

## Opção sobre Vale, fechamento de 17/03/2017 (pré-leilão).

$S_0 = 30.48$  - VALE5

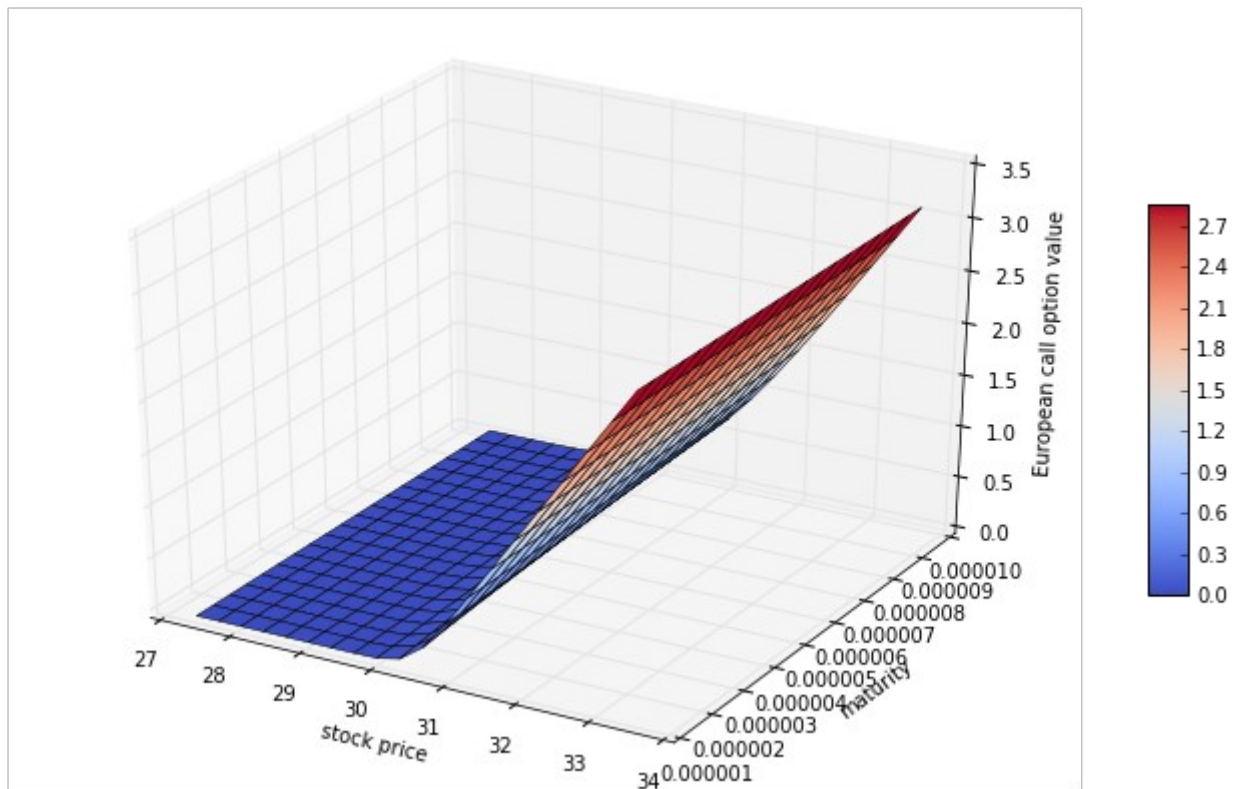
$K = 30.48$  - VALEC32

$T = 0.00001$

