

Opção sobre Vale, máxima da manhã de 13/03/2017.

$S_0 = 29.49$ - VALE5

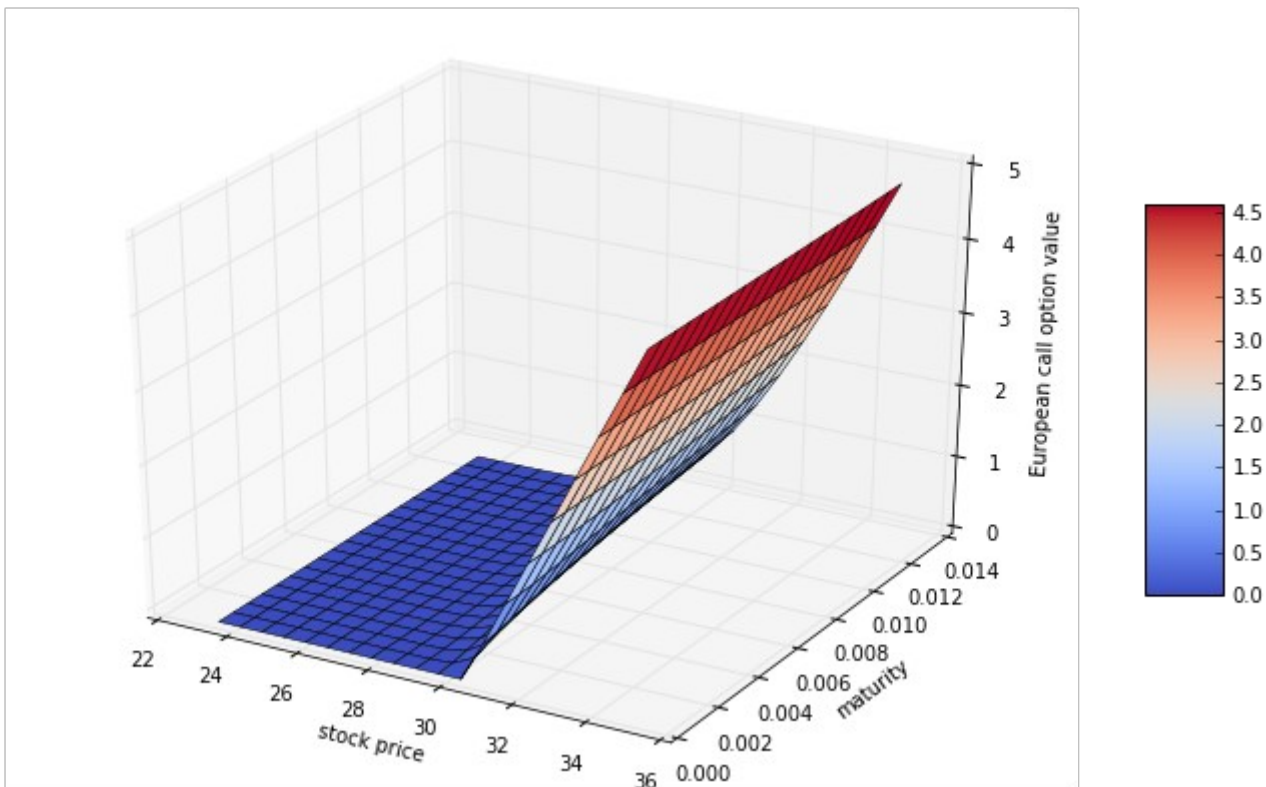
$K = 30.48$ - VALEC32

$T = 0.013698630137$ – 13/03/2017 a 17/03/2017

