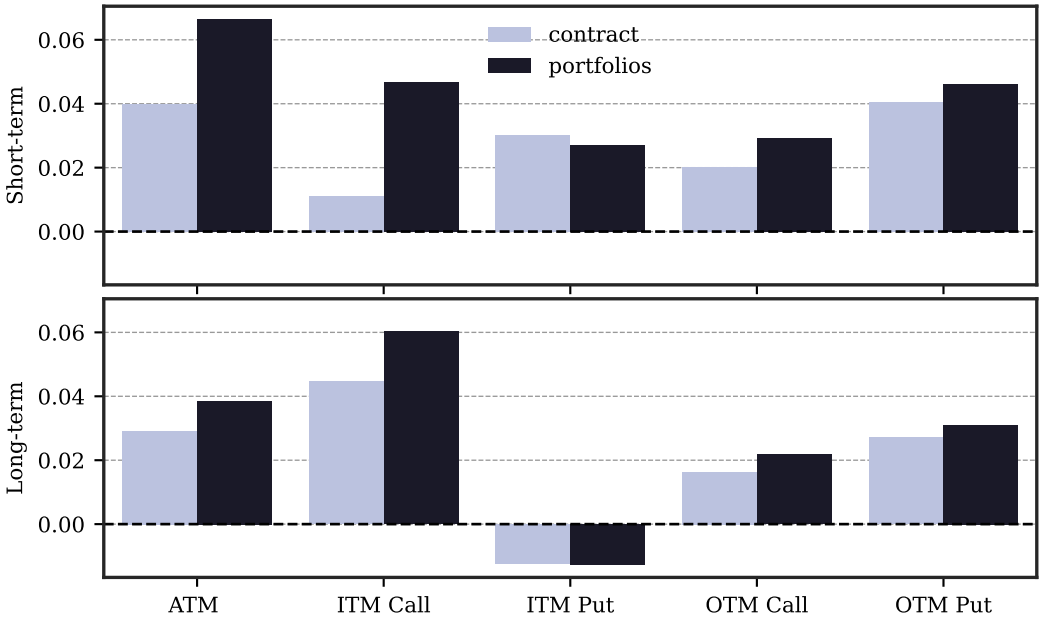
contract
portfolios
Short-term
Long-term
0.06
0.04
0.02
0.00
ATM
ITM Call
ITM Put
OTM Call
OTM Put