

Black-Scholes Option Pricing Report

Spot Price (S): 57.0

Strike Price (K): 90.0

Time to Maturity (T): 1.0

Volatility (sigma): 0.2

Risk-Free Rate (r): 0.05

Option Type: call

Option Price (Premium): 2.0 EUR

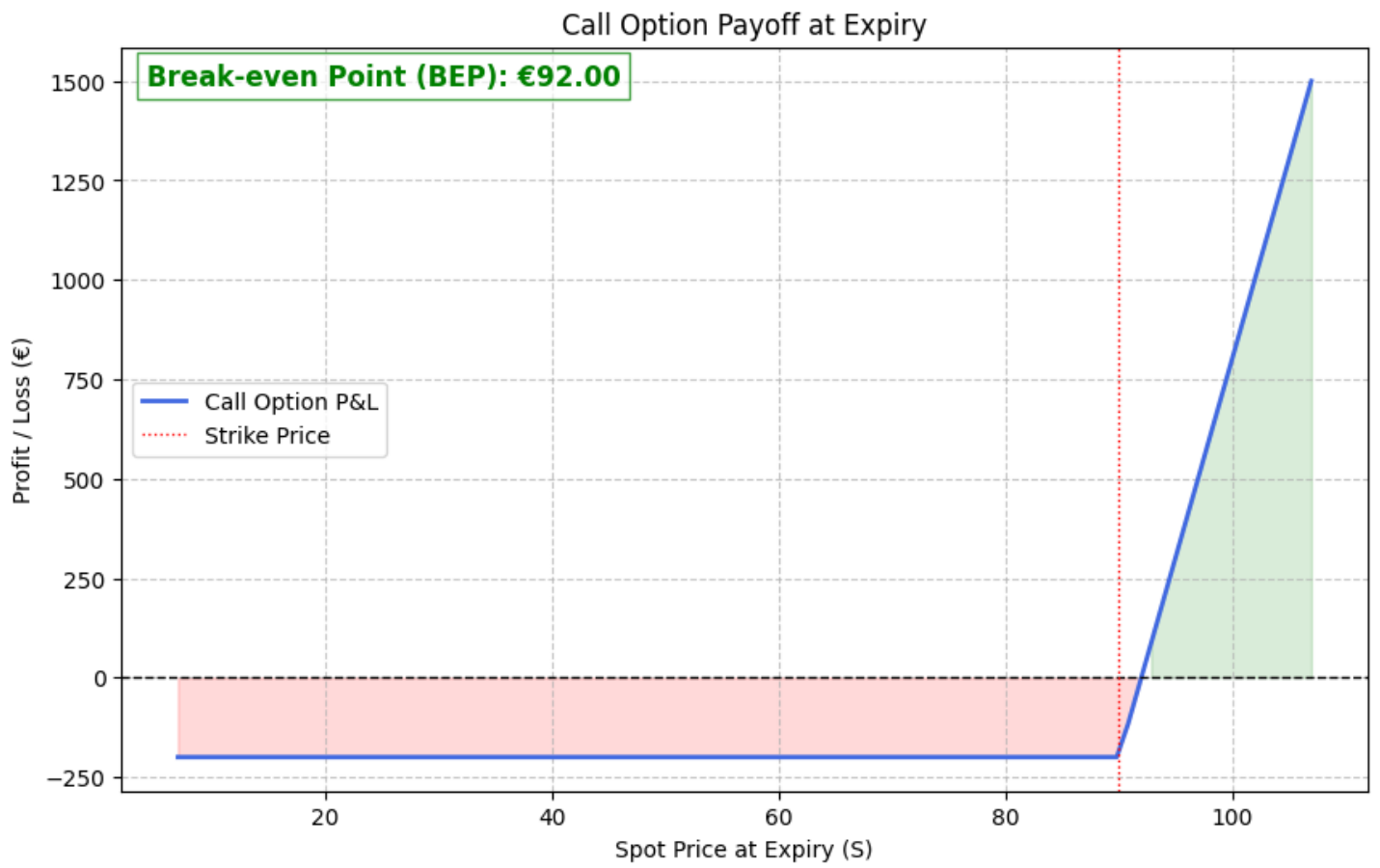
