

## Black-Scholes Option Pricing Report

Spot Price (S): 100.0

Strike Price (K): 100.0

Time to Maturity (T): 1.0

Volatility (sigma): 0.2

Risk-Free Rate (r): 0.05

Option Type: call

Option Price (Premium): 10.45 EUR

Number of Contracts: 1

Total Cost: 1045.0 EUR

Potential Profit: -1045.0 EUR

Potential Return: -100.00%