

OptionsPlot

Option Plots For: ORCL

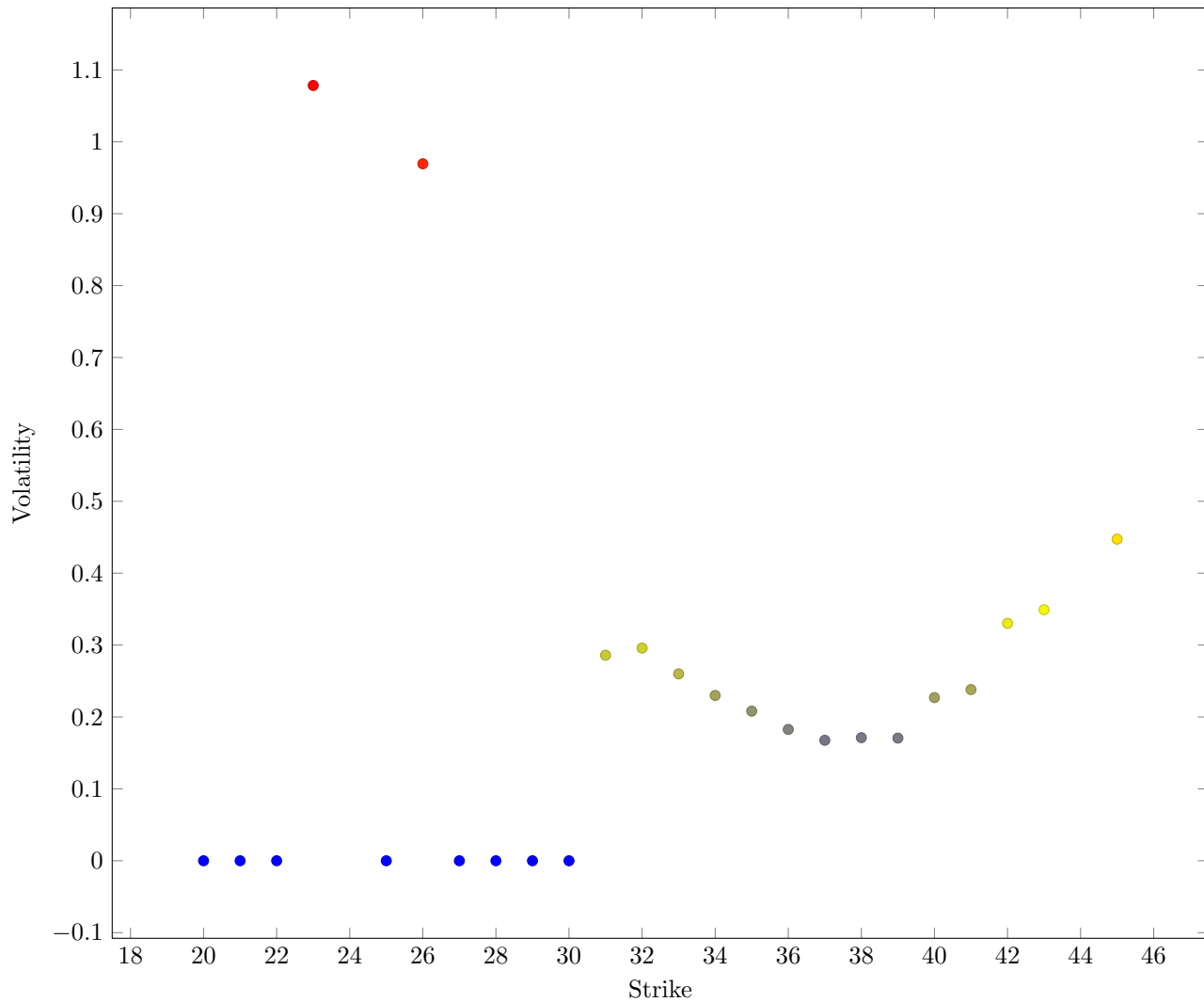
Prepared: February 13, 2013

1 General Information

Underlying Asset Ticker:	ORCL
Current ORCL quote:	35.11
Options Expiration Date:	2013-03-15 06:00:00 +0000
Historic Volatility:	0.1107871591392116
At-the-money implied volatility:	0.2081207385253906

