-Scholes model and its formula to value call and put options and puts. To value an option, enter the following information in the gray cells:

- Unadjusted stock price: the current stock price.
- Annual dividend yield: the expected annual dividend as a percentage of current stock price. (For European options on stocks paying discrete dividends, enter the unadjusted stock price minus the stock price less the present value of the certain discrete dividends to be paid over the life of the option, and leave the "dividend yield" cell equal to zero. However, the "Greeks" will not be calculated correctly in this situation.)
- Exercise price: the strike or exercise price of the option
- Dividend yield: the dividend yield as a percentage of current stock price.

# Mogen Case Study Solution

**Karin Nielsen-Saines**

A red circular graphic with a gradient, appearing as a partial circle or a thick arrow pointing to the right, located to the right of the author's name.

## **Mogen Case Study Solution:**

## Enjoying the Melody of Phrase: An Psychological Symphony within **Mogen Case Study Solution**

In some sort of used by monitors and the ceaseless chatter of immediate connection, the melodic beauty and emotional symphony produced by the written term frequently disappear in to the background, eclipsed by the relentless sound and disturbances that permeate our lives. Nevertheless, located within the pages of **Mogen Case Study Solution** a wonderful literary treasure brimming with fresh feelings, lies an immersive symphony waiting to be embraced. Crafted by a wonderful composer of language, that fascinating masterpiece conducts viewers on a mental journey, skillfully unraveling the hidden songs and profound affect resonating within each cautiously constructed phrase. Within the depths of the moving assessment, we will discover the book is central harmonies, analyze its enthralling writing fashion, and submit ourselves to the profound resonance that echoes in the depths of readers souls.

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