



www.RKvarsity.com

Bond Duration and Convexity

Bond Duration	
Lecture	Click the link to Watch
What is Bond Duration	https://youtu.be/iutSgWkWcUc
Macaulay Duration of an Annual Coupon Bond	https://youtu.be/sXdRDgHgup8
Macaulay Duration of a Semi annual coupon bond	https://youtu.be/BV2l1tLJSpU
Modified Duration of annual coupon bond	https://youtu.be/K8vhdGR8GVU
Modified Duration of semi annual coupon bond	https://youtu.be/XMjGD92Mw48

Bond Convexity	
Lecture	Click the link to Watch
Introduction to Bond Convexity	https://youtu.be/8UbMX97gpbI
Calculation of Bond Convexity	https://youtu.be/9adm28WTCas
Predicting price change for given yield change	https://youtu.be/zzw75Cfsd5Y

Bond Duration & Convexity using Excel	
Lecture	Click the link to Watch
Macaulay Duration of an Annual Coupon Bond in Excel	https://youtu.be/3_d2dXnT88Q
Duration Annual Coupon Bond - Excel Function	https://youtu.be/sHYVgCB9V6E
Duration of semiannual coupon Bond - Excel Function	https://youtu.be/IKXqxOtbsVg
Modified Duration in Excel	https://youtu.be/mLXRdcqPSd4
Modified Duration of a semiannual coupon bond in Excel	https://youtu.be/8HrEXNbSXMw
Calculation of semiannual coupon bond convexity	https://youtu.be/qOLd1Dx8ZME

<https://www.youtube.com/rkvarsity>