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Forward start option

created by **Thijs van den Berg**

call option: $C = \max(S_T - S_t, 0)$

put option: $P = \max(S_t - S_T, 0)$

S_T = expiration date

S_t = strike setting date

The forward start option has a strike that will be set to the value of the underlying at a predefined future point in time.

Symbol list:

- C_T Value of the forward start call option at expiration
- P_T Value of the forward start put option at expiration
- S_T Value of the underlying asset at expiration
- S_t Value of the underlying asset at the strike-set-date