

# Effect of Variables on Option Pricing

(Table 8.1, page 168)

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Variable	$c$	$p$	$C$	$P$
$S_0$	+	-	+	-
$K$	-	+	-	+
$T$	?	?	+	+
$\sigma$	+	+	+	+
$r$	+	-	+	-
$D$	-	+	-	+

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