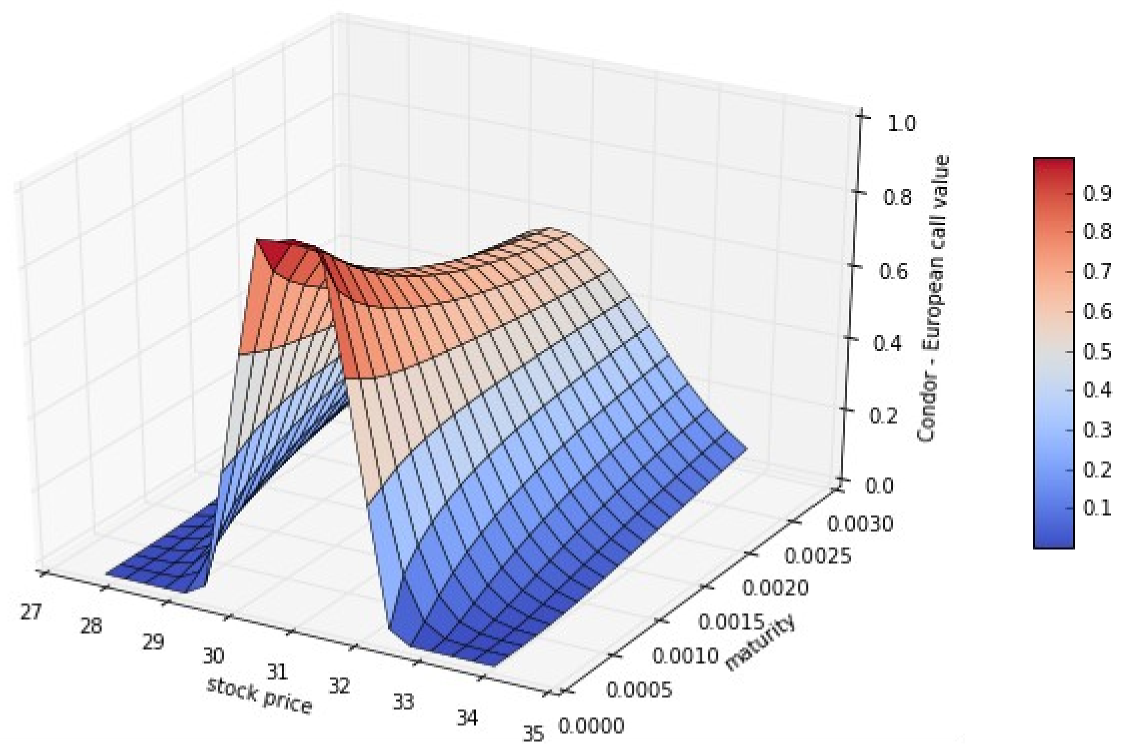
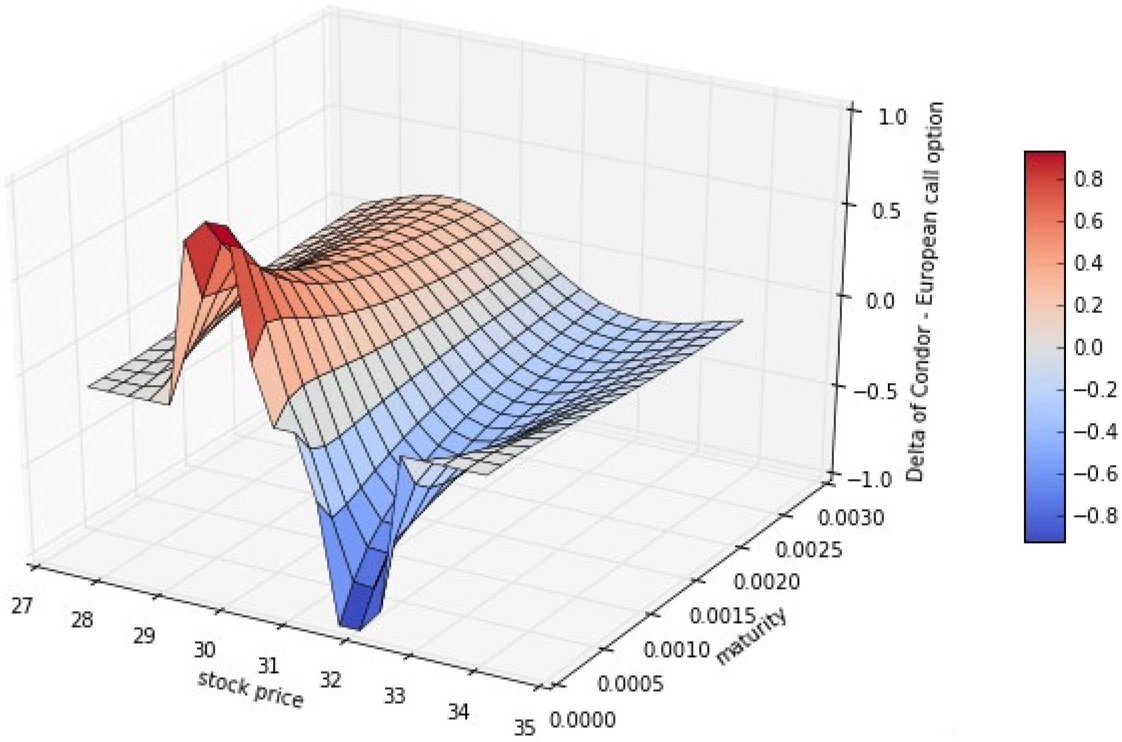
Trava de opção (call condor) sobre Vale, fechamento de 16/03/2017.

