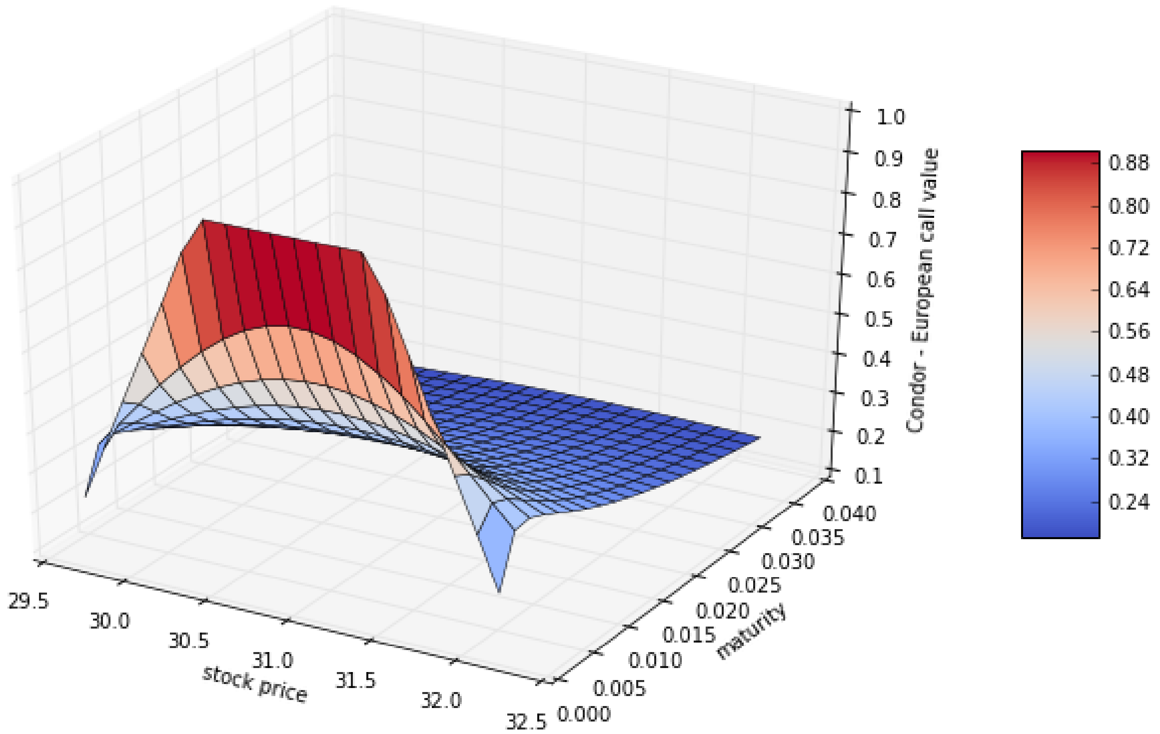
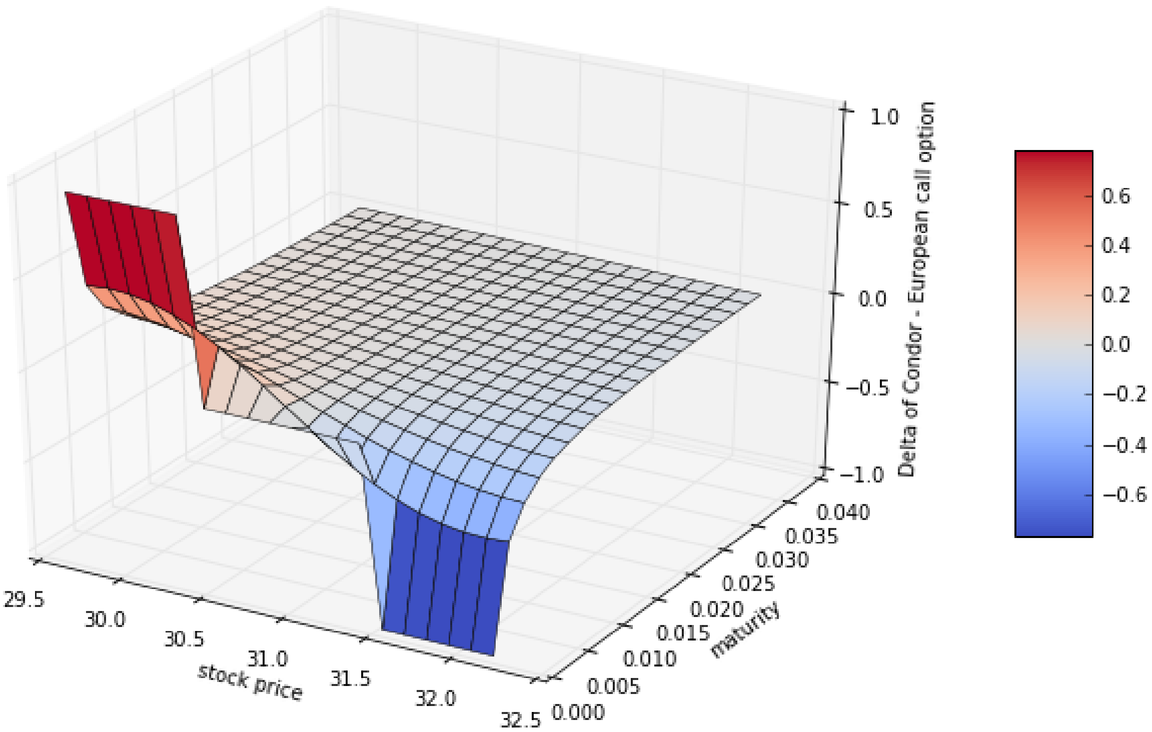
Trava de opção (call condor) sobre Vale, fechamento de 03/03/2017.

