Forward exchange rate (forward price in units of A for a unit of B delivered at $T$)

$$F_A^B = E_A^B \frac{D_B(T)}{D_A(T)}$$

Forward price for delivery of a fixed-income security at time $T_j$

$$\mathcal{F} = \sum_{i=j+1}^{N} \frac{F_i D(T_i)}{D(T_j)}$$

Forward price for delivery of a share of stock at time $T$ (no dividends)

$$\mathcal{F} = \frac{S_0}{D(T)} = S_0 (1 + R_s(T))^T$$

Forward price for delivery of a share of stock at time $T$ (known dividends)

$$\mathcal{F} = \left( S_0 - \sum_{i=1}^{N} D(\tau_i) a_i \right) (1 + R_s(T))^T$$

Forward price for delivery of a share of stock at time $T$ (known dividend yield)

$$\mathcal{F} = (1 - \alpha)^N S_0 (1 + R_s(T))^T$$

Put-call Parity

$$P_0 - C_0 = D(T)(K - \mathcal{F})$$

Formula used to derive put-call parity

$$(x - y)^+ - (y - x)^+ = x - y$$