S0 = 30.84 - VALE5
K1 = 29.48 - VALEC31
K2 = 30.48 - VALEC32
K3 = 31.48 - VALEC33
K4 = 32.48 - VALEC34
T = 0.002739726
r = 0.1225 - Taxa Copom
sigma1 = 0.93 - Volatilidade implícita VALEC31
sigma2 = 0.79 - Volatilidade implícita VALEC32
sigma3 = 0.85 - Volatilidade implícita VALEC33
sigma4 = 0.90 - Volatilidade implícita VALEC34

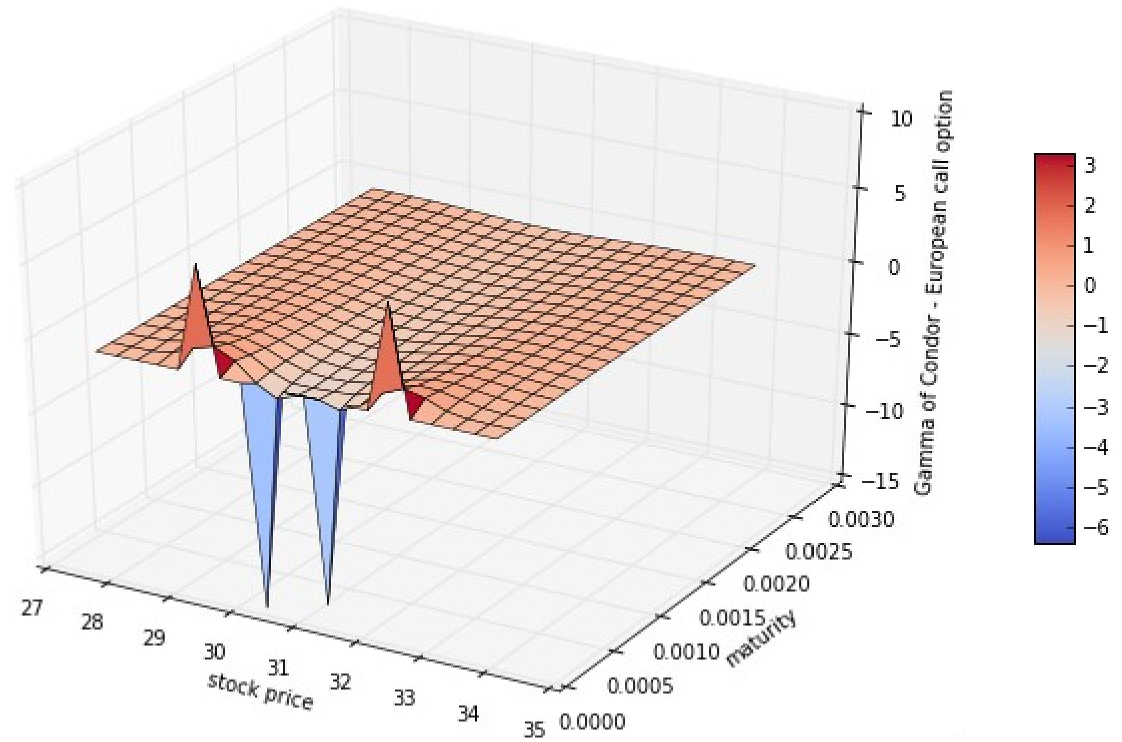
prêmio da call condor = `0.60575616570624291`



delta condor = 0.017715862567865837



gamma condor = -0.23972767190148794



theta condor = `0.13864820612122716`