The following formulas may or may not be helpful.

$e \approx 2.71828$

$F = S e^{rT}$

$F = (S-I) e^{rT}$

$F = (S+U) e^{rT}$

$F = S e^{(r-q)T}$

$F = S e^{(r+u)T}$

$F = S e^{(r-rf)T}$

$c = r + u - q$

$F = S e^{(r+u-q)T}$

$F e^{yt} = S e^{(r+u-q)T}$

$F e^{yt} = S e^{cT}$

$f_i = (F_i - K) e^{-r_i t_i}$

$Basis = S - F$

$Basis = (S^* - F) + (S - S^*)$

$h = N_F / N_A$

$h^* = \rho (\sigma_S / \sigma_F)$

$N_F^* = (h^*) N_A$

$\rho = \sigma_{12} / \sigma_1 \sigma_2$

$N^* = (h^*) N_A / Q_F$

$N^{**} = (h^*) V_A / V_F = [(h^*) N_A / Q_F](S / F)$

$N^* = \beta (V_A / V_F)$

$N^* = (\beta - \beta^*) (V_A / V_F)$

$\hat{r} = (r^*T^* - rT) / (T^* - T)$

$Q = 100 – R$

$FRA = L(R_K – R_F) (T_2 - T_1) e^{-R2T2}$

$V_F = 10{,}000 [100 - .25R]$

$D = [\Sigma t_i c_i e^{-y(ti)}] / B$

$D_p = \Sigma w_i D_i$

$\Delta B/\Delta y = -BD$

$\Delta B = -BD\Delta y$

$N^* = P D_P / V_F D_F$

$V = B_{fix} - B_{fl}$

$V = SB_A - B_B$

$B_{fix} = \Sigma c_i e^{-ri\ ti} + Le^{-rn\ tn}$

$B_{fl} = k^* e^{-r1\ t1} + L e^{-r1\ t1}$

Mgn = Max{[sale proceeds + .2S – otm], [sale proceeds + .1S]}

$c \le C \le S$

$p \le Ke^{-rT}; \quad P \le K$

$C \ge c \ge \max\{S-K, 0\}$

$P \ge \max\{K-S, 0\}$

$c \ge S - Ke^{-rT}$

$p \ge Ke^{-rT} - S$

$c \ge S - (Ke^{-rT} + D)$

$p \ge (Ke^{-rT} + D) - S$

$s + p = Ke^{-rT} + c$

$s + p = (Ke^{-rT} + D) + c$

$\Delta = (c_u - c_d)/(Su - Sd)$

$c = f(S, K, T, r, \sigma, D)$

$\delta_p = \Sigma X_i \delta_i$

$\gamma_p = \Sigma X_i \gamma_i$

$\upsilon_p = \Sigma X_i \upsilon_i$

$c = [c_u P + c_d (1-P)] e^{-r\Delta t}$; where $P = (e^{r\Delta t} - d)/(u - d)$; $u = e^{\sigma(sqrt(\Delta t))}$; and $d = 1/u$

$c = [c_{uu} P^2 + 2c_{ud} P(1-P) + c_{dd} (1-P)^2] e^{-r\,2\Delta t}$

$c = S_0 B[a,N,P'] - Ke^{-r\,N\Delta t} B[a,N,P]$

$c = S N(d_1) - Ke^{-rT} N(d_2)$; where $d_1 = [\ln(S/K) + (r+\sigma^2/2)T]/\sigma(T)^{½}$; and $d_2 = d_1 - \sigma(T)^{½}$

$\Delta P = \Delta x_1 + \Delta x_2$

$\sigma_P^2 = \sigma_1^2 + \sigma_2^2 + 2\rho \sigma_1 \sigma_2$

$\sigma_n^2 = 1/(n-1) \Sigma (u_i – \bar{u})^2$; or $\sigma_n^2 \approx 1/n \Sigma u_i^2$

$\sigma_n^2 = \lambda \sigma_{n-1}^2 + (1-\lambda) u_n^2$