

## Opção sobre Vale, fechamento de 16/03/2017.

$S_0 = 30.48$  - VALE5

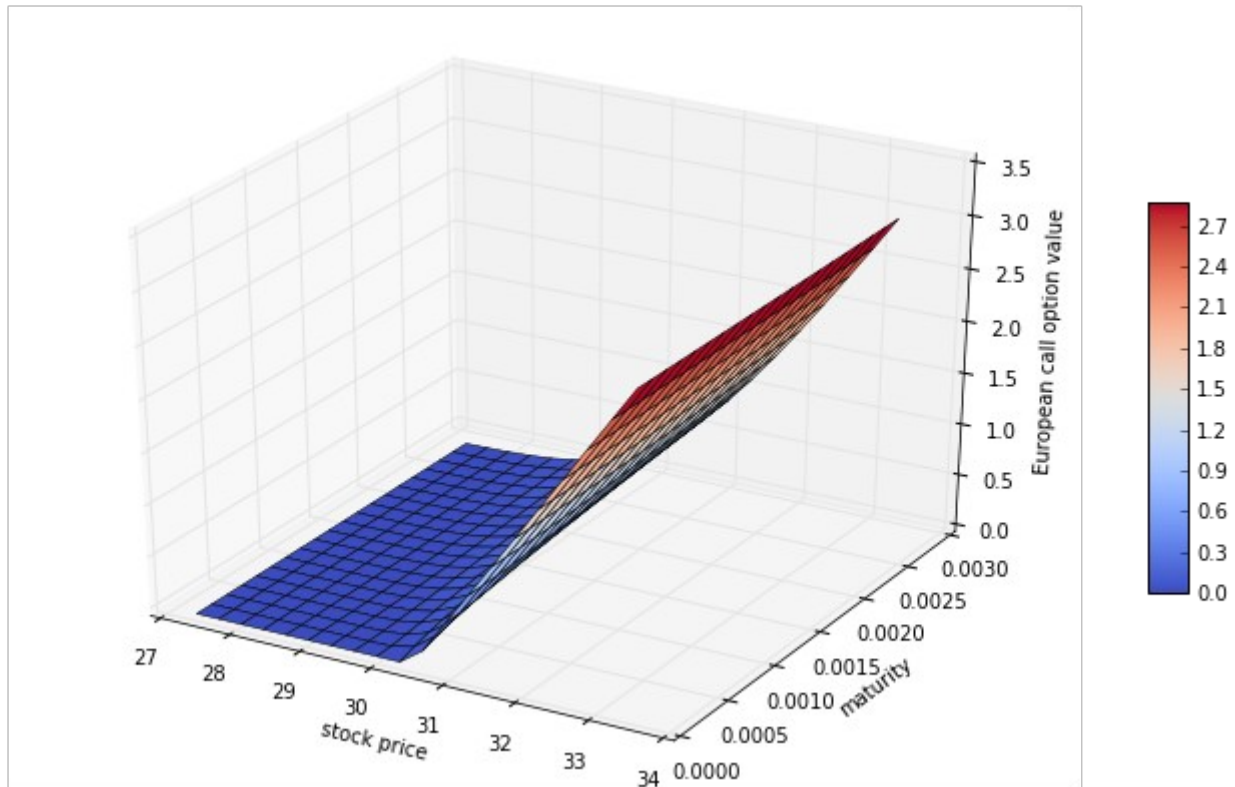
$K = 30.48$  - VALEC32

$T = 0.002739726$

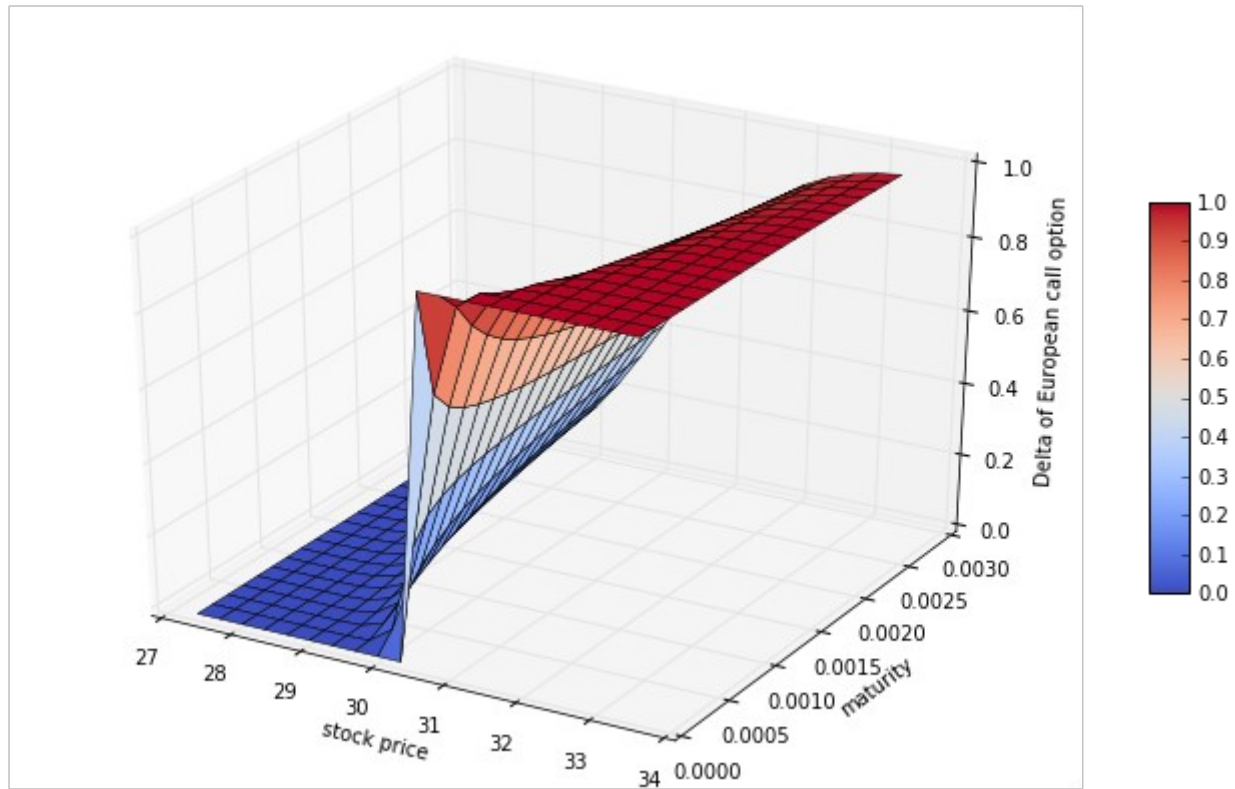
