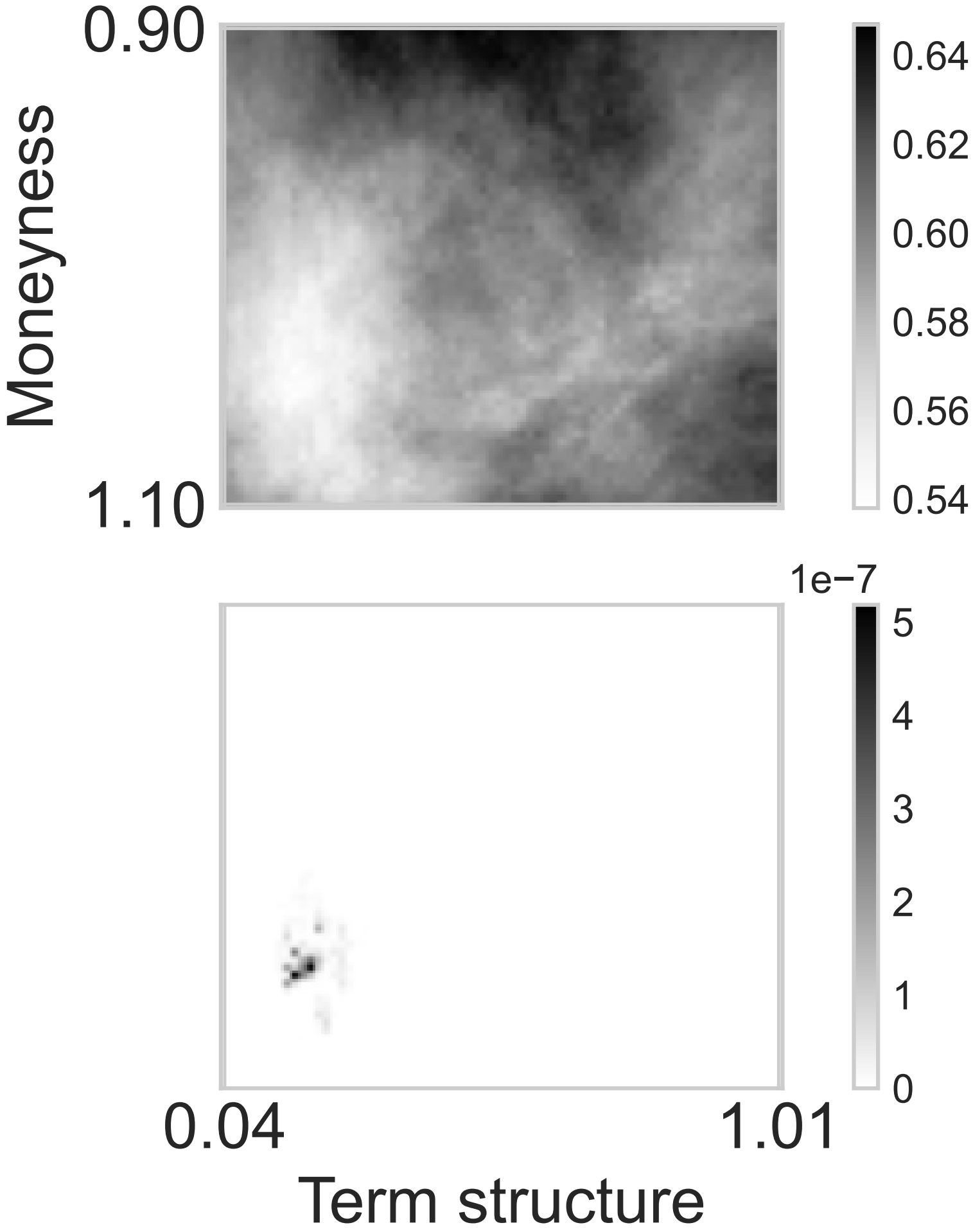
0.90
1.10
Moneyness
0.64
0.62
0.60
0.58
0.56
0.54
1e−7
5
4
3
2
1
0
0.04
1.01
Term structure