## Implied Volatility (IV)

Wednesday, September 23, 2020 10:47 AM

- Implied Volatility
  - It has been observed that, in history when market falls there is a high volatility
  - Volatility means: The rate/speed at which price changes
  - Implied Volatility is how much Volatility of that particular strike has.
  - In 40-50 or grater, IV considered as very high. So the time value become higher