

Lattice Plot for American PUT Option – Market Values in CRR Model for ΔRUT 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 $K = 2850$.