%% import call strikes and prices

%% import put strikes and prices

%% stock data time data

stock = 119;

T = 0.25;

rate = 0.02

%% calculating Implied Vol

a= [calls blsimpv(stock, calls(:,2), ...

rate , T, calls(:,1), ...

'Yield',0.03,'Limit', 0.5,'Class', {'Call'})];

%% imp vol from puts

b=[puts blsimpv(stock, puts(:,2), ...

rate, T, puts(:,1), ...

'Yield',0.03,'Limit', 0.5,'Class', {'Put'})];

c= [b ; a];

%% plot and see vol smile

plot(c(:,2),c(:,3))