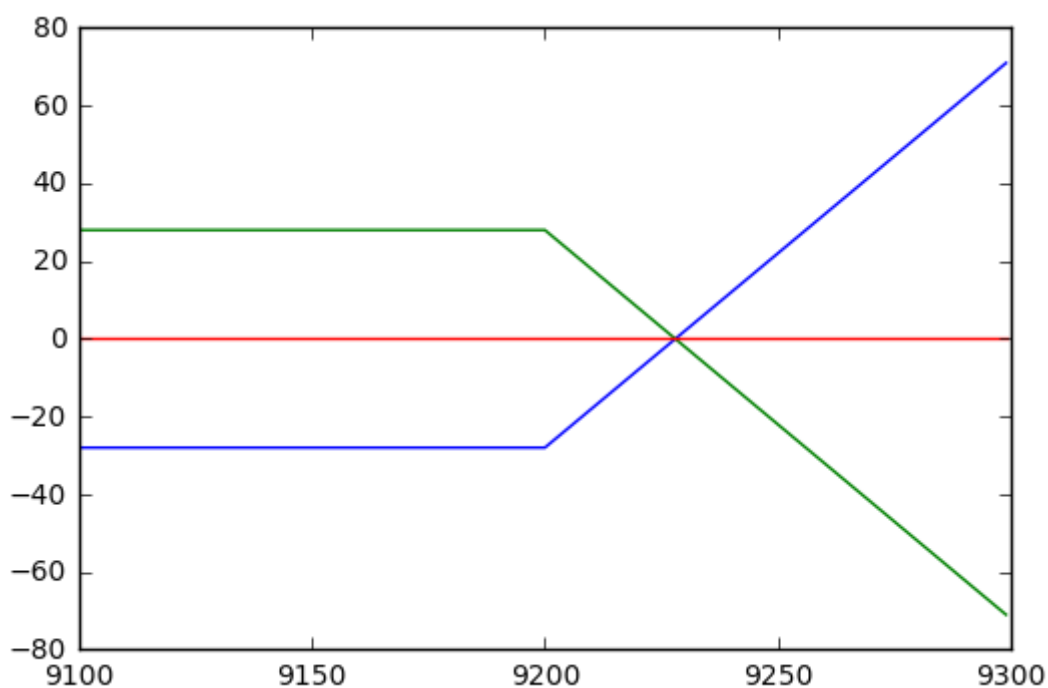In [2]:

```
import numpy as np

K = 9200
Premium_Call = 28
Premium_Put  = 34

Interval = 100
ST = np.arange(K-Interval, K + Interval)
Payoff_LongCall  = np.maximum(ST-K, 0) - Premium_Call
Payoff_ShortCall = -Payoff_LongCall
Payoff_abc = Payoff_ShortCall +Payoff_LongCall

import matplotlib.pyplot as plt
plt.plot(ST, Payoff_LongCall )
plt.plot(ST, Payoff_ShortCall )
plt.plot(ST, Payoff_abc )
plt.show()
```


In [ ]: