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24. Pricing Fixed Income Derivatives Through Black's Formula

5Taken From John C. Hull, Options, Futures & Other Derivatives (Fourth Edition), Prentice Hall (2000) 8 •The (clean) Strike Price Is \$1,000 •The Ten Month Risk Free Interest Rate Is 10% P.a. •The Vol May 1th, 2024

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Source: McGraw-Hill Construction, 2013 To Be Published In March 2013 In The Water Infrastructure Asset Management SmartMarket Report For Additional Information On These Findings, Contact: • Donna Laquidara-Carr, McGraw-Hill Construction, 781-430-2010, Donna_laquidara@mcgraw-hill.com • Nick Pealy, CH2M Apr 1th, 2024

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