

Opção sobre Vale, fechamento de 15/03/2017.

$S_0 = 31.63$ - VALE5

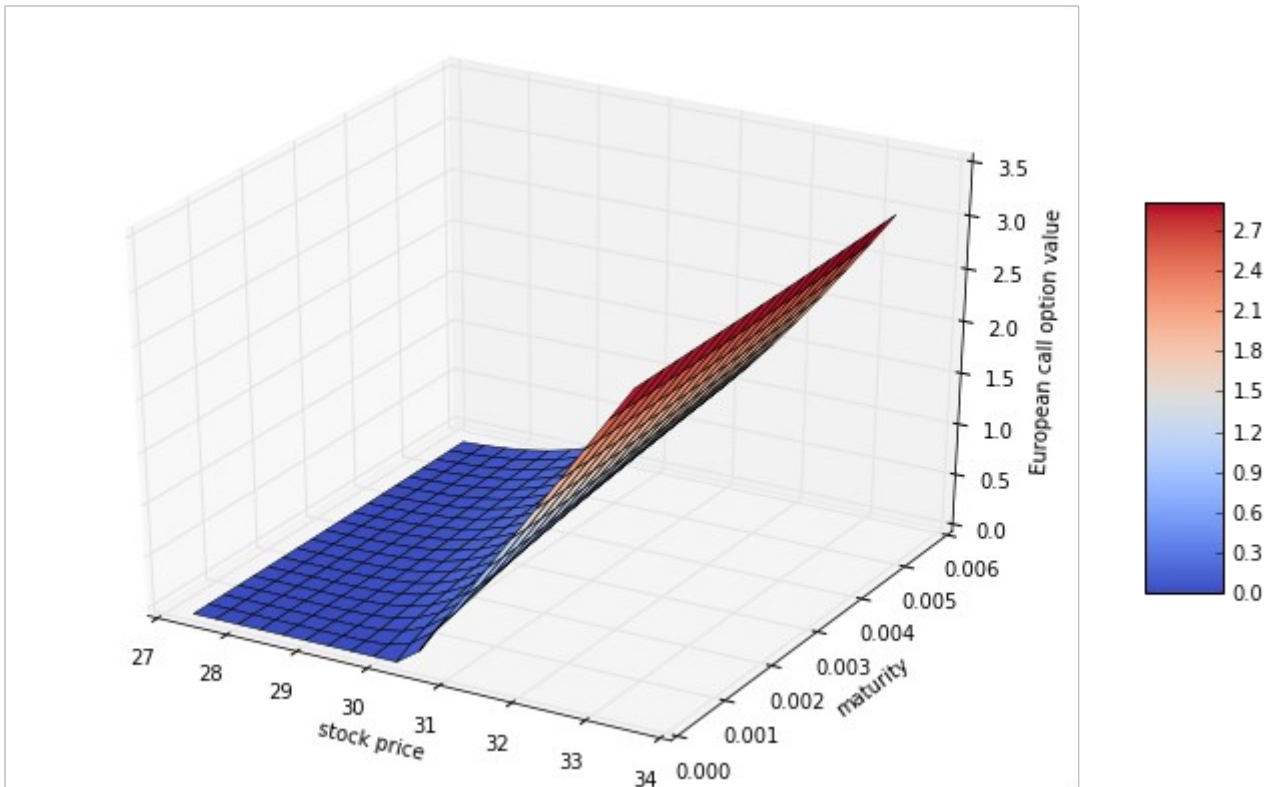
$K = 30.48$ - VALEC32

$T = 0.005479452$

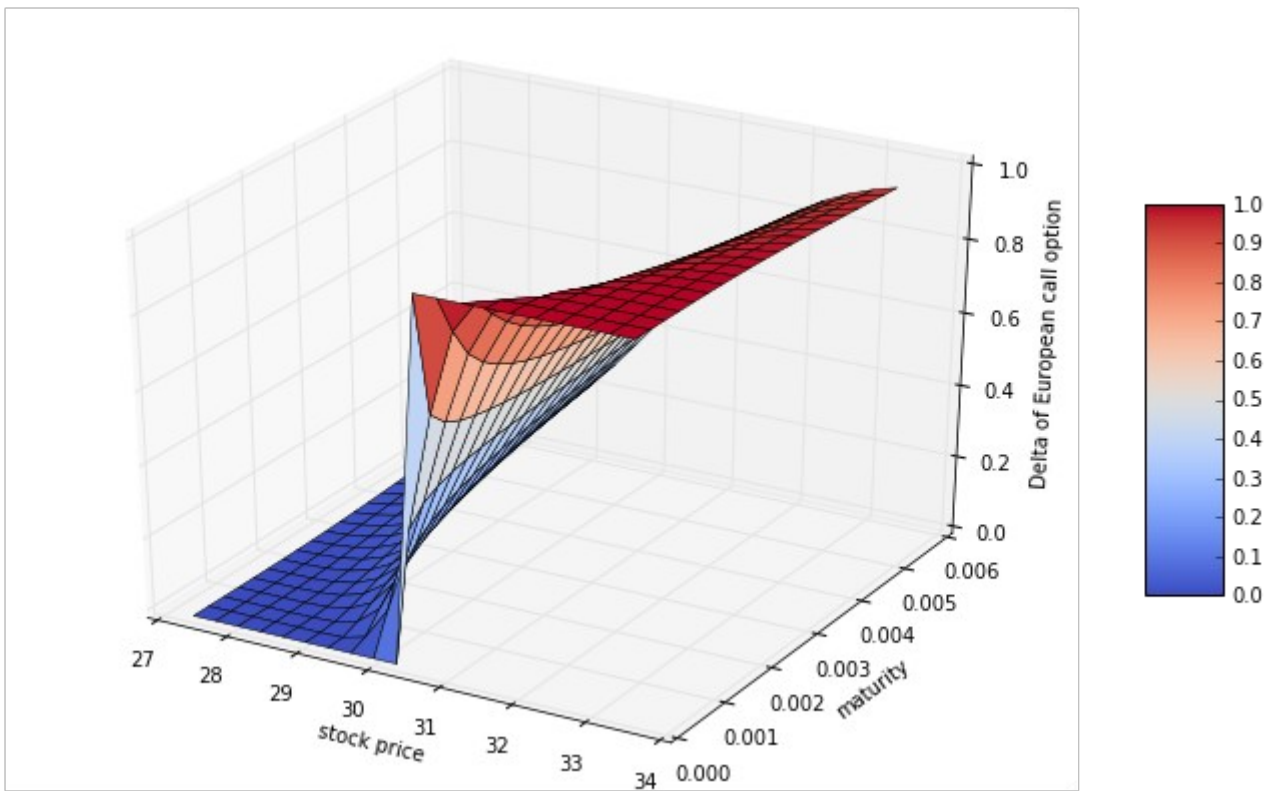