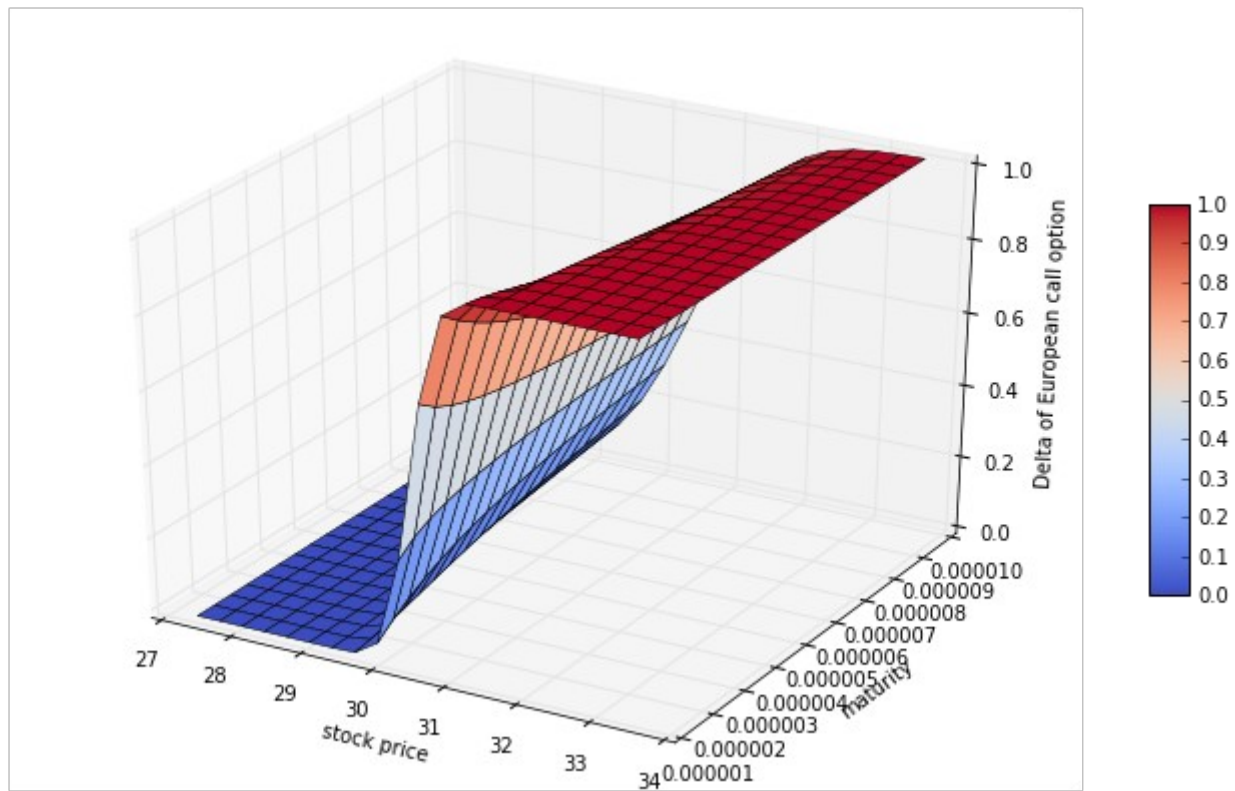
$r = 0.1225$  – Taxa Copom

$\sigma = 9.25$  – Volatilidade implícita

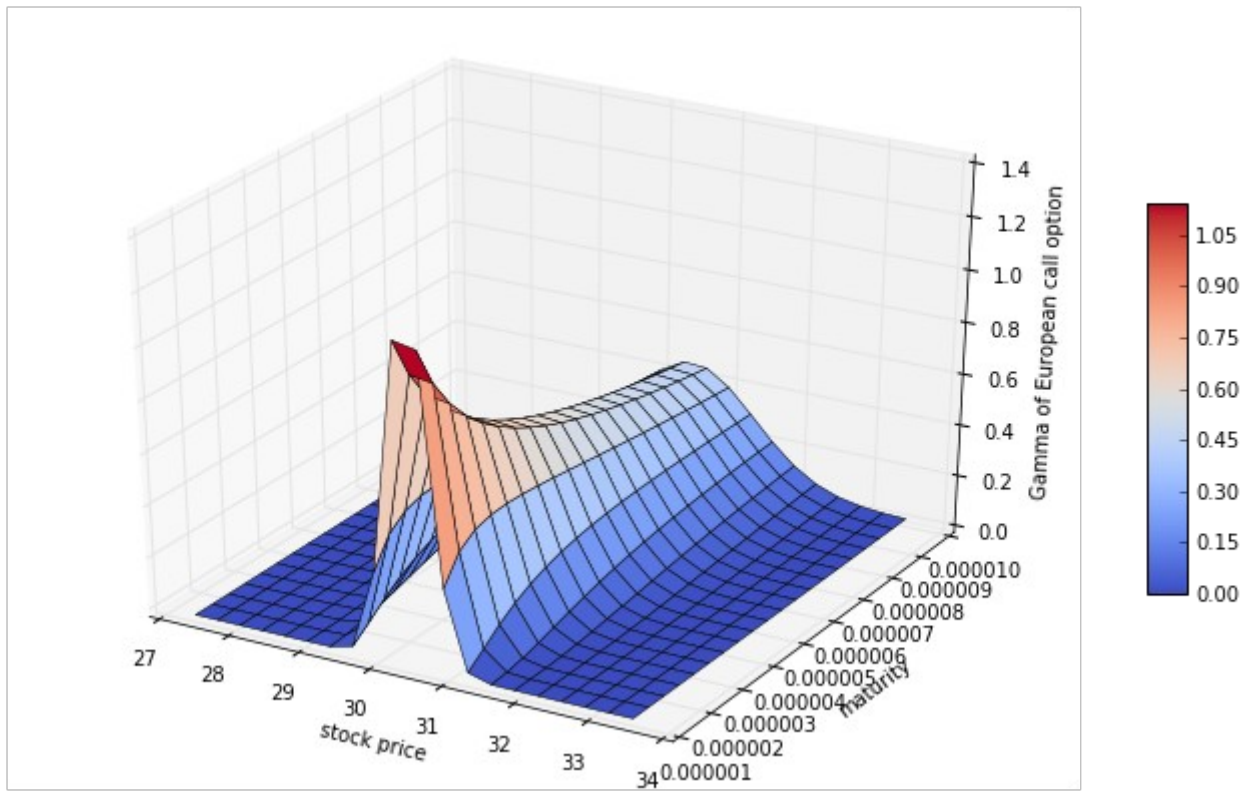
prêmio da VALEC32 = 0.17903341214536539 (R\$ 0,18)



