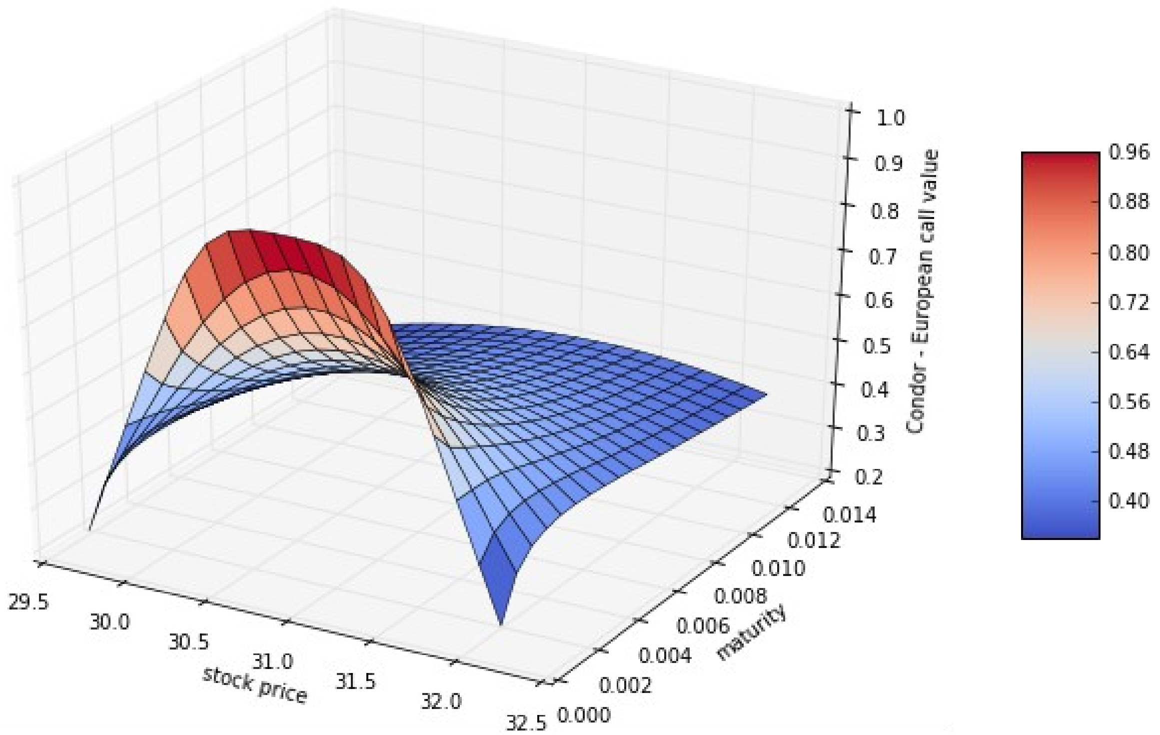
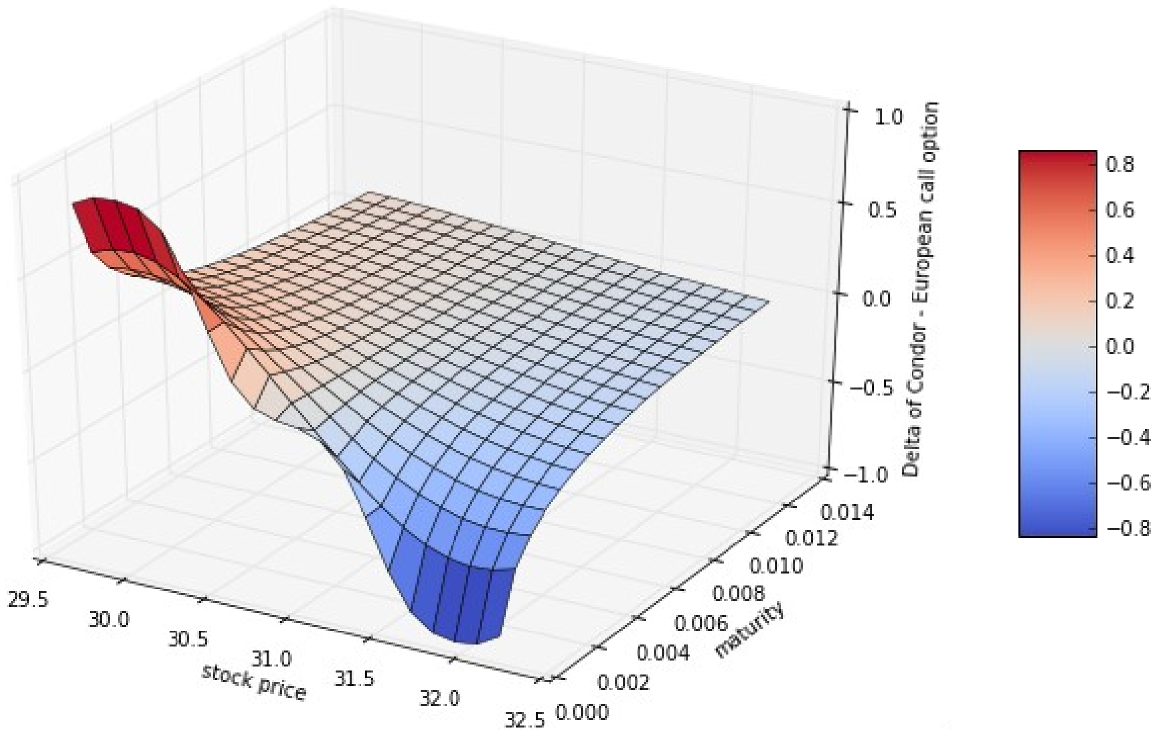
Trava de opção (call condor) sobre Vale, máxima da manhã de 13/03/2017.

