

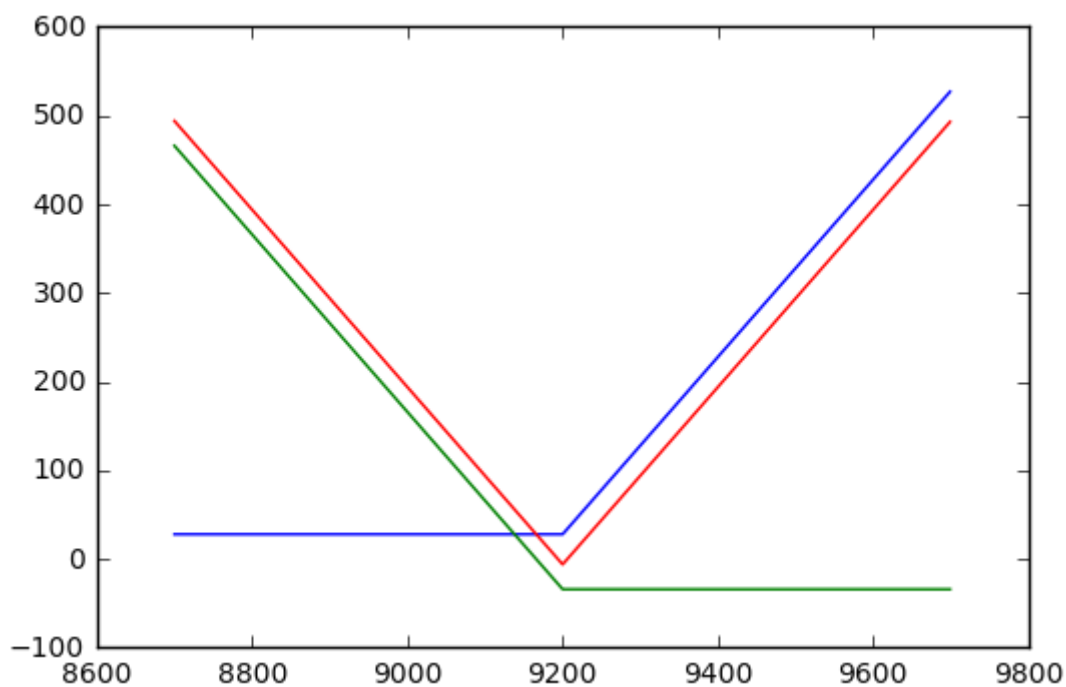
In [5]:

```
import numpy as np
K = 9200
Premium_Call = 28
Premium_Put = 34

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

Payoff_LongCall = np.maximum(ST - K, 0) + Premium_Call
Payoff_Longput = - (np.minimum(ST - K, 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 []: