In [1]:

```
%pylab inline
```

Populating the interactive namespace from numpy and matplotlib

In [22]:
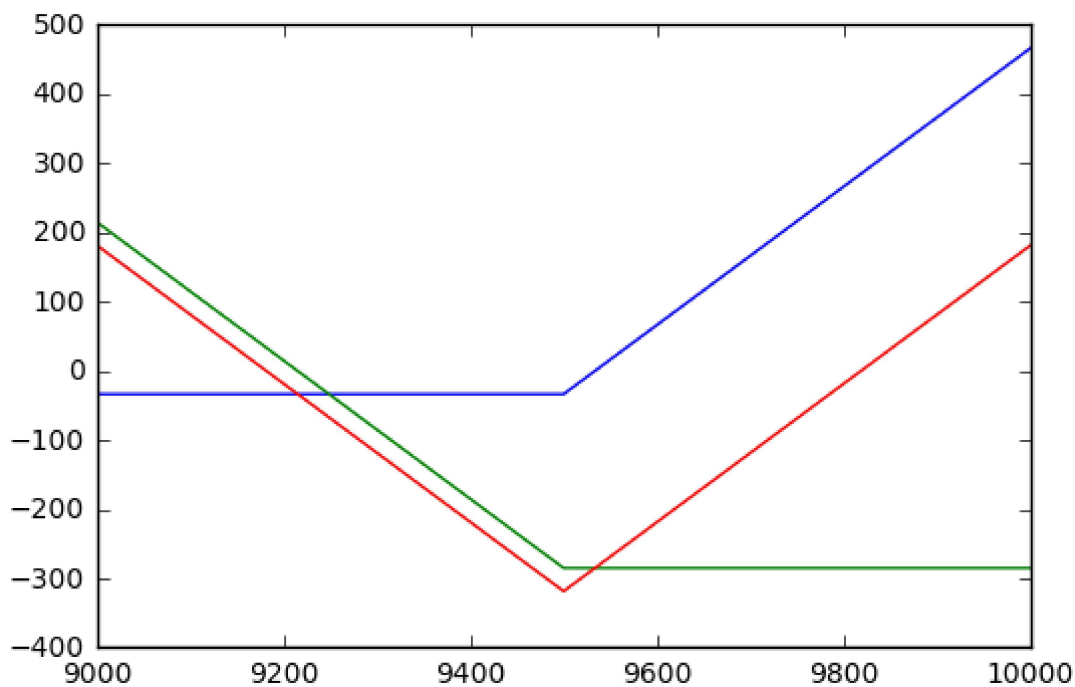
```
K =9500
Premium_Call = 33.5
Premium_Put = 285
Interval = 500
ST = np.arange(K-Interval, K+Interval+1)
Payoff_LongCall = np.maximum(ST-K,0) - Premium_Call
Payoff_LongPut = np.maximum(K-ST,0) - Premium_Put
Payoff_straddle = Payoff_LongCall + Payoff_LongPut
```

In [23]:

```
plot(ST,Payoff_LongCall)
plot(ST,Payoff_LongPut)
plot(ST,Payoff_straddle)
```

Out[23]:

[<matplotlib.lines.Line2D at 0x2124b8c0278>]

In [ ]: