

In [26]:

```
import numpy as np
import matplotlib.pyplot as plt

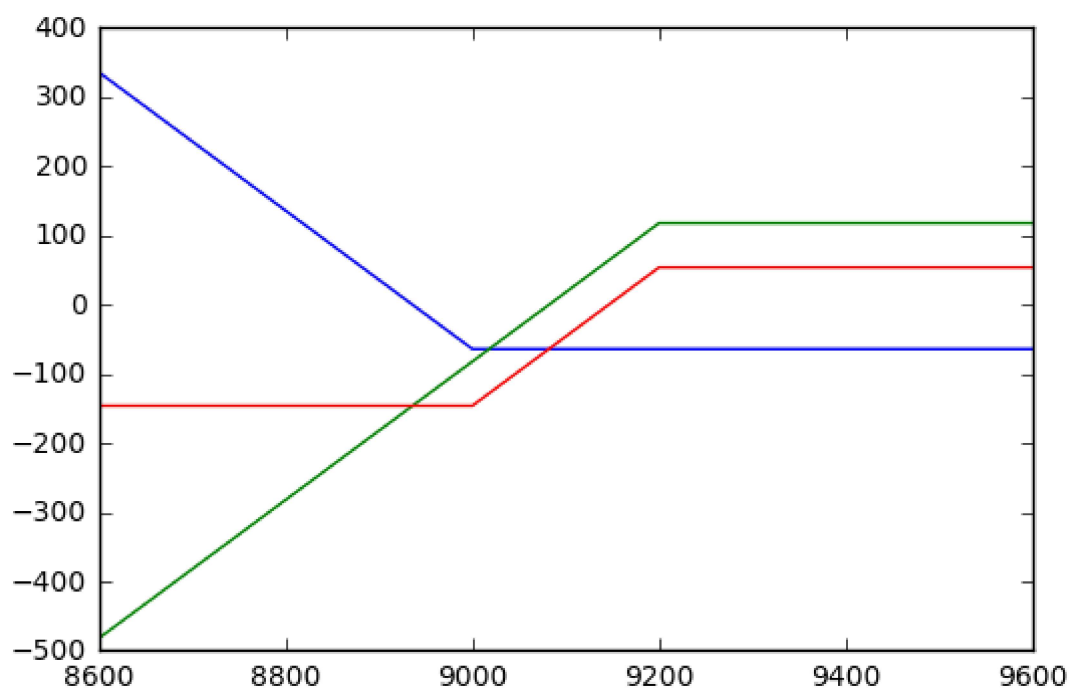
K1 = 9000
K2 = 9200

Premium_put_K1 = 64
Premium_put_K2 = 118

Interval = 500
ST = np.arange(9100-Interval,9100+Interval+1)

Payoff_Longput_K1 = np.maximum(K1-ST,0) - Premium_put_K1
Payoff_Longput_K2 = np.maximum(K2-ST,0) - Premium_put_K2
Payoff_Shortput_K2 = -Payoff_Longput_K2

plt.plot(ST,Payoff_Longput_K1)
plt.plot(ST,Payoff_Shortput_K2)
plt.plot(ST,Payoff_Longput_K1+Payoff_Shortput_K2)
plt.show()
```



In []: