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From standard theory we have  
 $\Pi(t) = F(t, S(t))$ , where  $F$  solves the Black-  
Scholes equation. Using  $I_t^\circ$  we obtain  
 $d\Pi(t) = \frac{\partial F}{\partial t} + rS(t) \frac{\partial F}{\partial s} + \frac{1}{2}$

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