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66 6. PUT-CALL PARITY 6.1 Stock Put-call Parity For A Nondividend Paying Stock, The Forward Price Is F_0 ; T RTS $0 E$. Equation (6.1) Becomes $C - P = K e^{-\delta T} - S_0$ Ke RT The Right Hand Side Is The Present Value Of The Asset Minus The Present Value Of The Strike. 2th, 2024

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