$r = 0.1225$  – Taxa Copom

$\sigma = 0.745$  – Volatilidade implícita

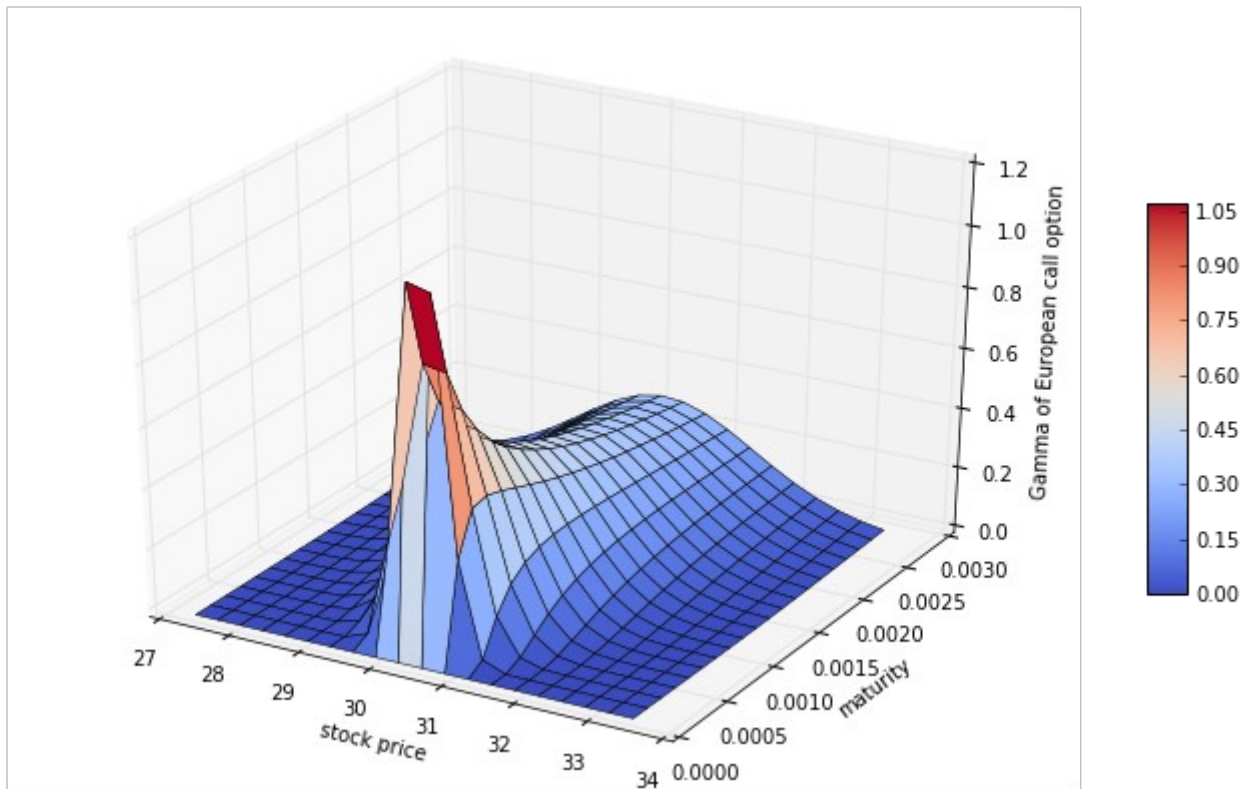
prêmio da VALEC32 = 0.71218794450354395 (R\$ 0,71)



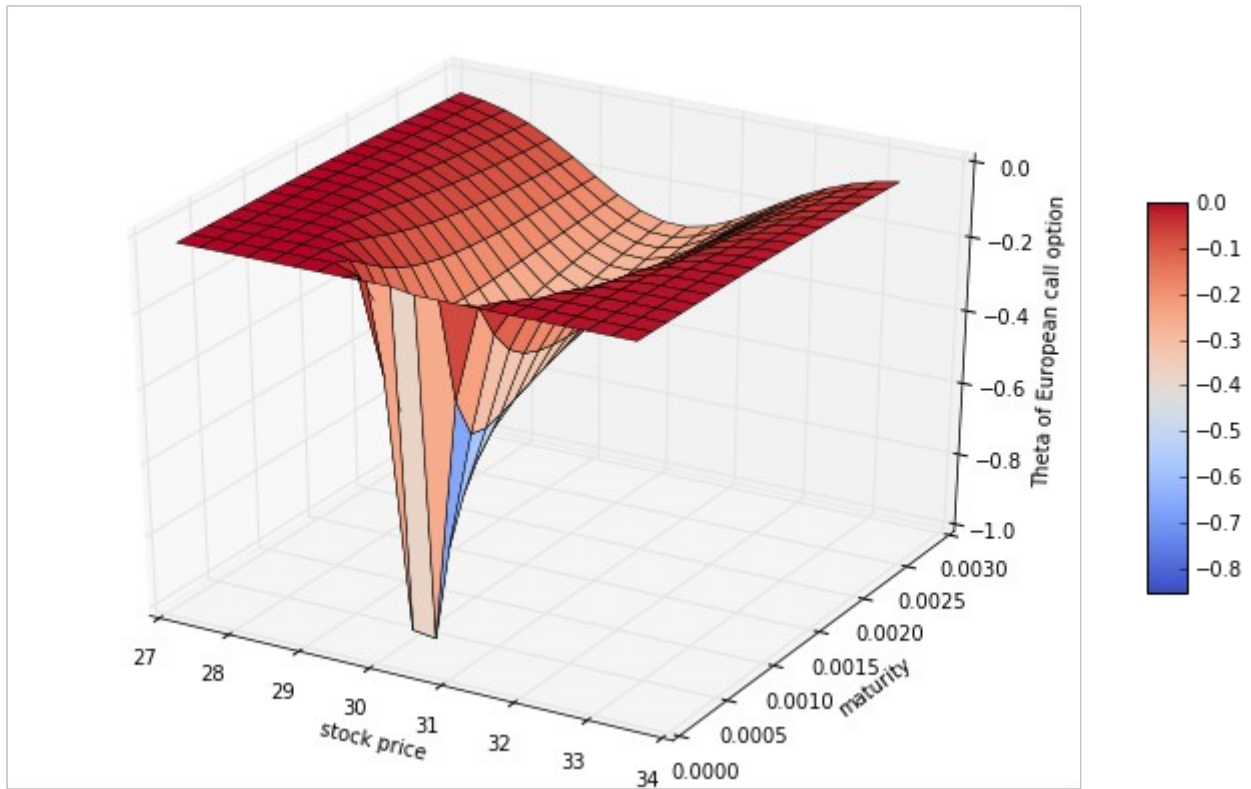
Delta = 0.6227646989101846



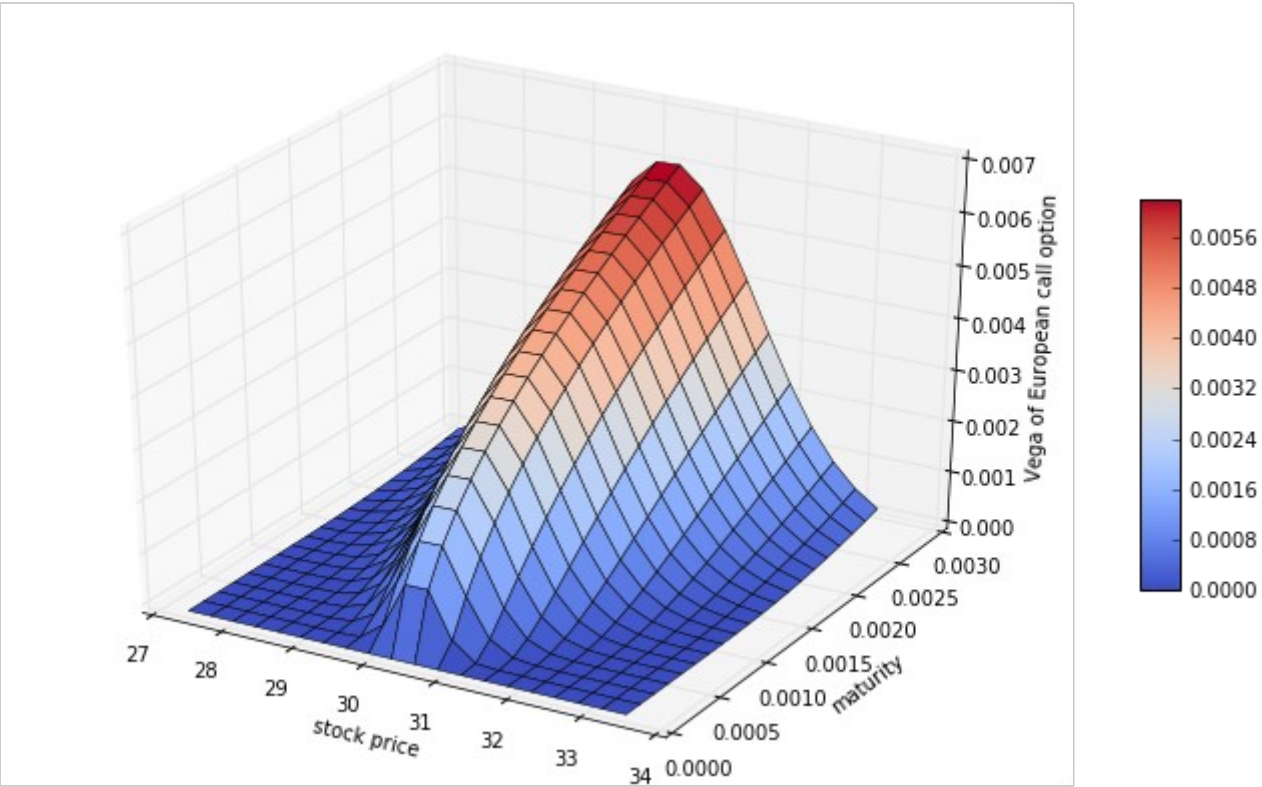
Gamma = 0.29790329782811009



Theta = -0.24844099997879635



Vega = 0.0061325101005926773



Rho = 0.00050668151191637792

