

# Project9

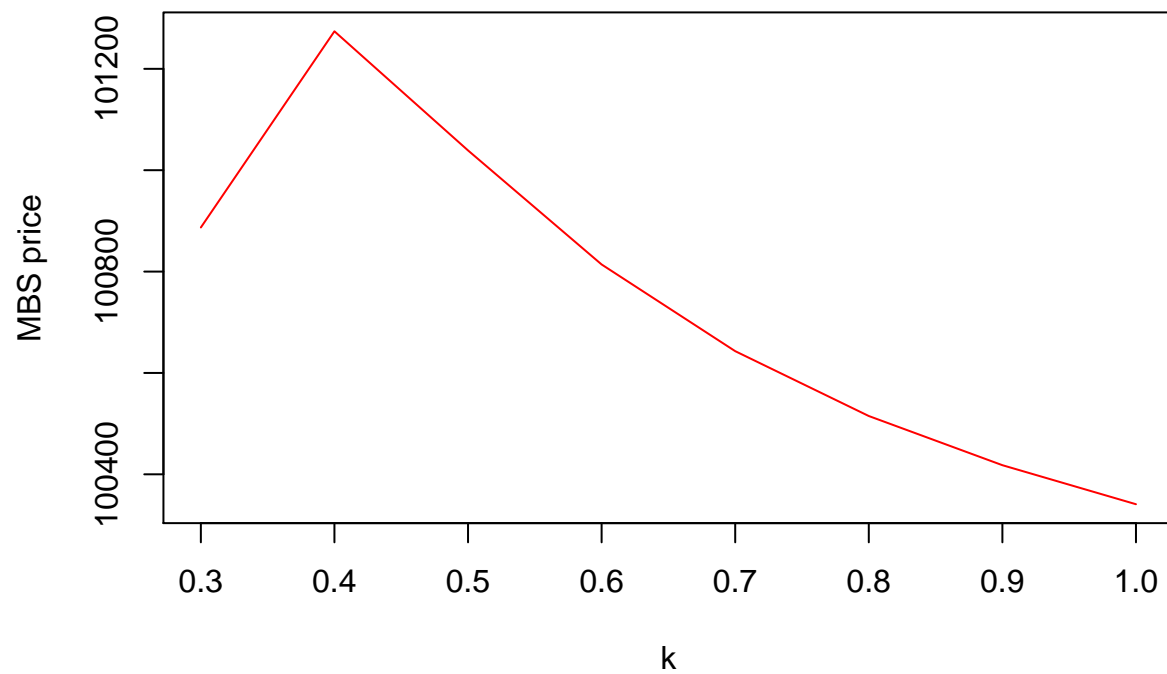
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*3/12/2019*