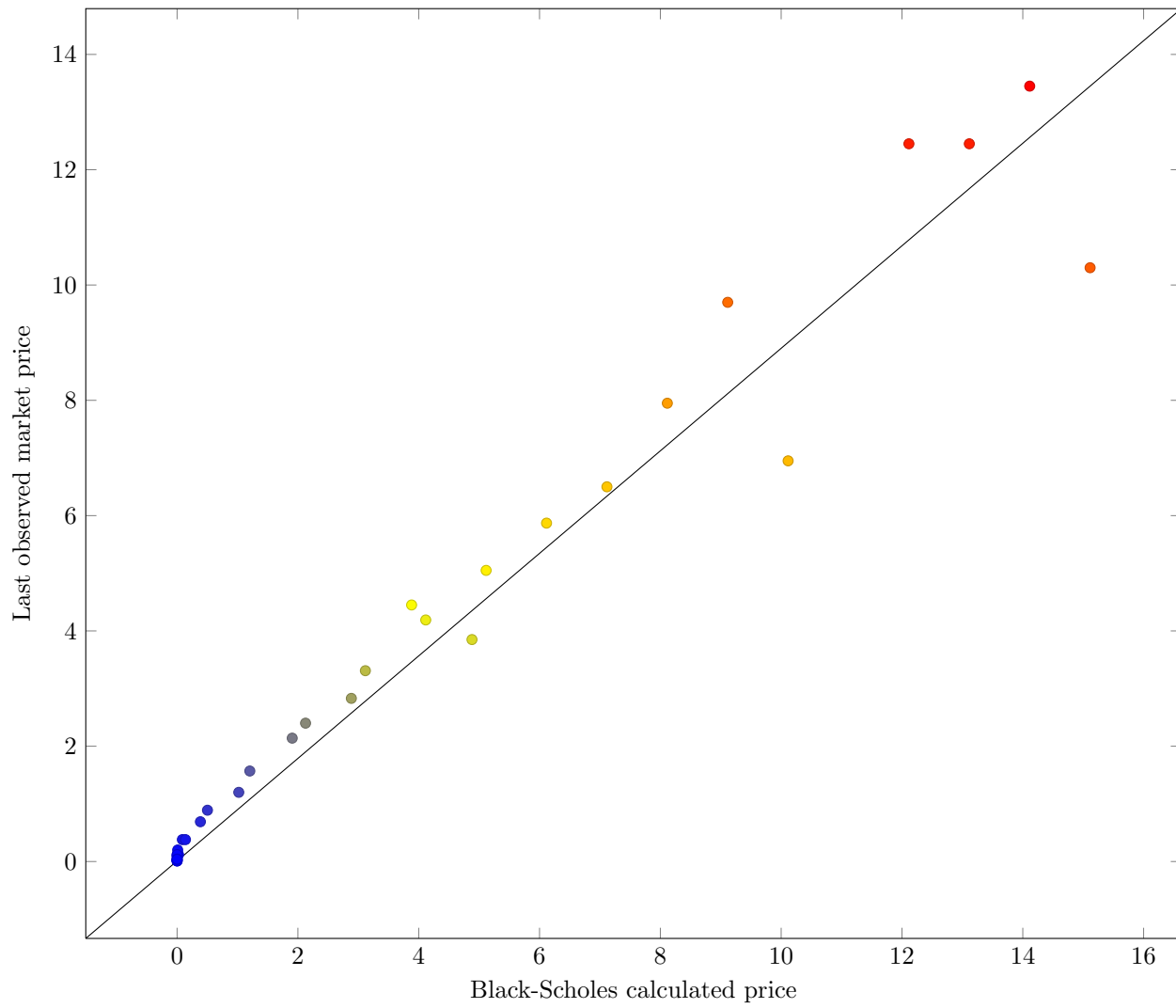
2 Volatility Smile

2.1 Volatility Smile Plot for ORCL 2013-03-15 06:00:00 +0000 Calls



3 Black-Scholes Model Option Prices vs. Observed Market Prices

3.1 Calculated using historic volatility, ORCL $\sigma = 0.1107871591392116$



3.2 Calculated using at-the-money implied volatility, ORCL $\sigma = 0.2081207385253906$