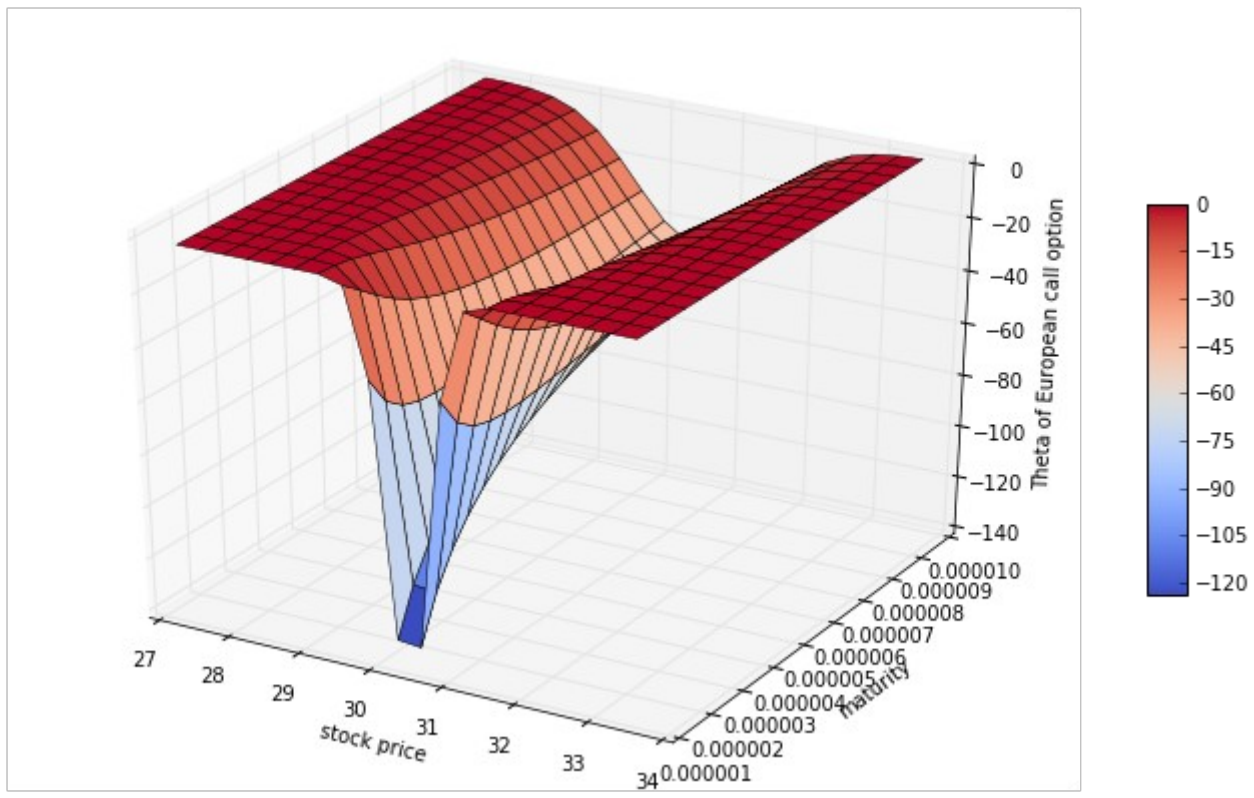
Delta = 0.3187986504237173



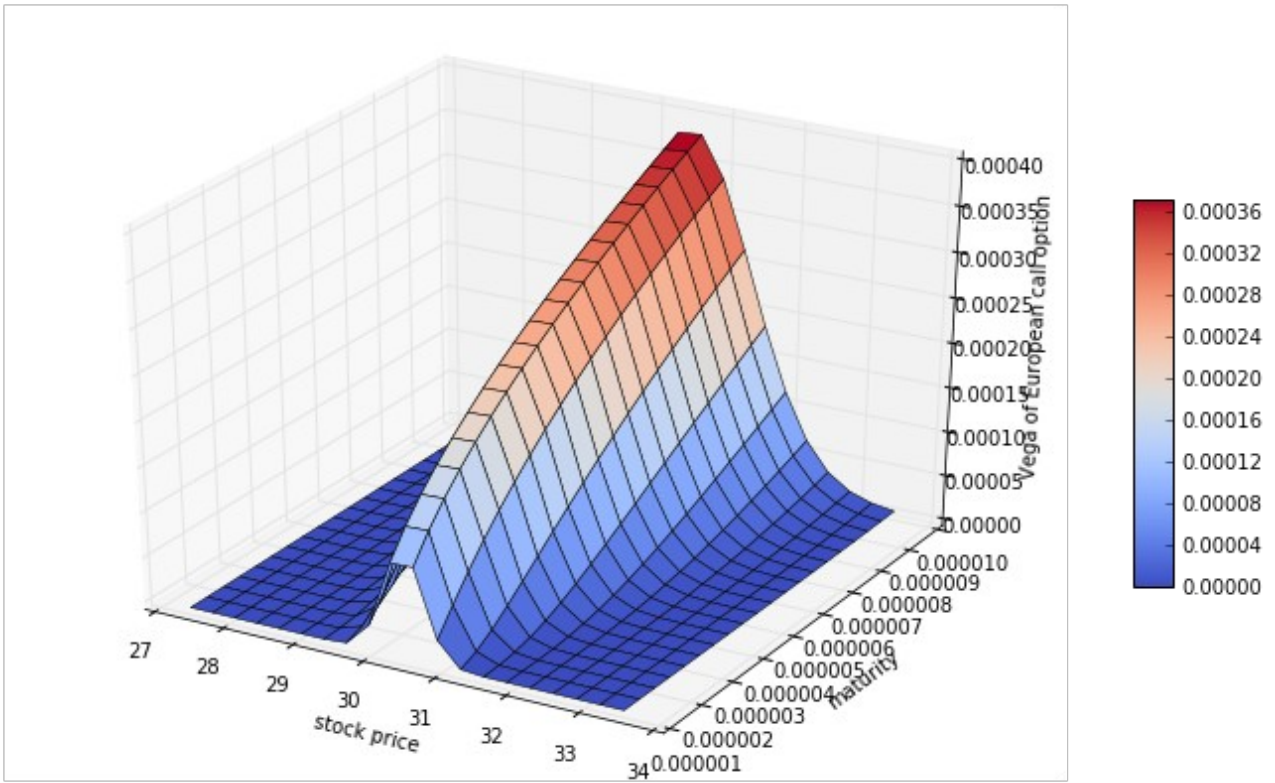
Gamma = 0.40619937732459532



Theta = -42.995270141825749



Vega = 0.00033928912423086149



Rho = 9.4008660330873399e-07

