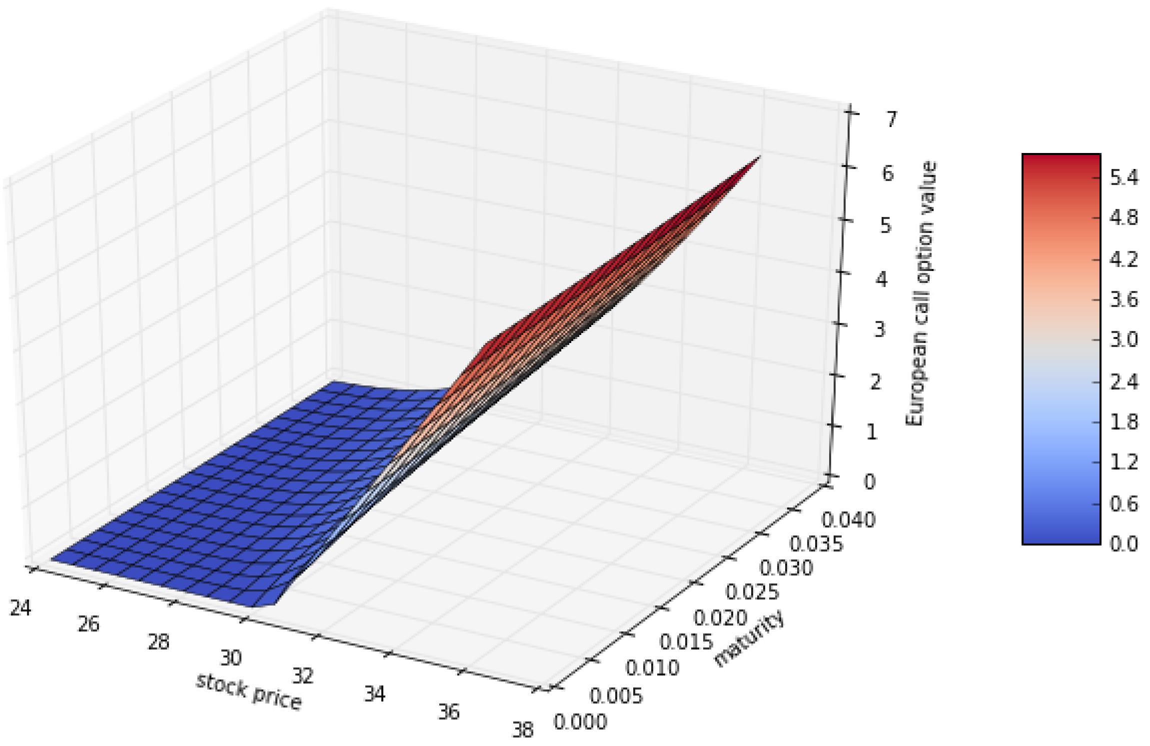
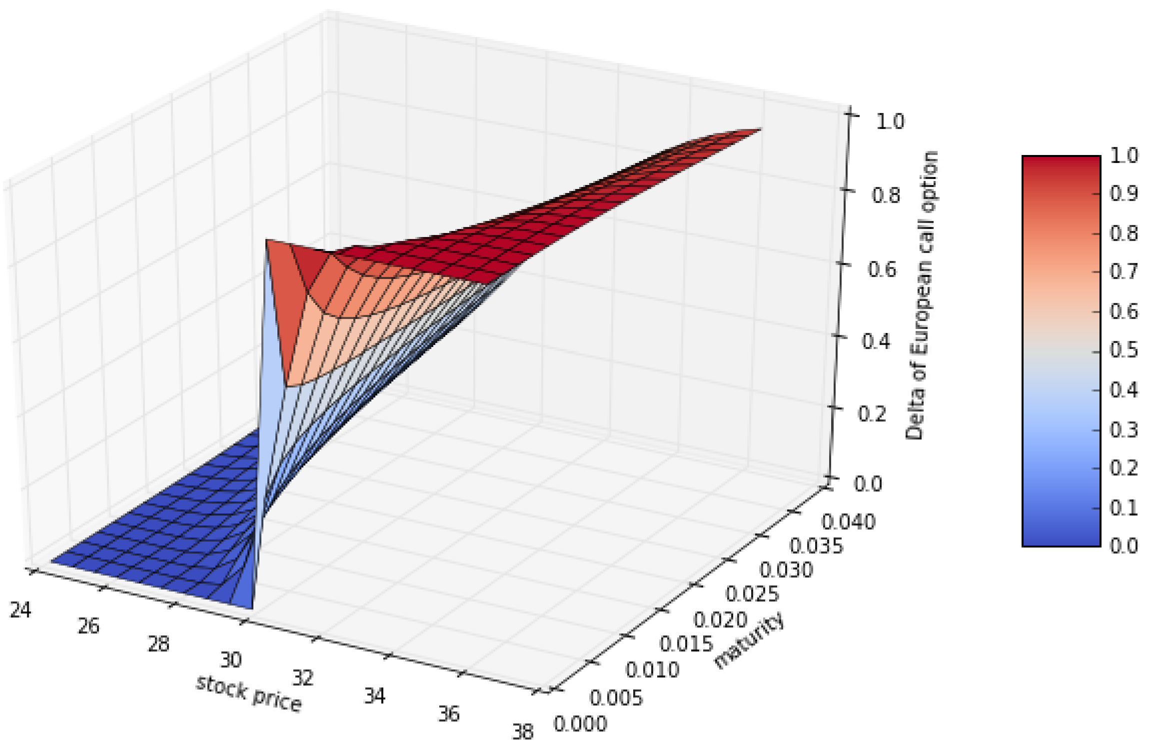
Opção sobre Vale, fechamento de 03/03/2017.

