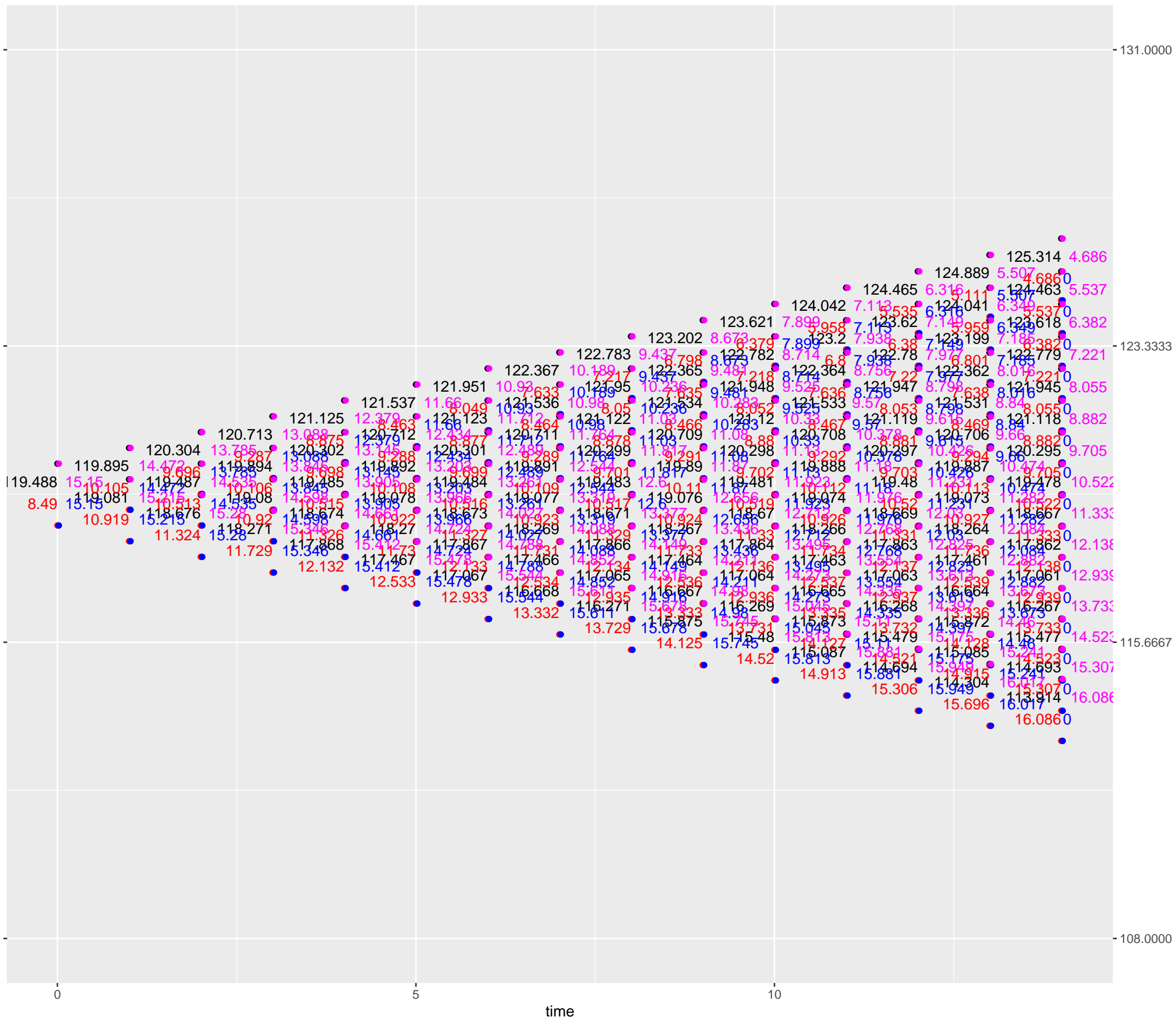


Lattice Plot for American Put Option – Exercise Values, Prosecution Values, and Market Values in CRR Model

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

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



Legend



stock values



put exercise values



put prosecution values



put market values