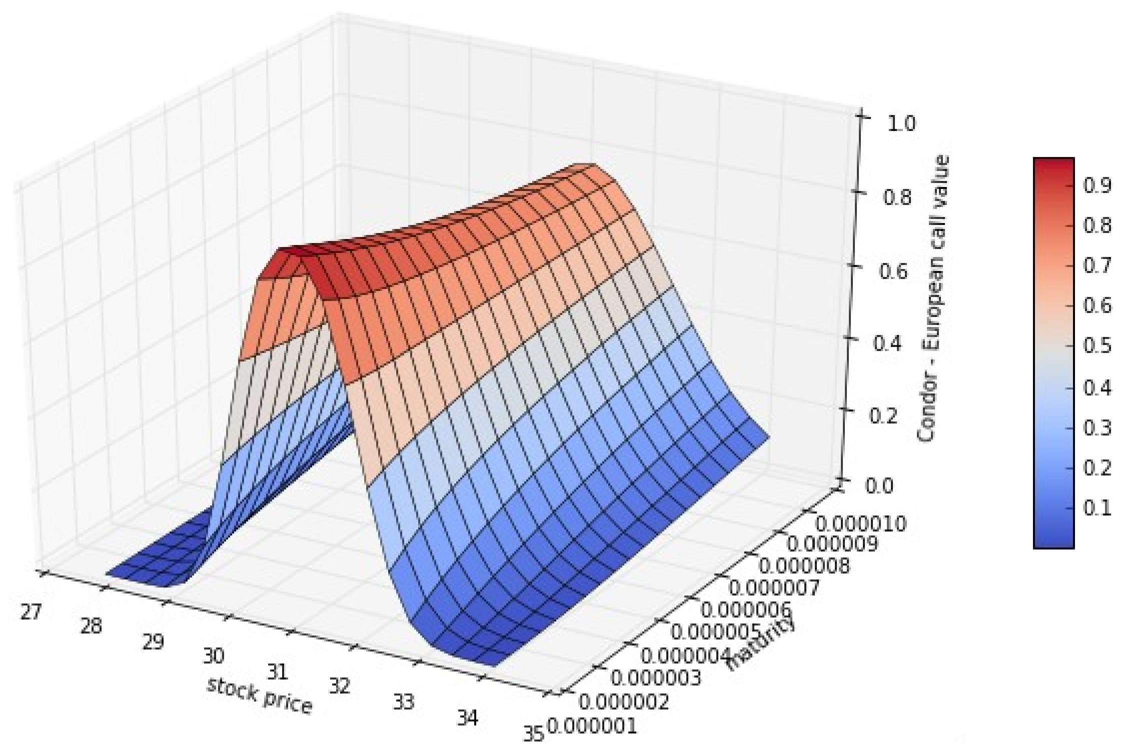
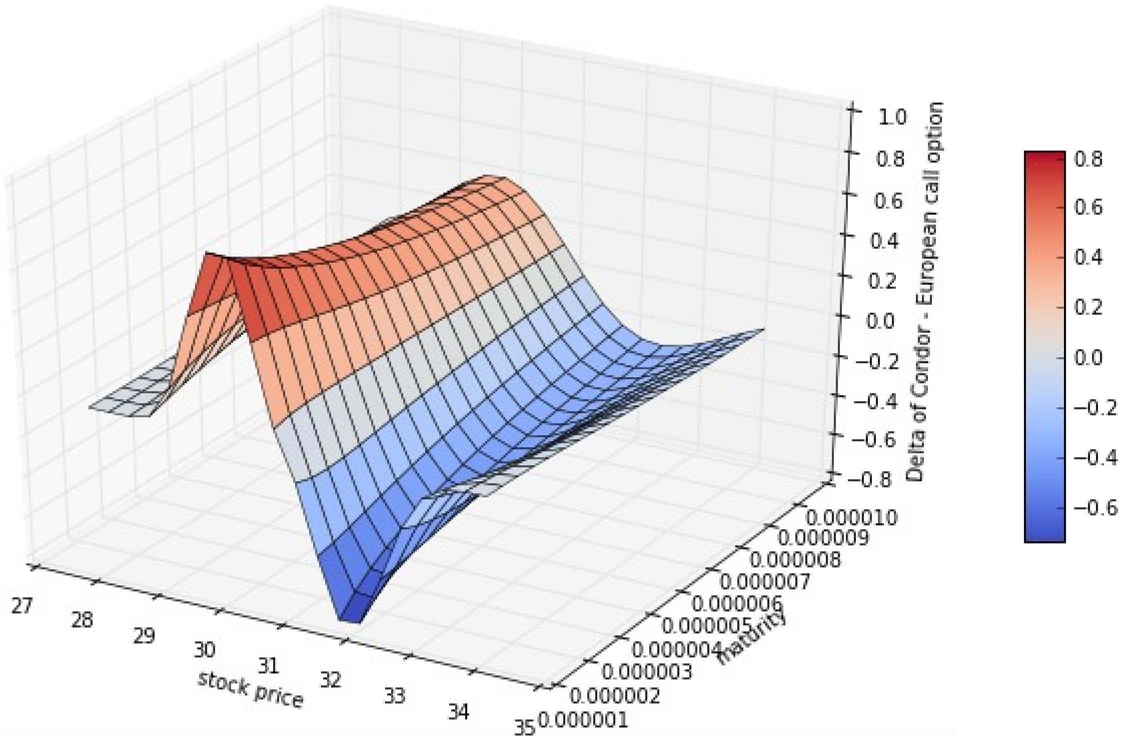
**Trava de opção (call condor) sobre Vale, fechamento de 17/03/2017 (pré-leilão).**