$r = 0.1225$ – Taxa Copom

$\sigma = 0.745$ – Volatilidade implícita

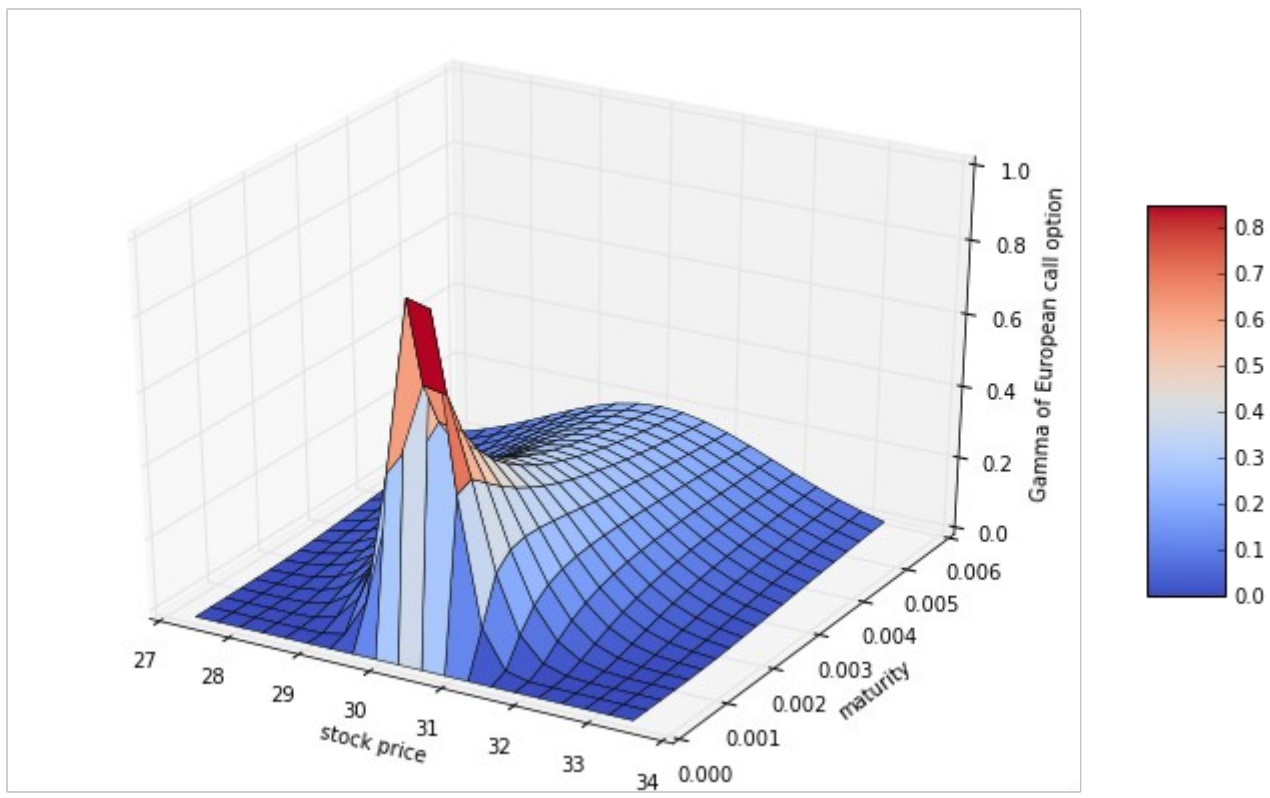
prêmio da VALEC32 = 1.4217750147926402 (R\$1,42)



