

r 0.1 u 1.122406
 sigma 0.4 d 0.890943
 K 30 p 0.471163
 S0 30 1-p 0.528837
 del t 0.08334
 N 5
 EXP(-rdelt) 0.991701

American Put

					53.4406
				47.61254	
			42.42006		42.42006
		37.79386		37.79386	
	33.67218		33.67218		33.67218
30		30		30	
	26.72829		26.72829		26.72829
		23.81339		23.81339	
			21.21638		21.21638
				18.90259	
					16.84113
					0
				0	0
		0.471933		0	0
	1.553936		0.899867		0
3.136149		2.542529		1.715838	
	4.59544		4.046283		3.271706
		6.497189		6.18661	
			8.783623		8.783623
				11.09741	
					13.15887

				0
			0	
		-0.102867		0
	-0.26567		-0.220153	
-0.438012		-0.45312		-0.471163
	-0.639229		-0.722653	
		-0.859472		-1
			-1	
				-1

					-23.4406
				-17.61254	
			-12.42006		-12.42006
		-7.793863		-7.793863	
	-3.672183		-3.672183		-3.672183
0		0		0	
	3.271706		3.271706		3.271706
		6.18661		6.18661	
			8.783623		8.783623
				11.09741	
					13.15887

					0
				0	0
			0		0
		-0.052554		0	
	-0.161844		-0.109794		0
-0.303866		-0.281007		-0.229378	
-0.451466	-0.458942		-0.467753		-0.479211
	-0.61296	-0.653421		-0.727938	
	-0.781817		-0.856771		-1
		-0.923238		-0.998847	
			-0.997695		-1
				-0.998847	
					-1

						1
				0.998847		
			0.997695			1
		0.943991		0.998847		
		0.833551	0.887901			1
	0.690382	0.715537	0.769469			
0.541635	0.536453	0.529942	0.520789			
	0.381288	0.343124	0.270909			
	0.213578	0.140924				0
		0.073307		0		
				0		0
				0		0

					0
				0	0
			0		0
		-0.052554		0	
	-0.161971		-0.109794		0
-0.304388		-0.281272		-0.229378	
-0.452743	-0.459894		-0.468305		-0.479211
	-0.615061	-0.655123		-0.729091	
	-0.785171		-0.859729		-1
		-0.928395		-1	
			-1		-1
				-1	
					-1

						1
					1	1
			0.948666		1	1
		0.836821		0.890715		1
	0.69259		0.717288		0.770622	
0.543085		0.537513		0.530541		0.520789
	0.381917		0.343436		0.270909	
		0.21374		0.140924		0
			0.073307		0	0
				0		0
					0	0