

## Lattice Plot for American Put Option – Market Values in CRR Model

market periods  $N = 14$ , risk free rate  $r = 0.003774561$ ,  $u = 1.002801$ ,  $d = 0.9971988$ , risk neutral probability  $(p,q) = (0.01173735, 0.9882626)$ , strike  $K = 23000$ .