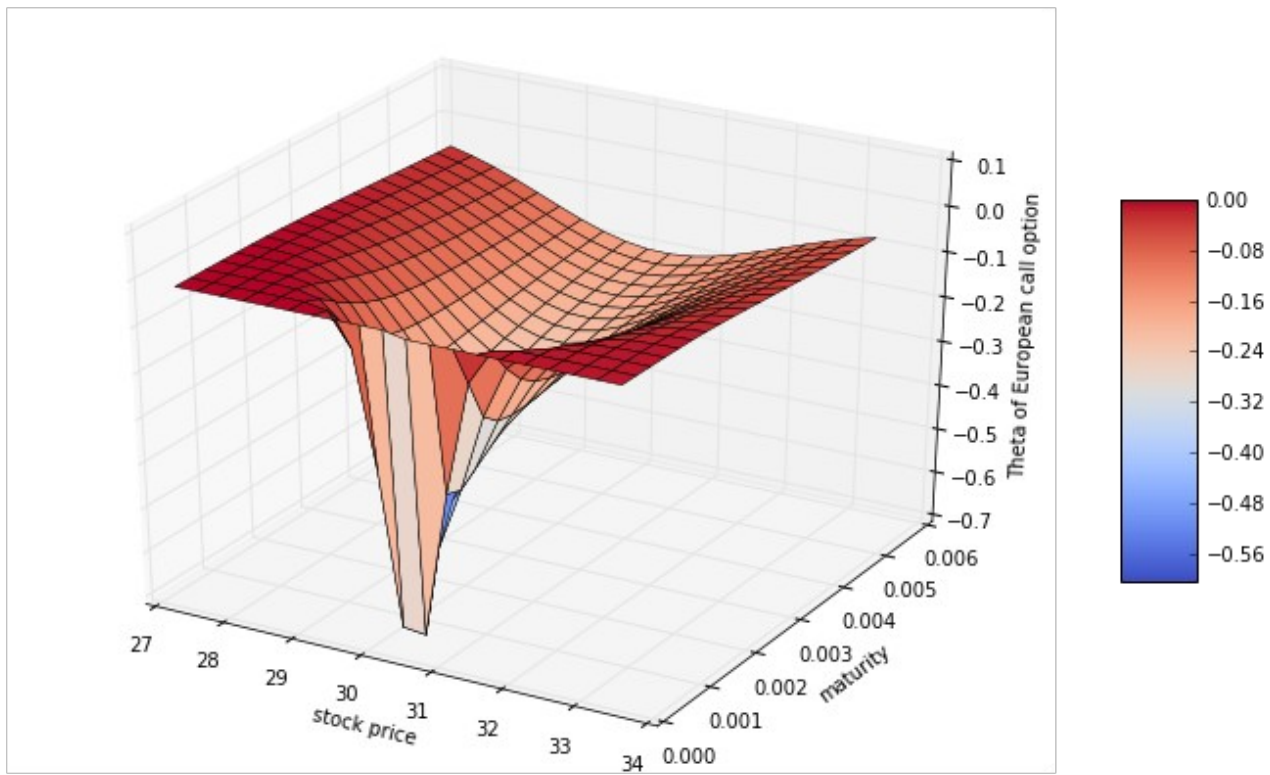
Delta = 0.76155547942717228



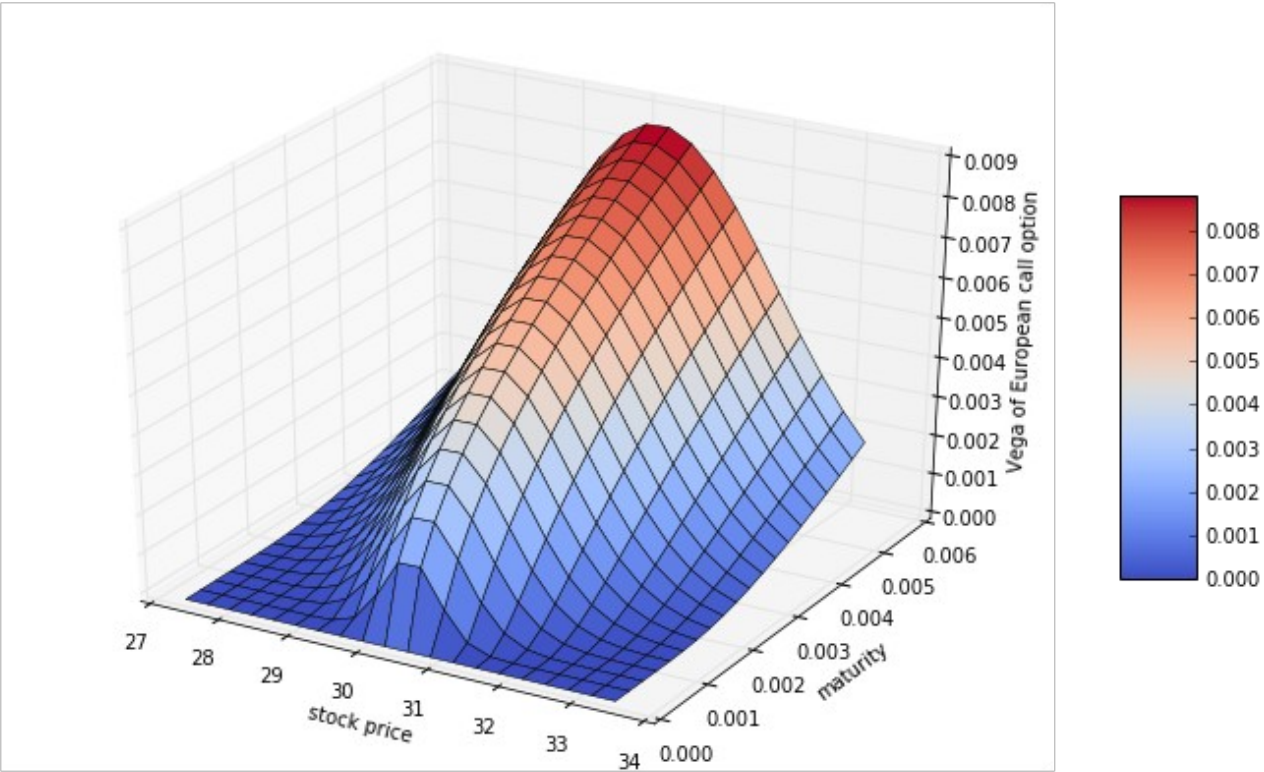
Gamma = 0.17758907714837527



Theta = -0.14269128438089276



Vega = 0.0072528389472143306



Rho = 0.0012419849081000862

