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discount factors,
spot, forwards and
par rates from
swap rate curve
(FRM T4-25) Ses 5:
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Securities II ~~Fixed~~
~~income: Law of~~
~~One Price (FRM~~
~~T4-21)~~ Fixed
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Example
Explanation By

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Knowledge Topper

Fixed income:

Carry roll down

(FRM T4-31) *Fixed*

Income: Simple

bond illustrating all

three durations

(effective, mod,

Mac) (FRM T4-36)

Killik Explains:

Fixed Income

Basics - the yield

curve

Fixed Income:

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Hedging the DV01
(FRM T4-33) *Fixed
Income: Bullet
versus Barbell
Bond Portfolio (FRM
T4-40)*

Fixed Income:
Duration plus
convexity to
approximate bond
price change (FRM
T4-38) Tim Bennett
Explains: What are
fixed income

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securities (bonds) -

part 1 *Tim Bennett*

Explains: Fixed

Income Bond

Market Red Flags -

Yield spreads

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Sample

Fixed Income:

Bond's full/flat

price on settlement

date (FRM T4-22)

~~Corporate Fixed~~

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Fixed Income:

Arbitrage to exploit
violation of law of
one price (FRM

T4-24) **Fixed**

Income:

Analytical

**Convexity; aka,
modified**

convexity (FRM

T4-41) **Fixed**

Income: Term

Structure

Scenarios (FRM

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T4-30) *Fixed
Income: Key rate
shift technique
(FRM T4-43) Fixed
Income: Effective
duration (FRM
T4-34)*

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Tuckman's current
research focuses
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markets and their regulation. The third edition of his textbook, Fixed Income Securities: Tools for Today's Markets, was published in fall 2011 by John Wiley & Sons.

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