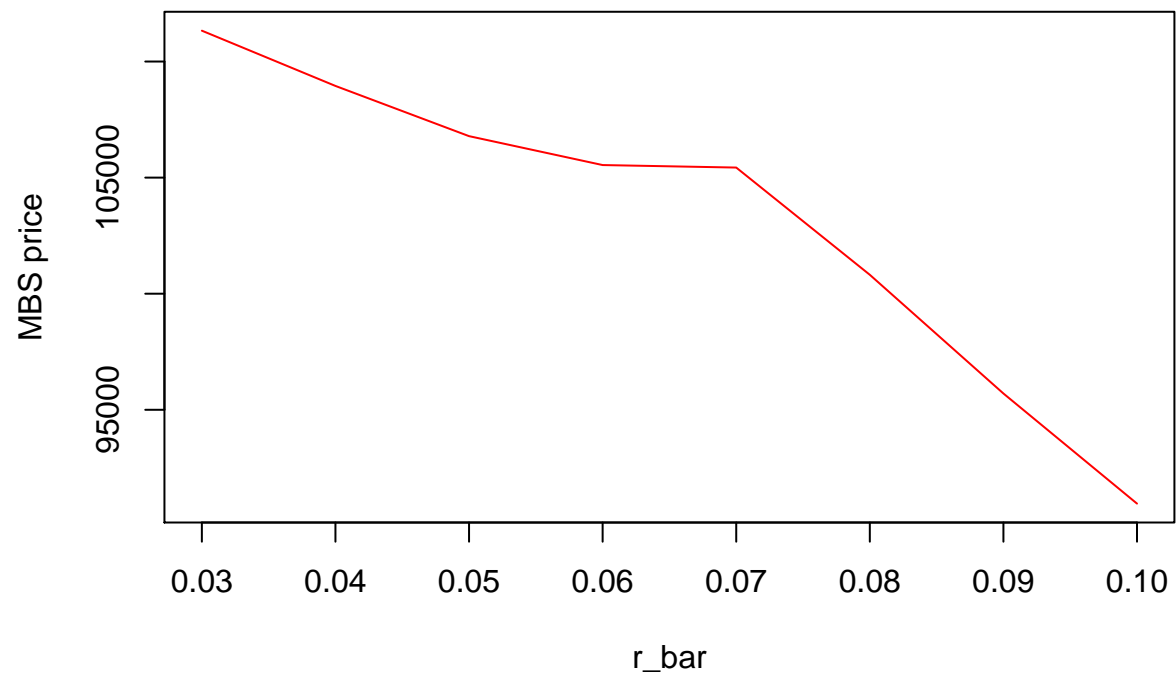
## Problem 1

(a) MBS = 100814

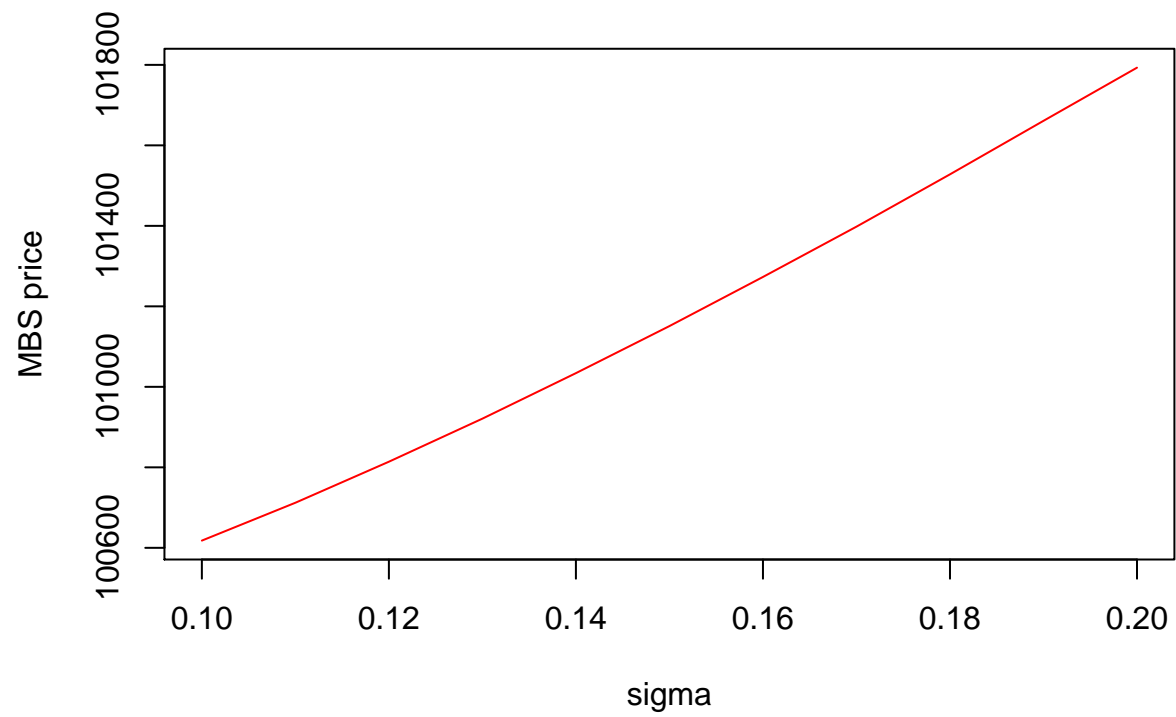
## [1] (b)



## [1] (c)



## [1] (d)



## Problem 2

$$\text{OAS} = -0.0124826$$

### Problem 3

Duration = 7.22548

Convexity = 45.917