

In [6]:

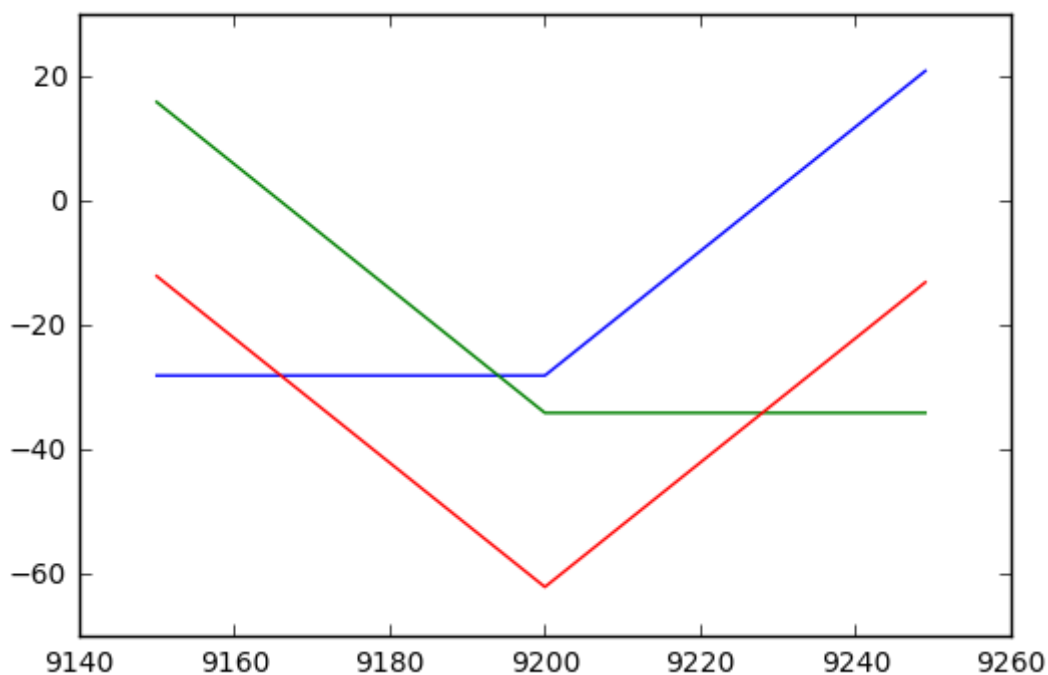
```
import numpy as np

K = 9200
Premium_Call = 28
Premium_Put = 34

Interval = 50
ST = np.arange(K - Interval, K + Interval)

Payoff_LongCall = np.maximum(ST - K, 0) - Premium_Call
Payoff_Longput = np.maximum(K - ST, 0) - Premium_Put
Payoff_abc = Payoff_LongCall + Payoff_Longput

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



In []: