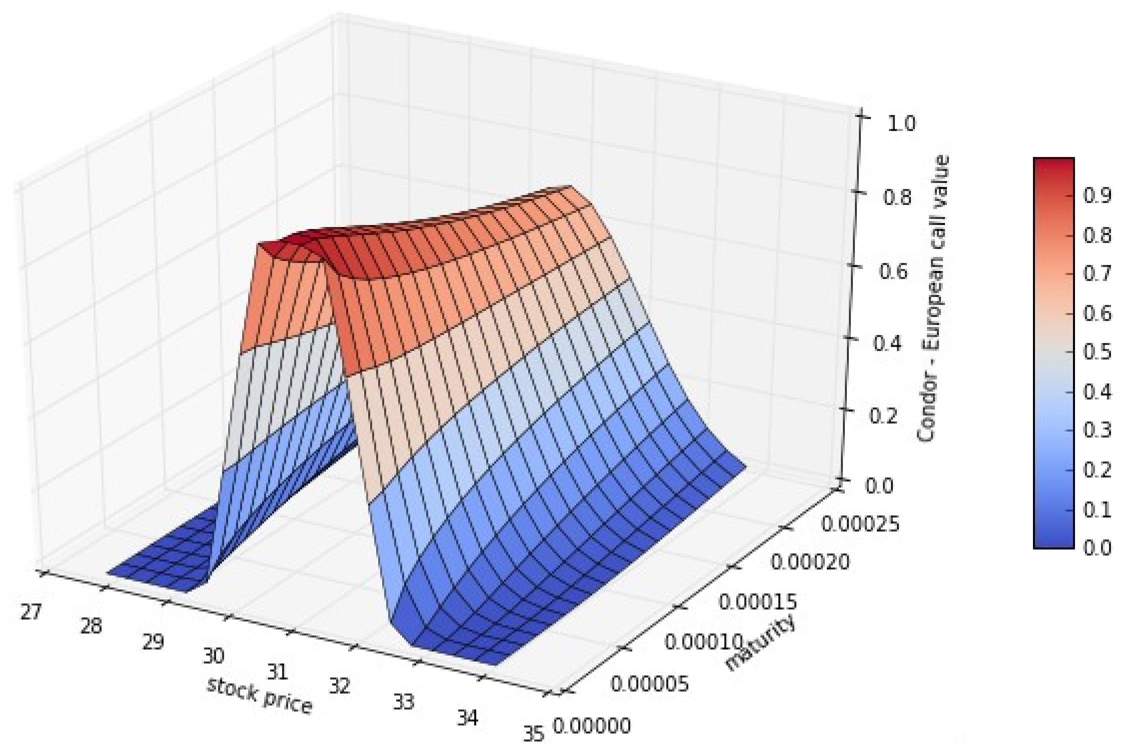
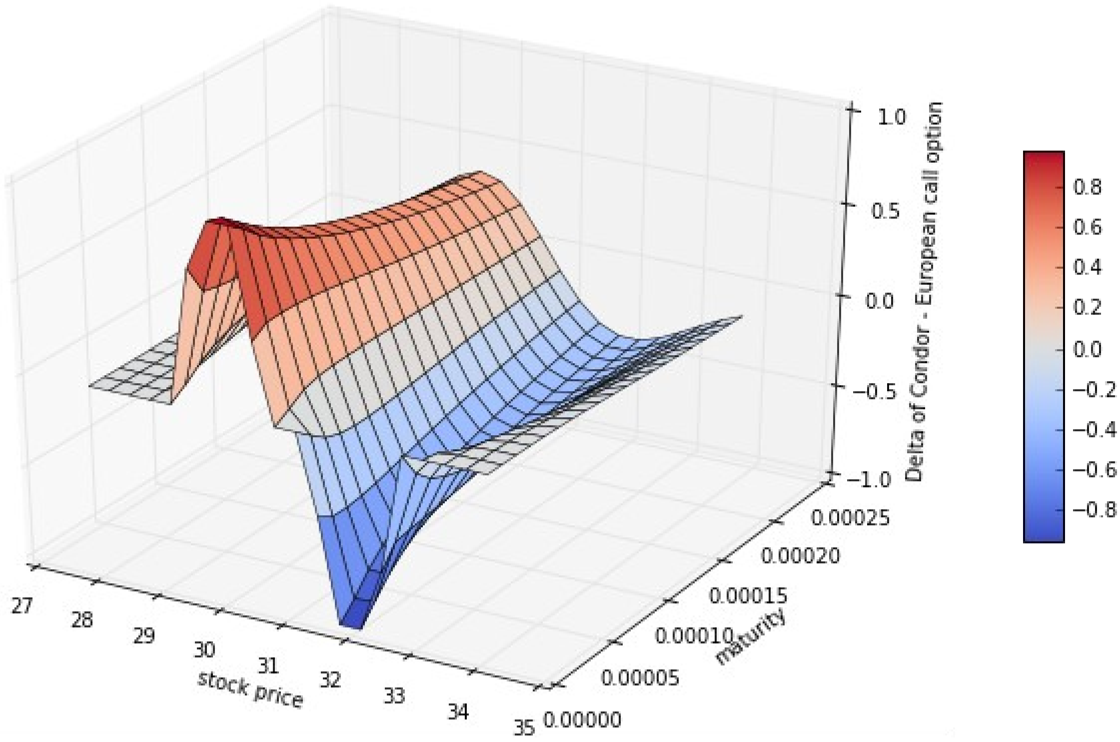
Trava de opção (call condor) sobre Vale, fechamento de 17/03/2017 - 15hs.

S0 = 30.15 - VALE5
K1 = 29.48 - VALEC31
K2 = 30.48 - VALEC32
K3 = 31.48 - VALEC33
K4 = 32.48 - VALEC34
T = 0.000228311
r = 0.1225 - Taxa Copom
sigma1 = 1.75 - Volatilidade implícita VALEC31
sigma2 = 1.875 - Volatilidade implícita VALEC32
sigma3 = 2.00 - Volatilidade implícita VALEC33
sigma4 = 2.40 - Volatilidade implícita VALEC34

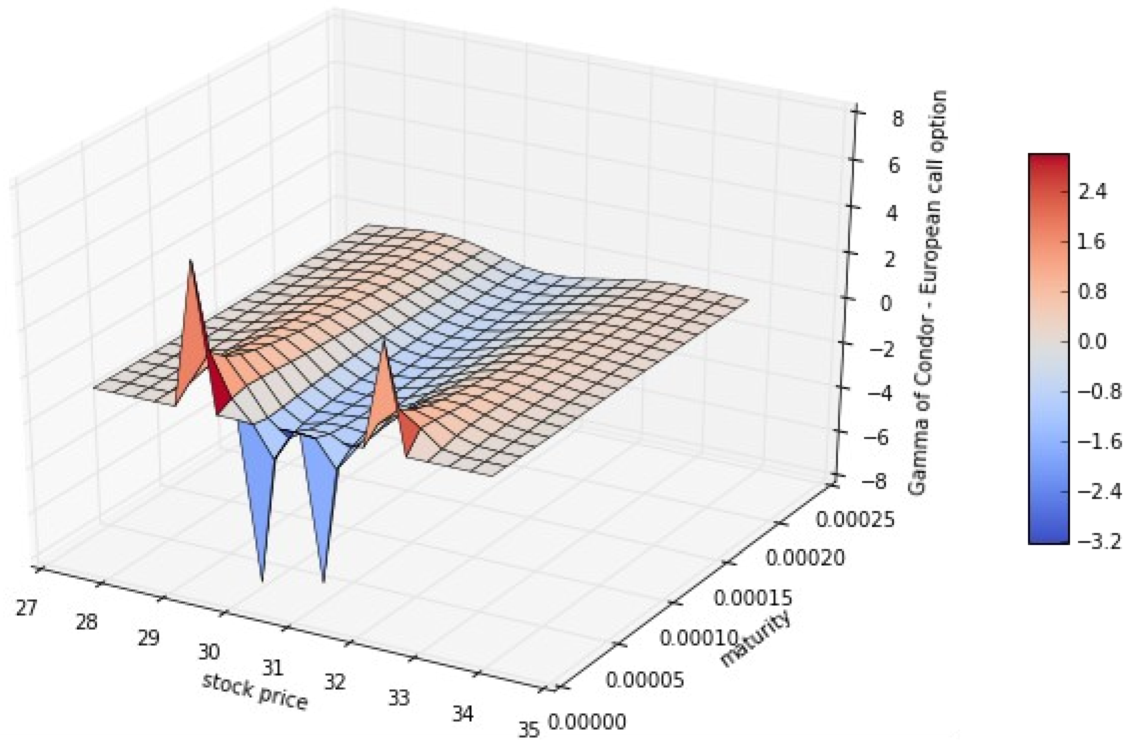
prêmio da call condor = 0.53072003962403091



delta condor = 0.39228613881682589



gamma condor = -0.20717722487998561



theta condor = `1.0660509361872257`