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discount factors, spot,
forwards and par rates
from swap rate curve
(FRM T4-25) Ses 5:
Fixed-Income Securities
II ~~Fixed income: Law of
One Price (FRM T4-21)~~
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Example Explanation By
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: Hedging
the DV01 (FRM T4-33)
Fixed Income: Bullet

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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
securities (bonds) - part

1 Tim Bennett Explains:

Fixed Income Bond

Market Red Flags - Yield
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Chapter 5 Sample

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Fixed Income: Bond's
full/flat price on
settlement date (FRM
T4-22) ~~Corporate Fixed
Income Securities~~ 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 T4-30) Fixed

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Income: Key rate shift
technique (FRM T4-43)

Fixed Income: Effective
duration (FRM T4-34)

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