

## Opção sobre Vale, fechamento de 14/03/2017.

$S_0 = 29.66$  - VALE5

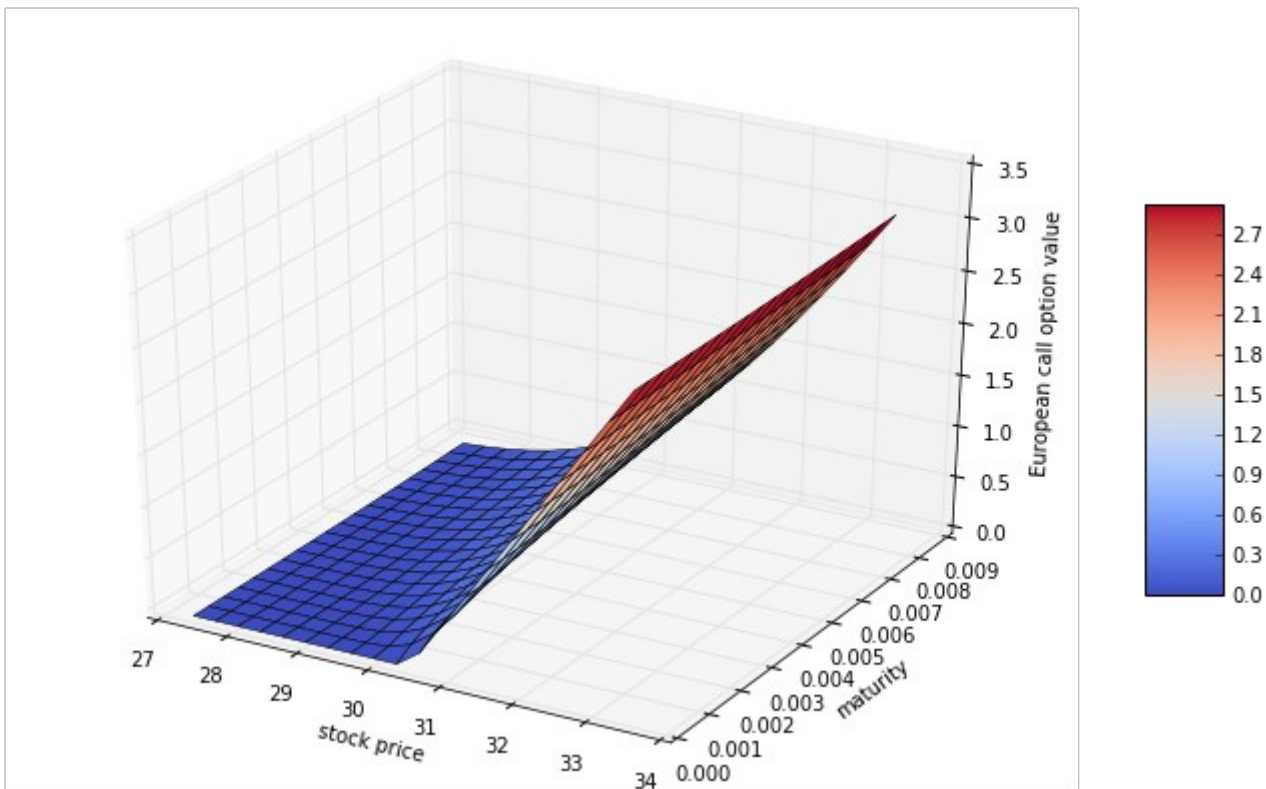
$K = 30.48$  - VALEC32

$T = 0.008219178$

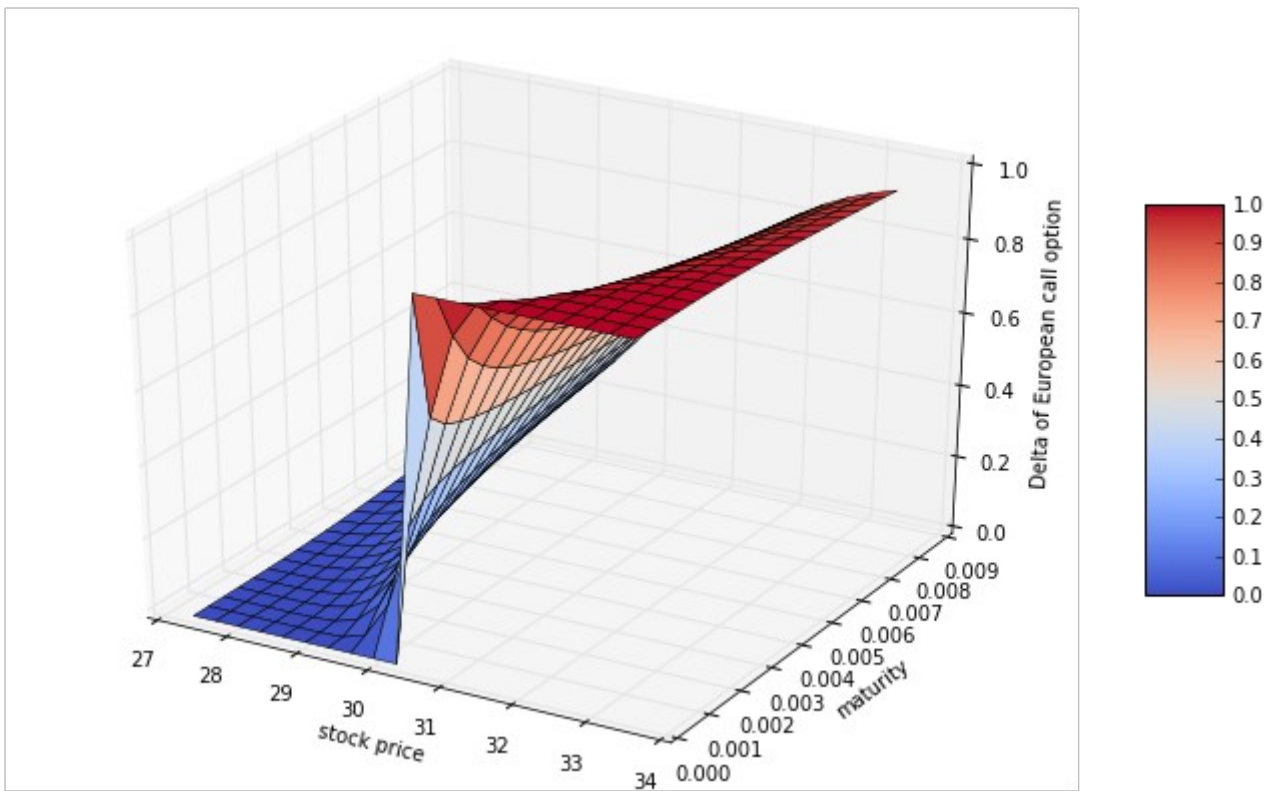
