S : [0 —— pAsset]；

for S

loss[] = N0 \* (pAsset – S[i])

for S

if(S[i] > i\_k)

loss2[i] = N\*pAsset – (iNum \* 10000 – N) \* Options(-1, S[i], i\_k) – N\* S[i] + iNum \*10000 \*iPrice1 + (N0-N)\*(pAsset – S[i])

else

loss2[i] = N\*pAsset – (iNum \* 10000 – N) \* (i\_k – S[i]) – N\* i\_k + iNum \*10000 \*iPrice1 + (N0-N)\*(pAsset – i\_k)