S0 = 29.49 - VALE5
K1 = 29.48 - VALEC31
K2 = 30.48 - VALEC32
K3 = 31.48 - VALEC33
K4 = 32.48 - VALEC34
T = 0.013698630137 – 13/03/2017 a 17/03/2017
r = 0.1225 - Taxa Copom
sigma1 = 0.59 - Volatilidade implícita VALEC31
sigma2 = 0.585 - Volatilidade implícita VALEC32
sigma3 = 0.595 - Volatilidade implícita VALEC33
sigma4 = 0.63 - Volatilidade implícita VALEC34

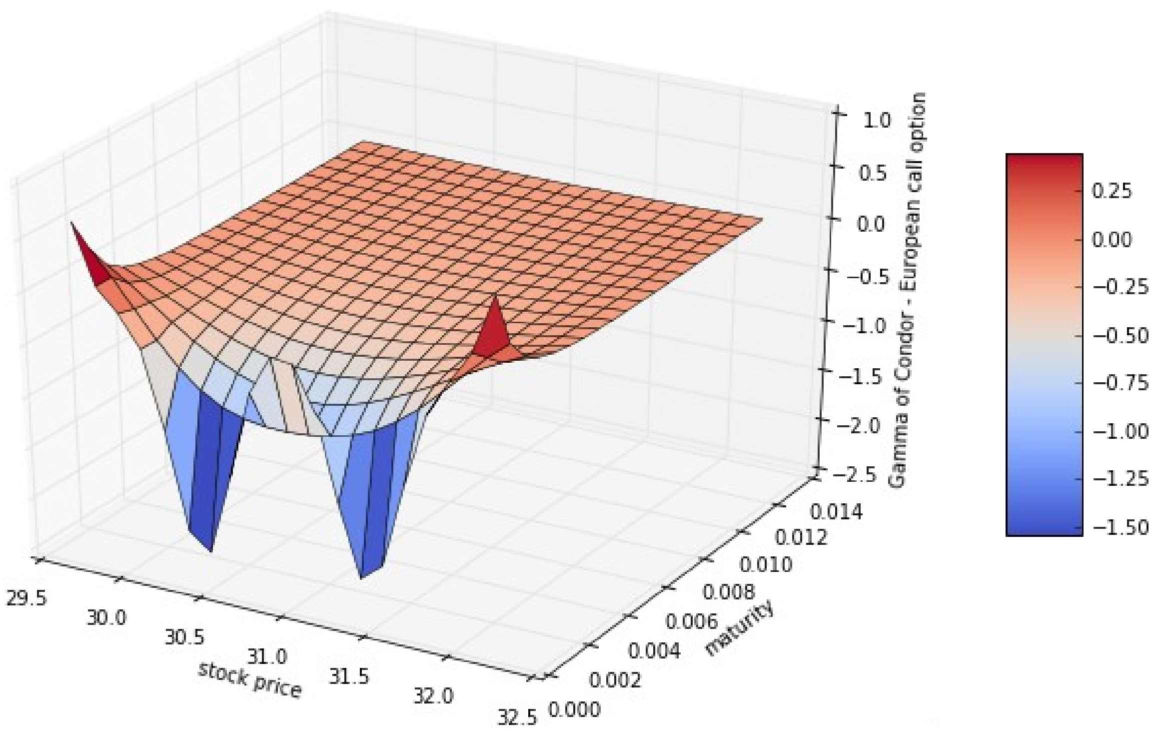
prêmio da call condor = 0.30762653934067785



delta condor = 0.10532458516319049



gamma condor = -0.03317041333868169



theta condor = 0.0076015084238112559