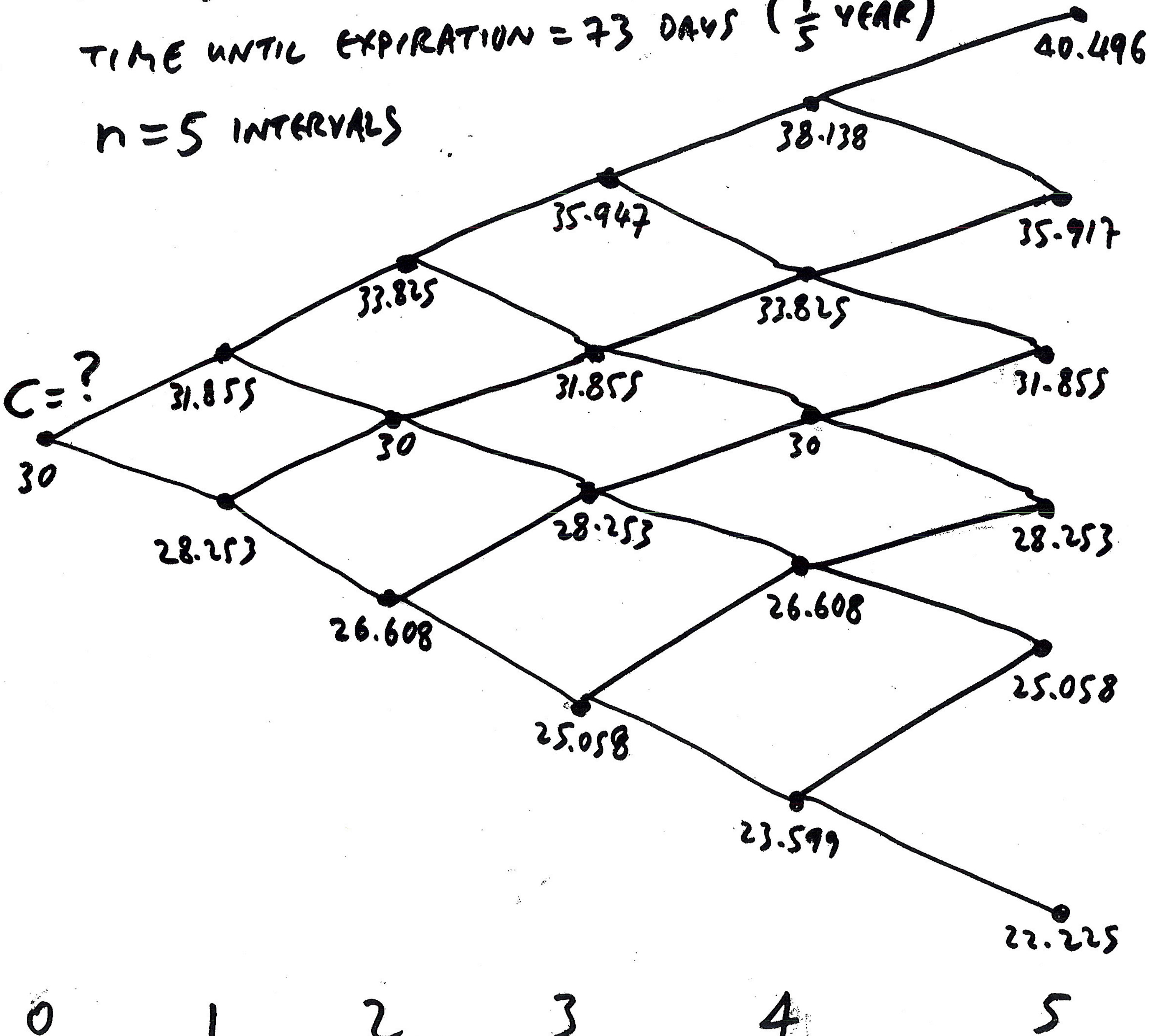
$S_0 = 30$, $E = 29$, $\sigma = 0.30$,

$r = 0.05$ PER YEAR

TIME UNTIL EXPIRATION = 73 DAYS ($\frac{1}{5}$ YEAR)

$n = 5$ INTERVALS



INTRINSIC VALUE $MAX[S_T - E, 0]$	
11.496	IN
6.917	IN
2.855	IN
0	OUT
0	OUT
0	OUT