$r = 0.1225$  – Taxa Copom

$\sigma = 0.585$  – Volatilidade implícita

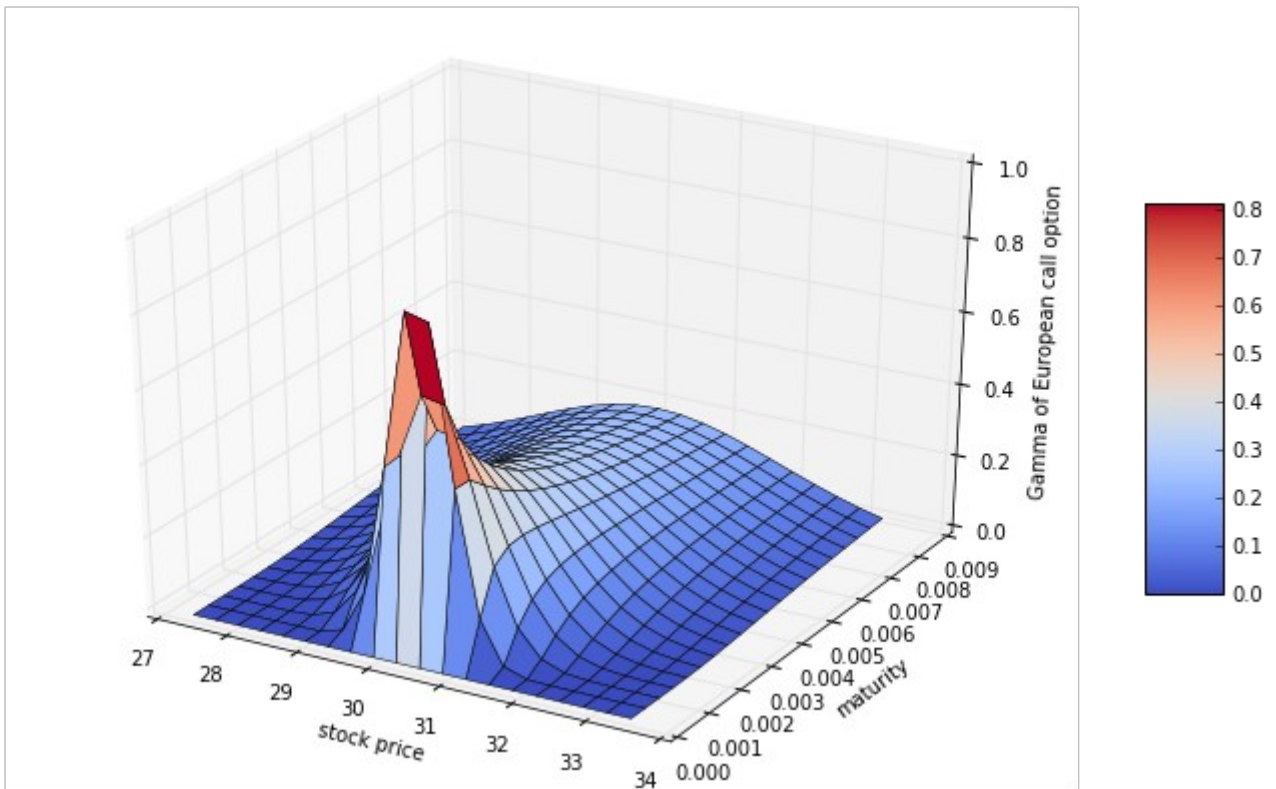
prêmio da VALEC32 = 0.37097761119642492 (R\$0,37)



