

## ABOUT FINANCIAL MARKET WITH THREE ASSETS

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In the paper financial market with three assets: two bank accounts and stocks is considered. It explicit expressions for martingale measures and interest rates are found.

It is proved that the financial markets are non-arbitrary and complete numerical solution of pricing problem for European put option are considered.

**Acknowledgement.** This work was supported by Shota Rustaveli National Science Foundation Grant No FR/308/5-104/12.