

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

market periods  $N = 14$ , risk free rate  $r = 0.003774561$ ,  $u = 1.003406$ ,  $d = 0.9965937$ , risk neutral probability  $(p, q) = (0.01054057, 0.9894594)$ , strike  $K = 130$ .