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31. Bruce Tuckman, Fixed Income Securities, 3rd Edition (hoboken, NJ: John Wiley &

Sons, 2011). • Chapter 1. Prices, Discount Factors, And Arbitrage • Chapter 2. Spot, Forward And Par Rates • Chapter 3. Returns, Spreads And Yields • Chapter 4. One-Factor Risk Metrics And Hedges • Chapter 5. Multi-Factor Risk Metrics And Hedges
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