S0 = 30.05 - VALE5
K1 = 29.48 - VALEC31
K2 = 30.48 - VALEC32
K3 = 31.48 - VALEC33
K4 = 32.48 - VALEC34
T = 0.00001
r = 0.1225 - Taxa Copom
sigma1 = 10.75 - Volatilidade implícita VALEC31
sigma2 = 9.25 - Volatilidade implícita VALEC32
sigma3 = 10.50 - Volatilidade implícita VALEC33
sigma4 = 13.50 - Volatilidade implícita VALEC34

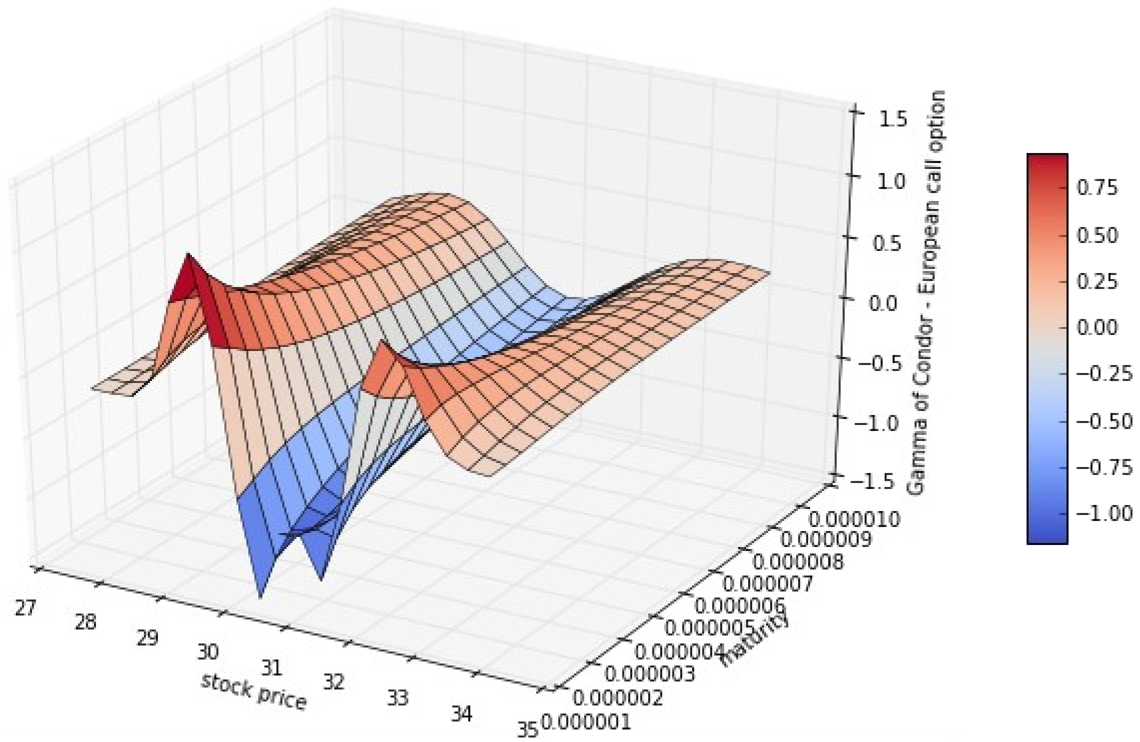
prêmio da call condor = 0.55263603963835628



delta condor = 0.35303312396249753



gamma condor = -0.16822167916744354



theta condor = 2.885416243845746