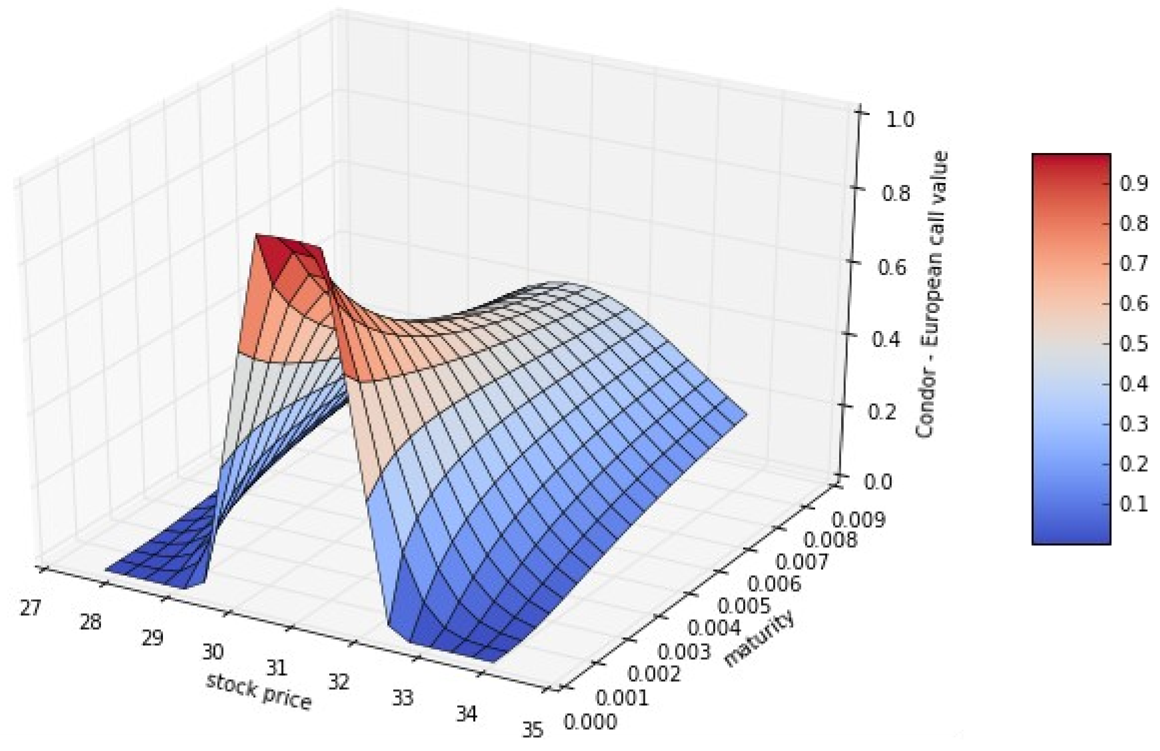
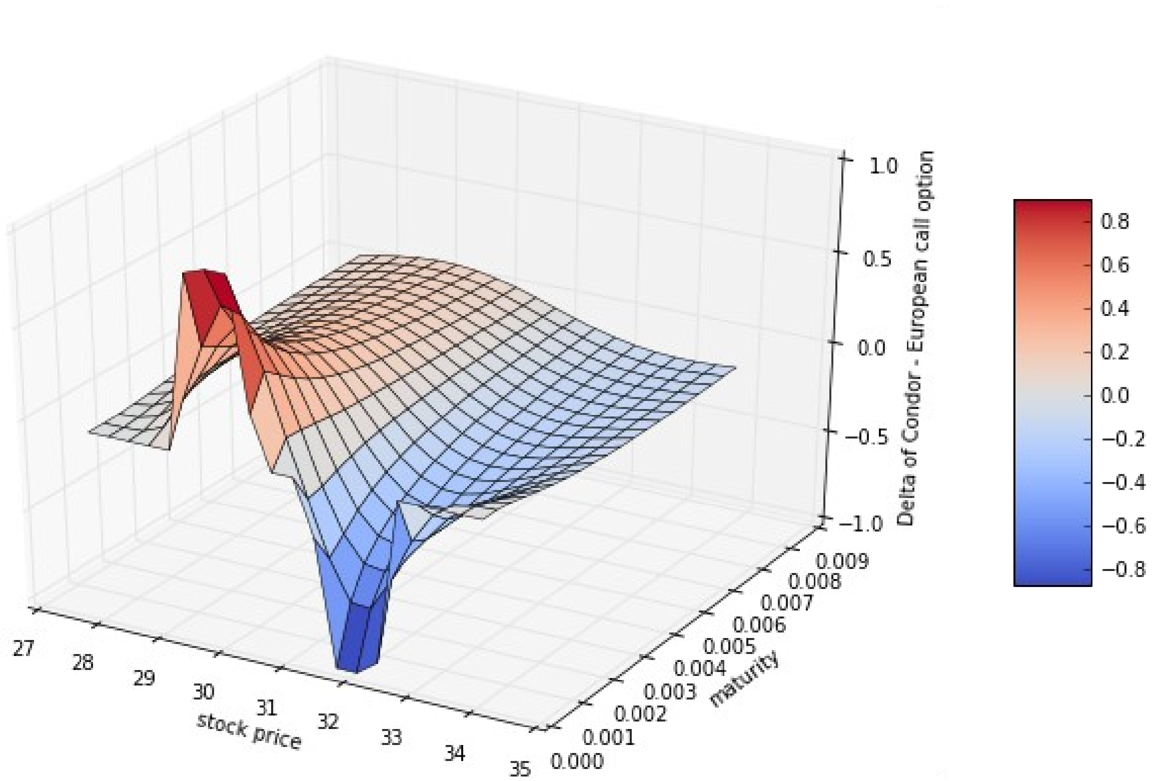
Trava de opção (call condor) sobre Vale, fechamento de 14/03/2017.