S0 = 30.33 - VALE5
K1 = 29.48 - VALEC31
K2 = 30.48 - VALEC32
K3 = 31.48 - VALEC33
K4 = 32.48 - VALEC34
T = 0.0383561643836 – 03/03/2017 a 17/03/2017
r = 0.1225 - Taxa Copom
sigma1 = 0.5475 - Volatilidade implícita VALEC31
sigma2 = 0.5675 - Volatilidade implícita VALEC32
sigma3 = 0.57 - Volatilidade implícita VALEC33
sigma4 = 0.57 - Volatilidade implícita VALEC34

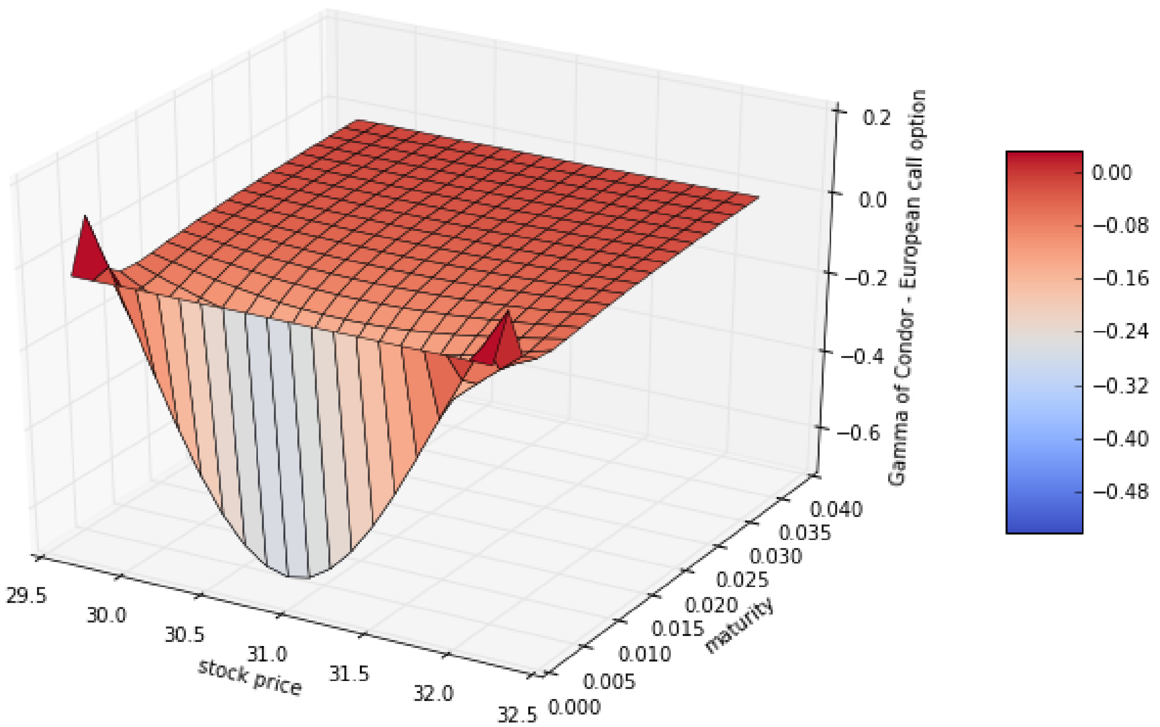
prêmio da call condor = 0.17746266716454606



delta condor = 0.016348044439998211



gamma condor = -0.014753586776318342



theta condor = 0.0091496653451328767