

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

market periods  $N = 14$ , risk free rate  $r = 0.003774561$ ,  $u = 1.017143$ ,  $d = 0.9828566$ , risk neutral  $(p, q) = (0.00610088, 0.9938991)$ , strike  $K = 205$ .

stock values, american put option exercise values, prosecution values, and market values