Number of Contracts: 1

Total Cost: 200.0 EUR

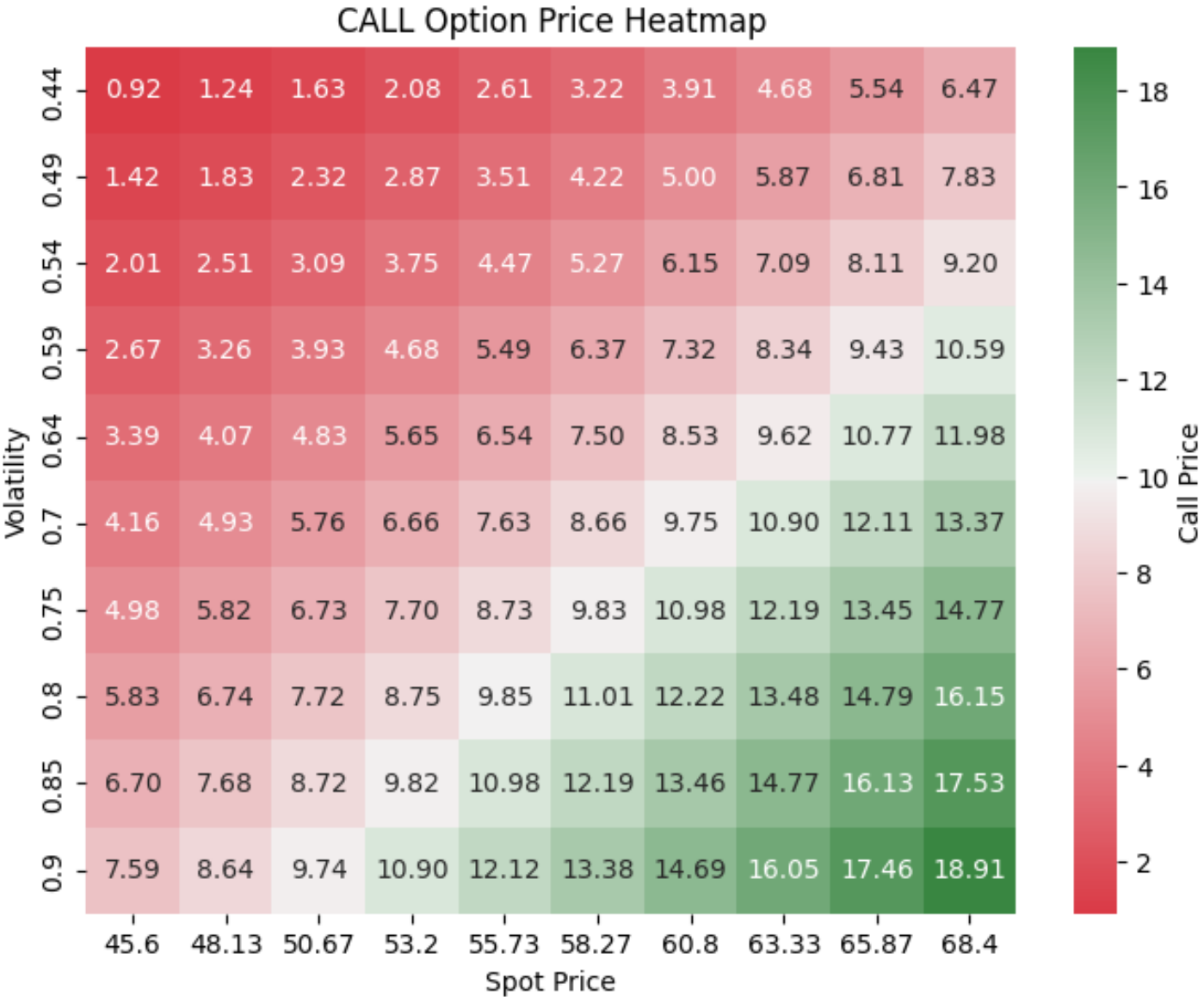
Potential Profit: -200.0 EUR

Potential Return: -100.00%

Option Payoff at Expiry



Call Option Price Heatmap



Put Option Price Heatmap