S0 = 29.66 - VALE5
K1 = 29.48 - VALEC31
K2 = 30.48 - VALEC32
K3 = 31.48 - VALEC33
K4 = 32.48 - VALEC34
T = 0.008219178
r = 0.1225 - Taxa Copom
sigma1 = 0.62 - Volatilidade implícita VALEC31
sigma2 = 0.64 - Volatilidade implícita VALEC32
sigma3 = 0.665 - Volatilidade implícita VALEC33
sigma4 = 0.725 - Volatilidade implícita VALEC34

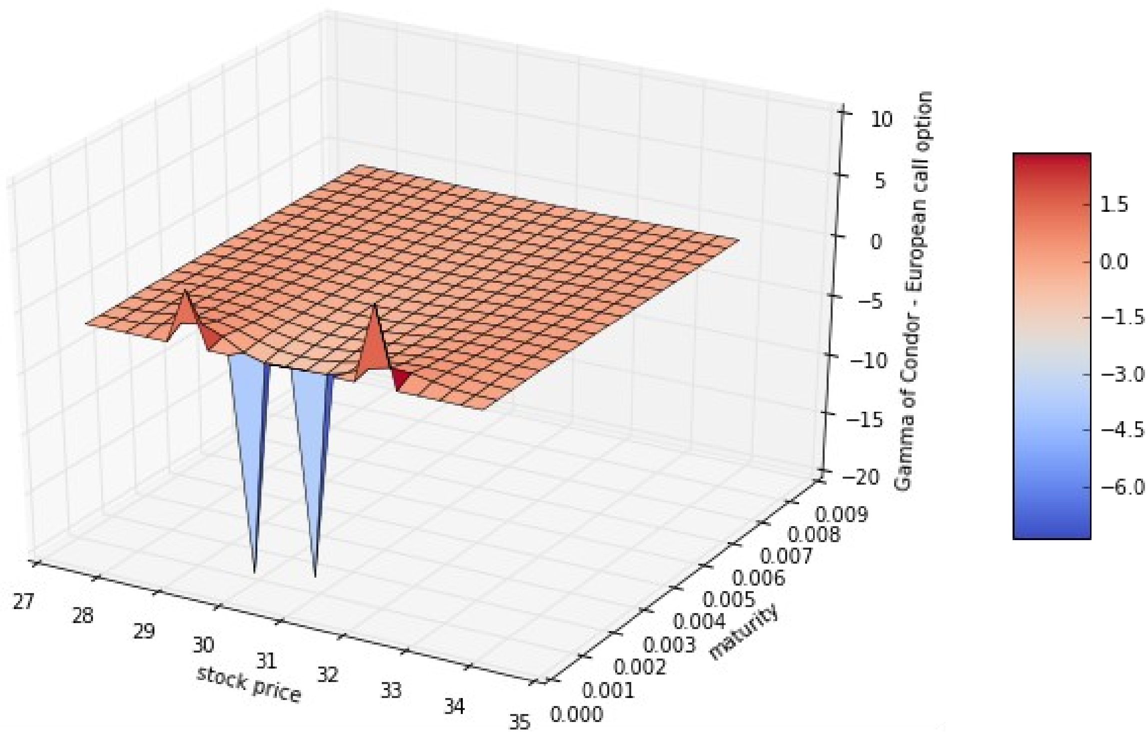
prêmio da call condor = `0.32022166940623897`



delta condor = 0.14320514498332437



gamma condor = -0.034661462704097715



theta condor = `0.016847806491409104`