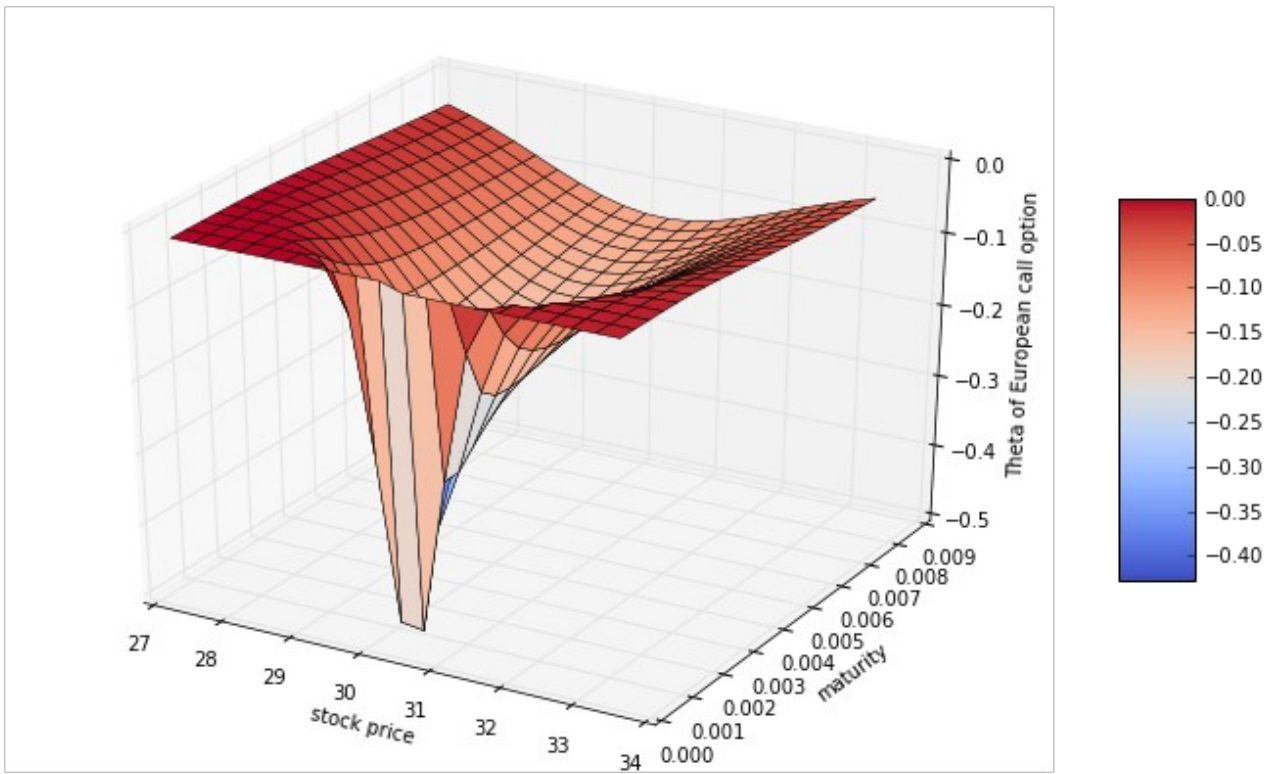
Delta = 0.335909577469159



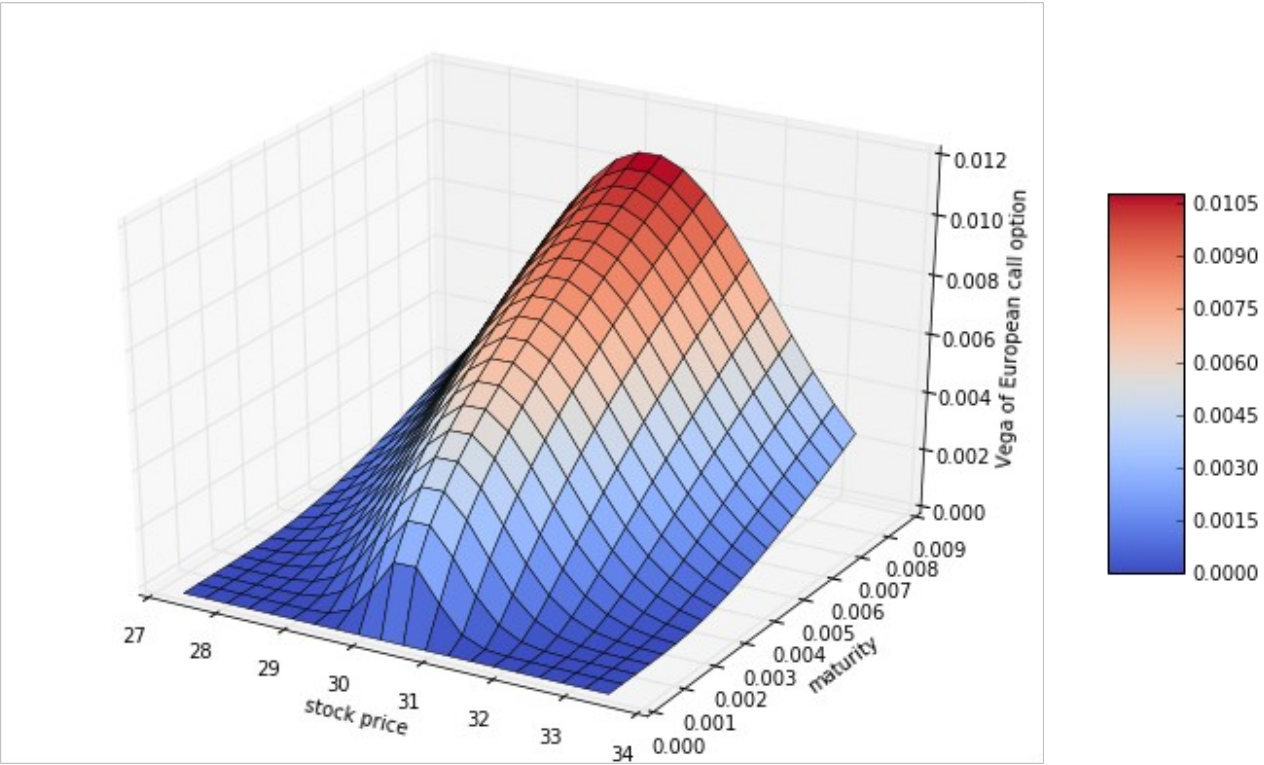
Gamma = 0.21191945367047044



Theta = -0.10782372780883152



Vega = 0.0098066681410508266



Rho = 0.00078839181046173922