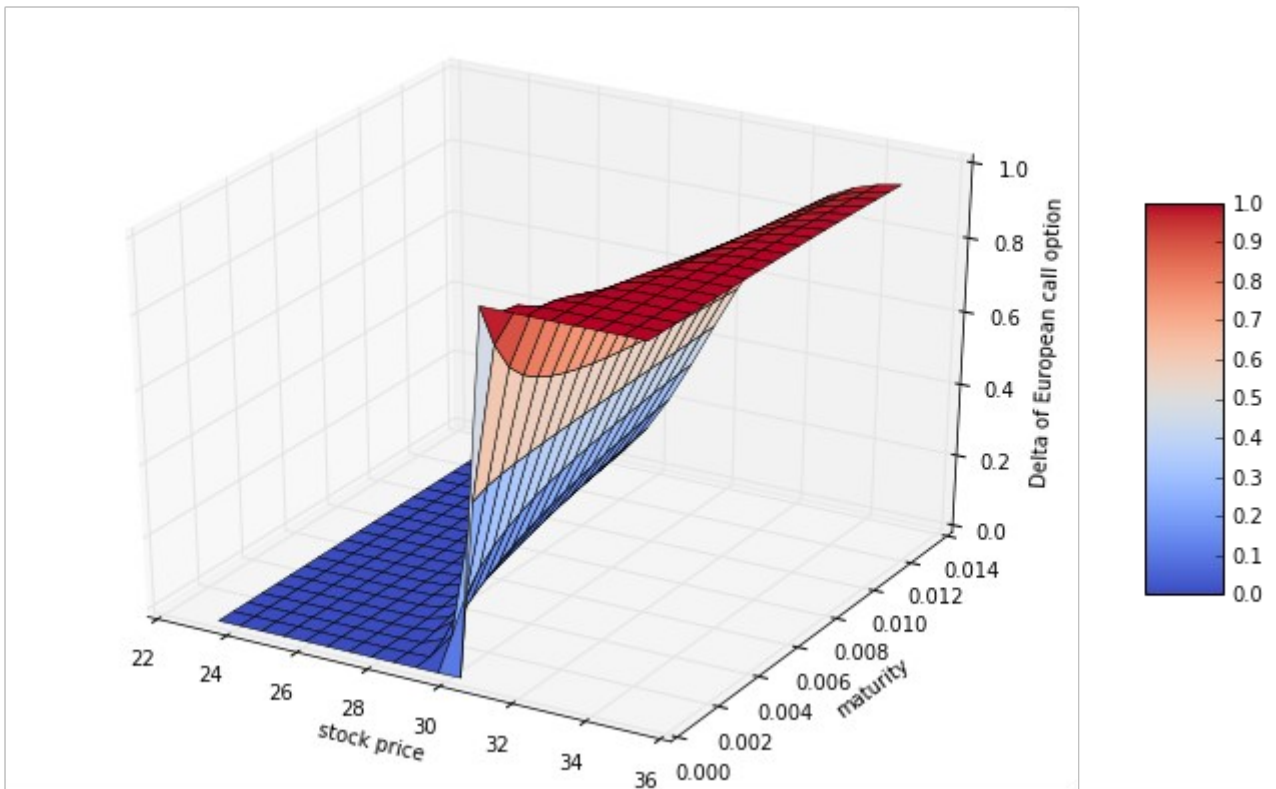
$r = 0.1225$ – Taxa Copom

$\sigma = 0.585$ – Volatilidade implícita

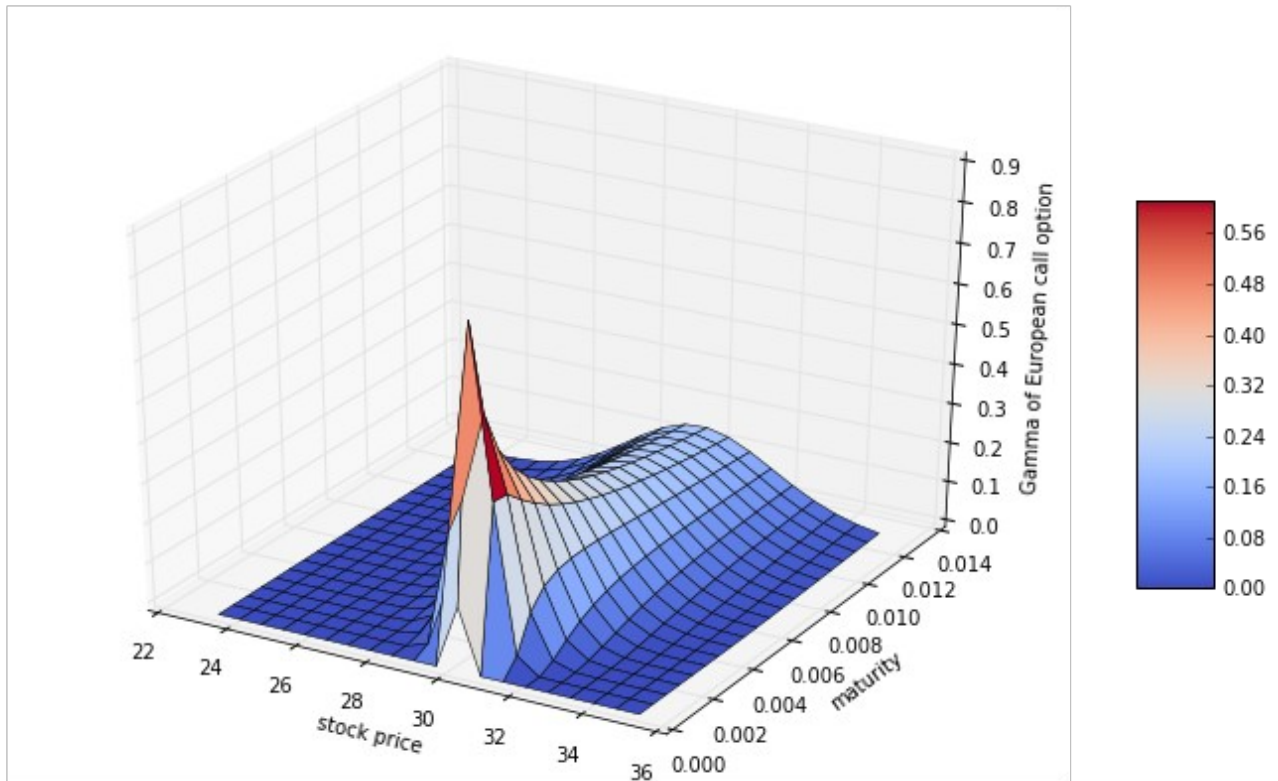
prêmio da VALEC32 = 0.43295179872442091 (R\$0,43)