S0 = 30.33 - VALE5
K = 30.48 - VALEC32
T = 0.0383561643836 – 03/03/2017 a 17/03/2017
r = 0.1225 – Taxa Copom
sigma = 0.5675 – Volatilidade implícita

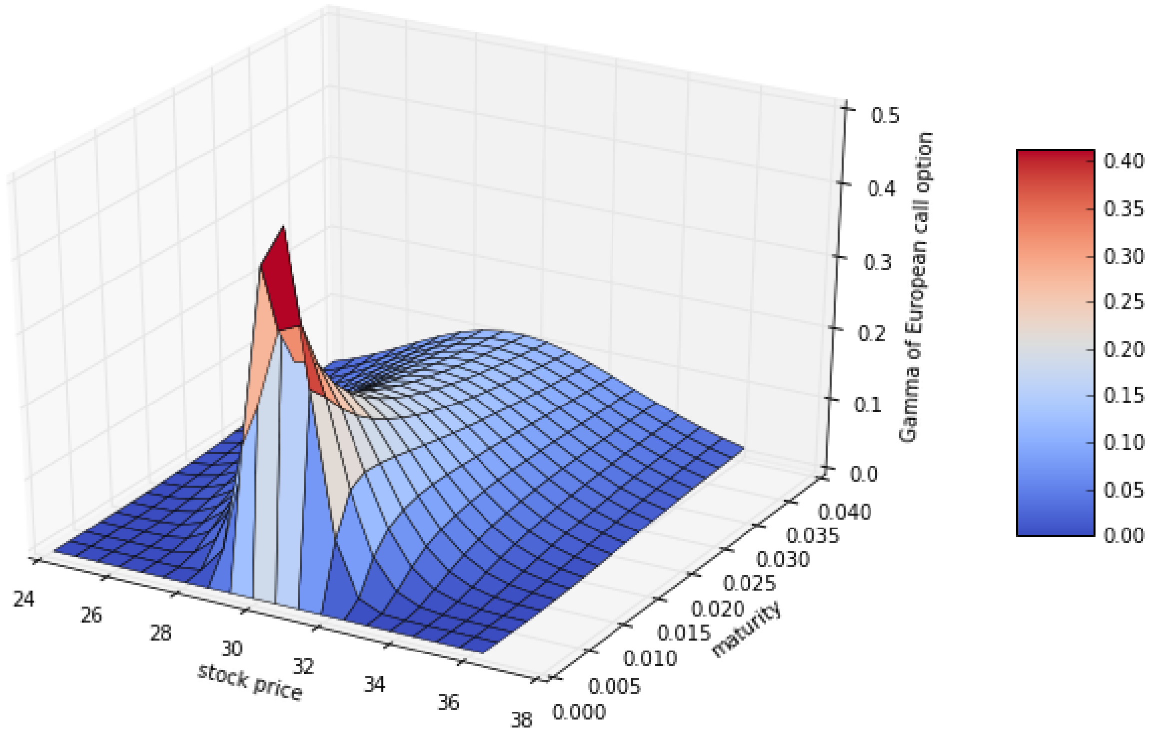
prêmio da VALEC32 = 1.3407335729271566 (R$1,34)



