

Price of a (F, T) ZCB

$$d(T) F$$

Price of (F, T, q, m) coupon bond

$$F d(T) + \sum_{i=1}^{mT} F \frac{q}{m} d\left(\frac{i}{m}\right) \quad i=1, \dots, mT$$

price of an (A, T, m) annuity

$$\sum_{i=1}^{mT} A d\left(\frac{i}{m}\right) \quad i=1, \dots, mT$$

price of a perpetuity

$$\sum_{i=1}^{\infty} A d\left(\frac{i}{m}\right)$$