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What is a Treasury
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Arbitrageurs 3rd
word of the day is
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"Treasury Bond ...

***Accrued interest
depends on the
bond's day count
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ACT/ACT (eg, **US
Treasury bonds**),
30/360 (eg, US ...

***Treasury-bond-
futures trading and
a video of action on
the trading floor***

Lecture 7 gives
examples of
treasury-bond
trading, pricing, profit-
loss calculation, **basis**
points, interest-rate
expectation, and of ...

FRM: Treasury
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inflation-protected securities (TIPS) In a
TIPS, the coupon (real
yield) is fixed. The
inflation-adjusted
principal varies. But it
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of [inflation-adjusted ...

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***FRM: Treasury bond
futures: conversion
factor*** The short

position in a **US
Treasury bond**
futures contract can
select among many
different eligible
(maturity greater than
15 years) ...

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