

Lattice Plot for American Put Option – Exercise, Prosecution and Market Values in CRR Model

market periods  $N = 14$ , risk free rate  $r = 0.003774561$ ,  $u = 1.002915$ ,  $d = 0.9970846$ , risk neutral probability  $(p, q) = (0.01147348, 0.9885265)$ , strike  $K = 2850$ .