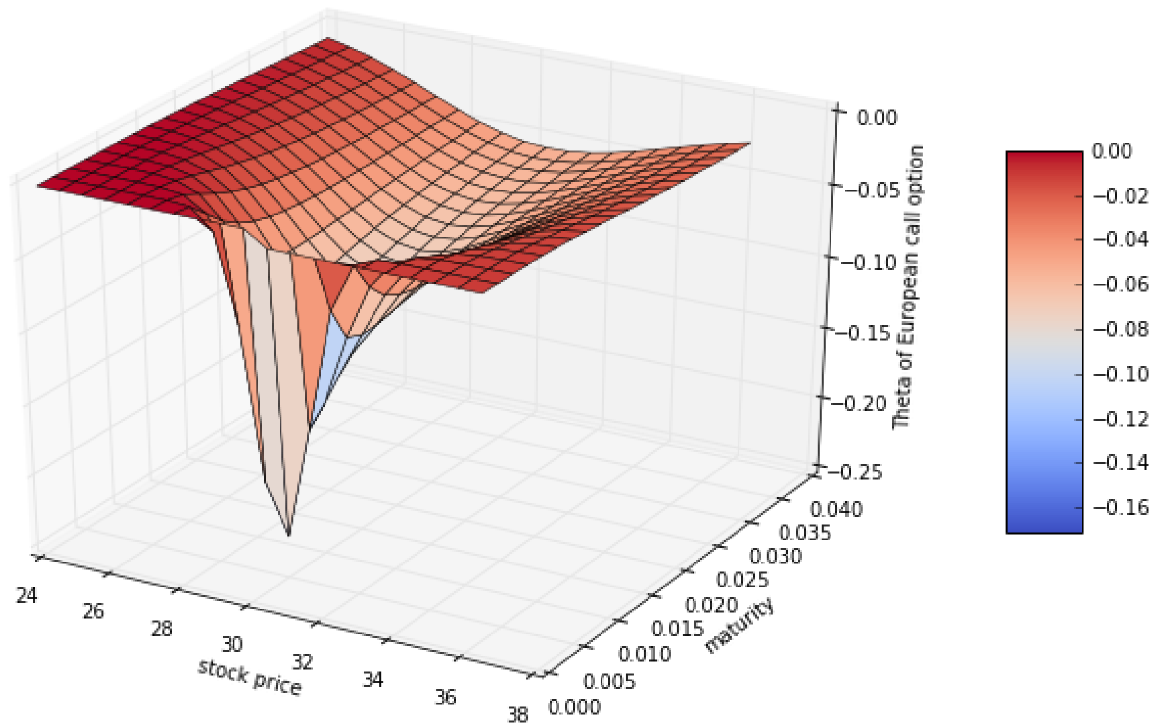
Delta = 0.52131701013842202
+ R$1,00 (+ 3,30%) no preço de VALE5 => VALEC32 = R$1,86 (+38,31%)



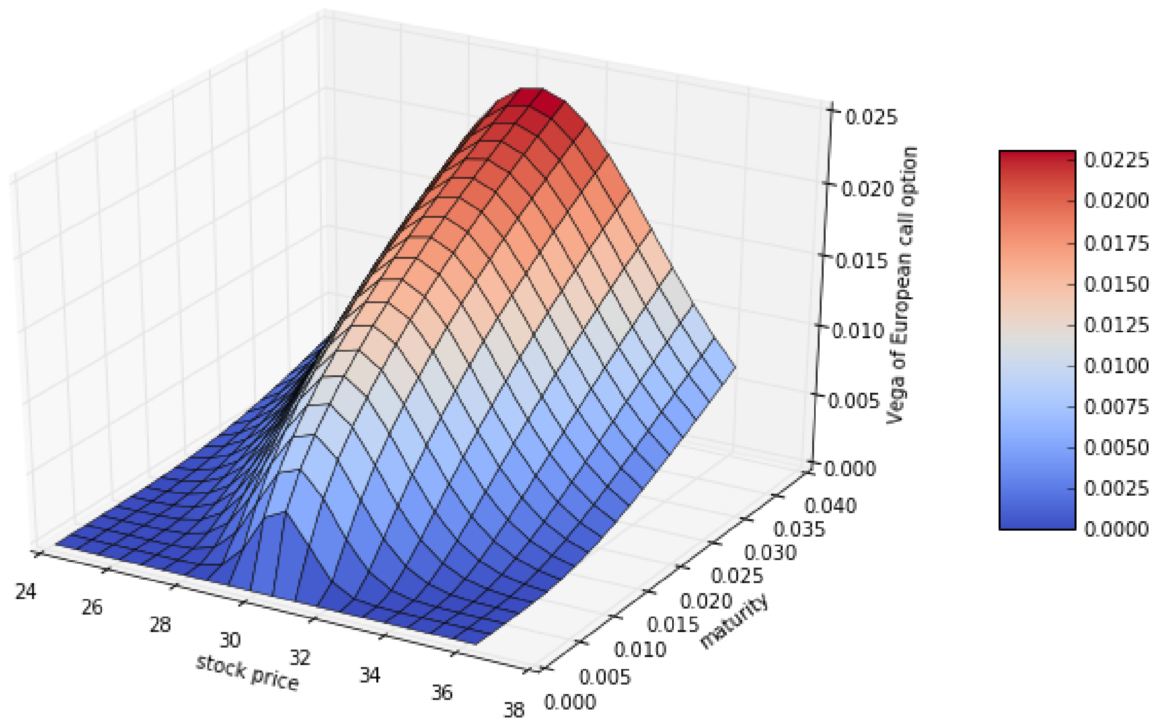
Gamma = 0.11817717941252594
+ R$1,00 (+ 3,30%) no preço de VALE5 => Delta VALEC32 = 0.63949



Theta = -0.052817540875370834
- 1 dia para o vencimento => VALEC32 = R$1,29 (-3,94%)



Vega = 0.023663527117731023
+ 1% de acréscimo na volatilidade => VALEC32 = R$1,36 (+1,80%)



Rho = 0.005550448186964361
+ 1% de acréscimo na taxa de juros => VALEC32 = R$1,35 (+ 0,75%)