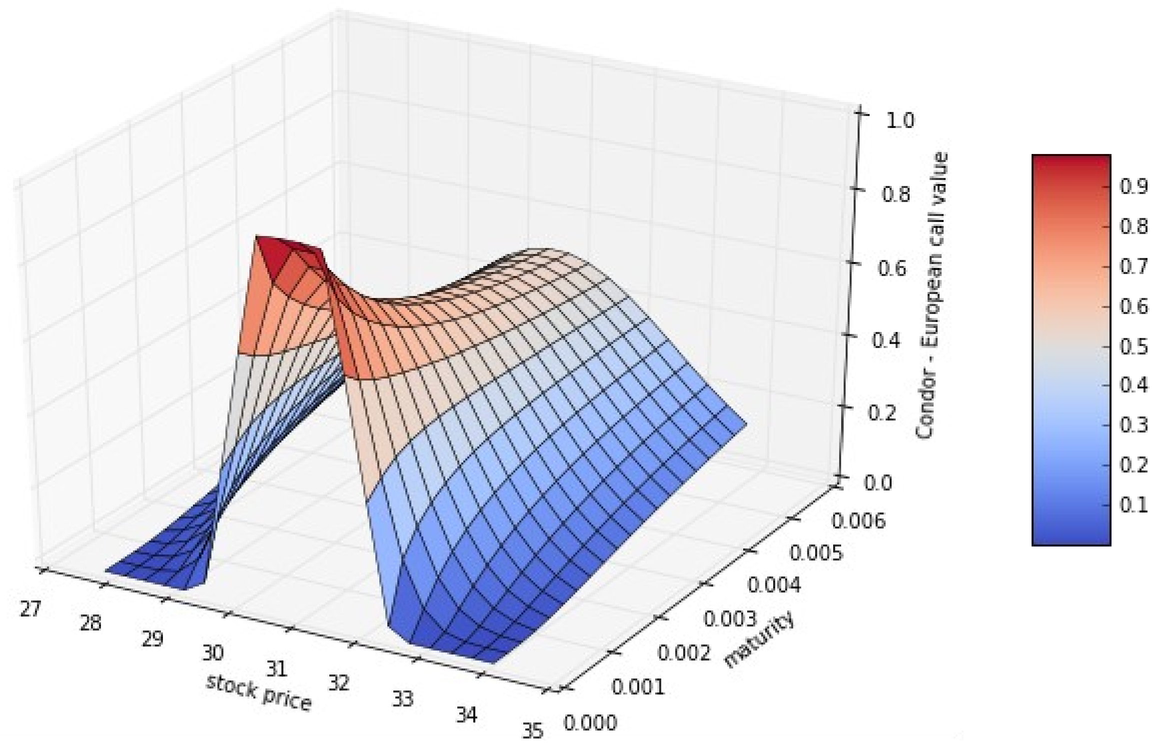
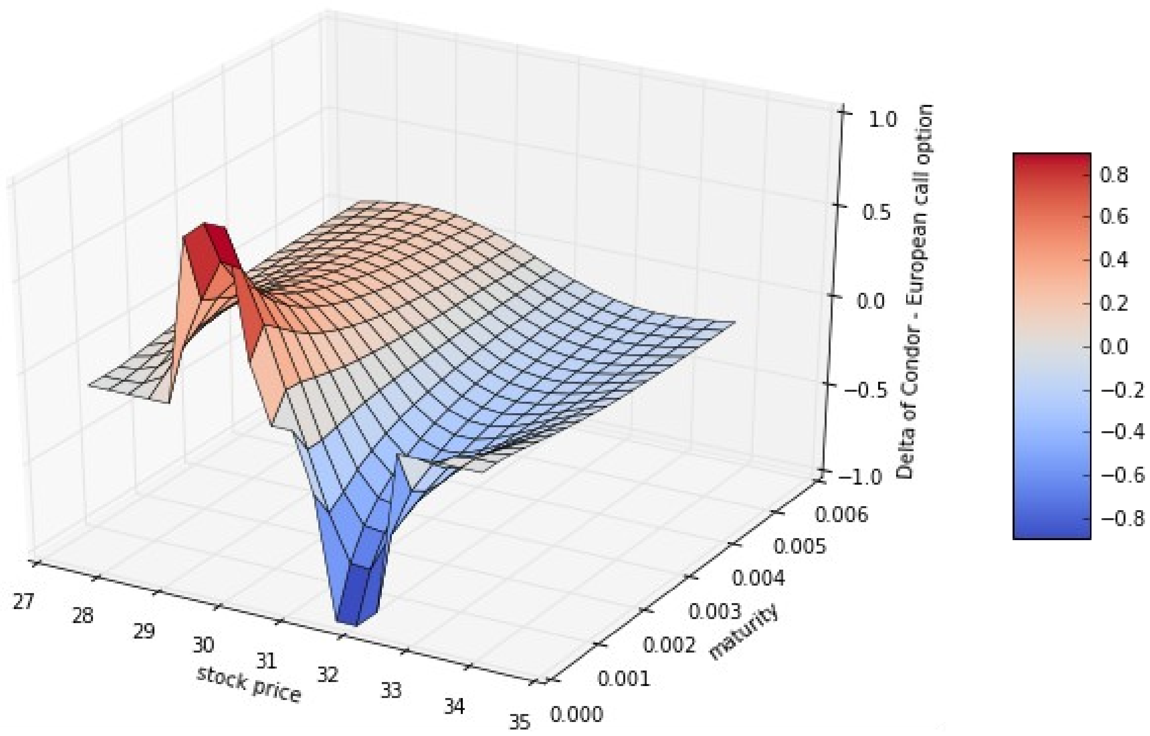
Trava de opção (call condor) sobre Vale, fechamento de 15/03/2017.

