Two-Period Binomial Tree: Stock, Bond, and Call Values

S=90.75
B=1.0097
C=15.7500

S=82.50
B=1.0097
C=7.8597

S=75.00
B=1.0000
C=3.6338

S=78.38
B=1.0097
C=3.3750

S=71.25
B=1.0048
C=1.2275

S=67.69
B=1.0097
C=0.0000