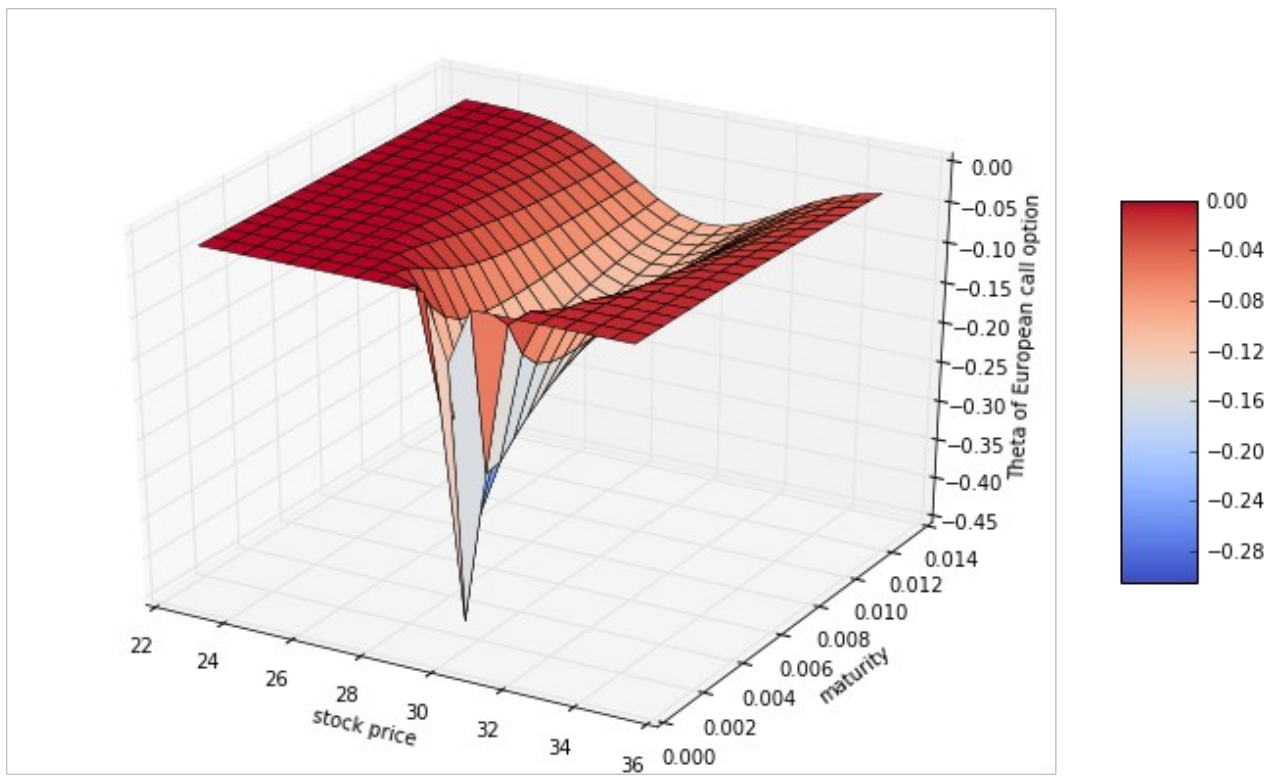
Delta = 0.33596116181604085



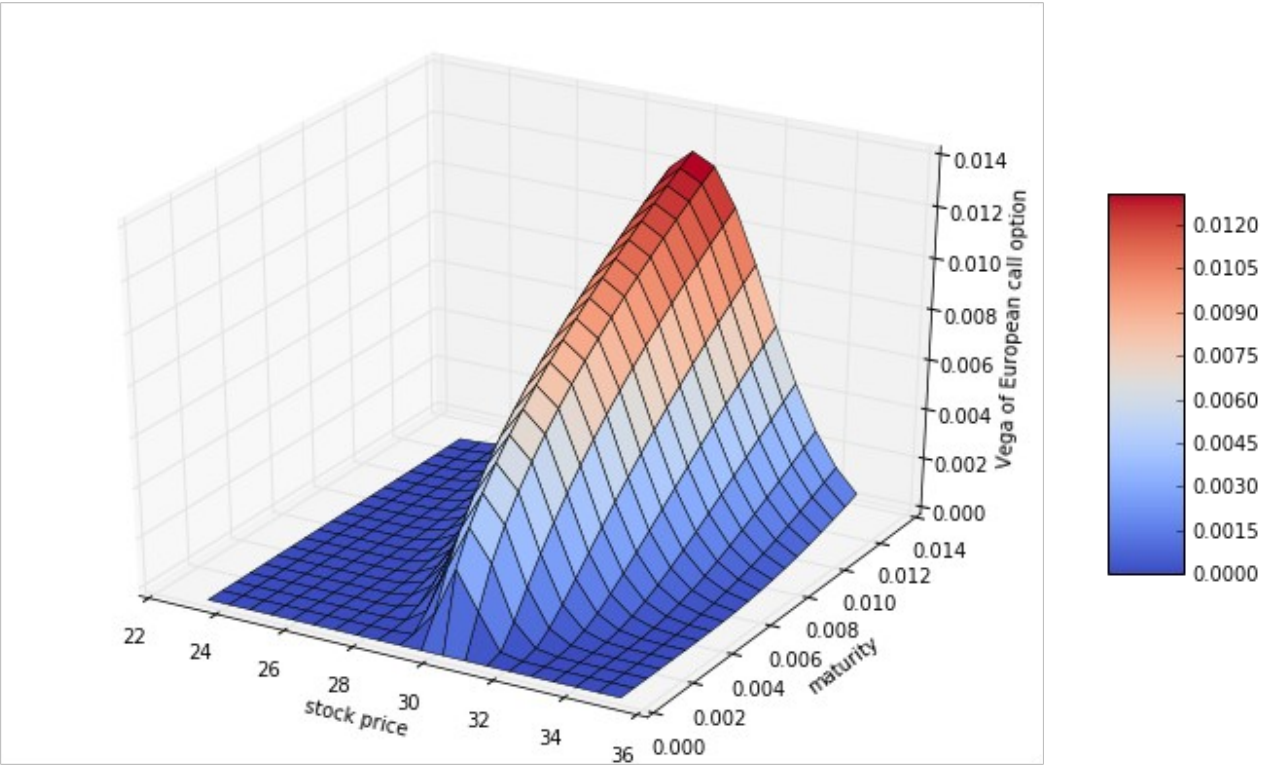
Gamma = 0.18063127595465164



Theta = 0.076822794493013546



Vega = 0.012588543959363574



Rho = 0.0012978825840054928