S0 = 31.63 - VALE5
K1 = 29.48 - VALEC31
K2 = 30.48 - VALEC32
K3 = 31.48 - VALEC33
K4 = 32.48 - VALEC34
T = 0.005479452
r = 0.1225 - Taxa Copom
sigma1 = 0.84 - Volatilidade implícita VALEC31
sigma2 = 0.745 - Volatilidade implícita VALEC32
sigma3 = 0.735 - Volatilidade implícita VALEC33
sigma4 = 0.80 - Volatilidade implícita VALEC34

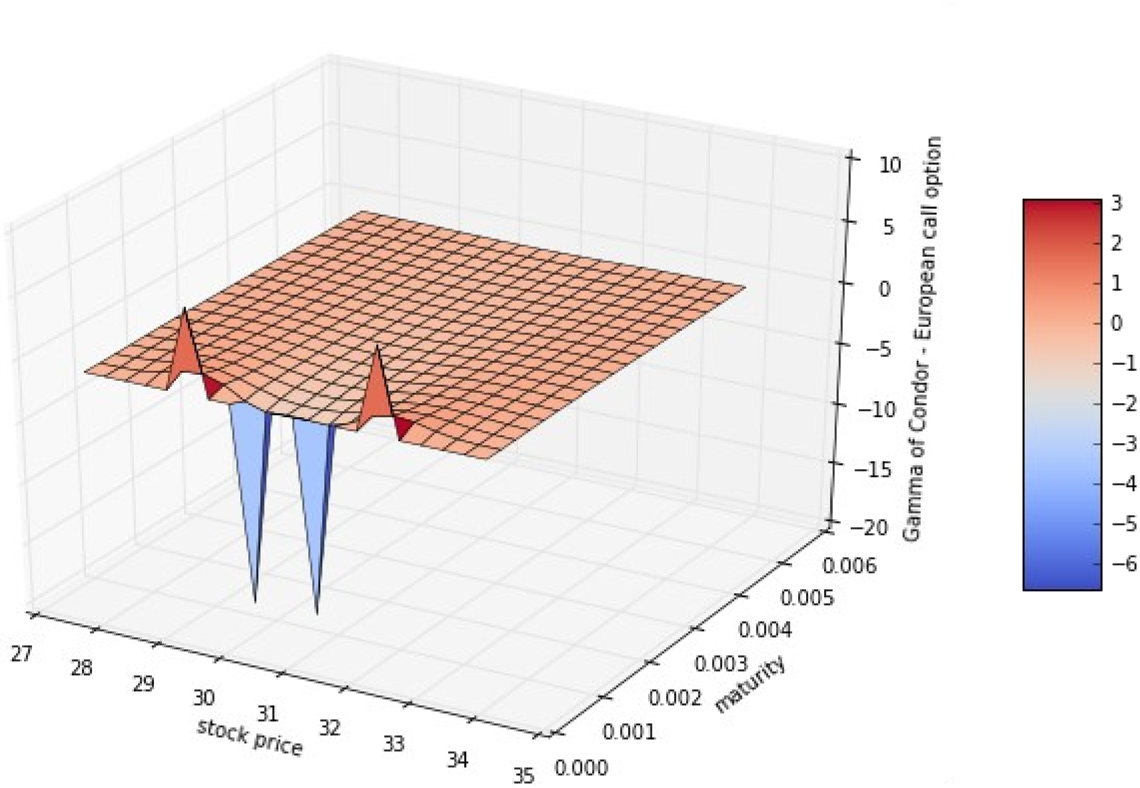
prêmio da call condor = 0.50775611433977197



delta condor = -0.090194822430112176



gamma condor = -0.10965334451538386



theta condor = `0.03602448947428253`