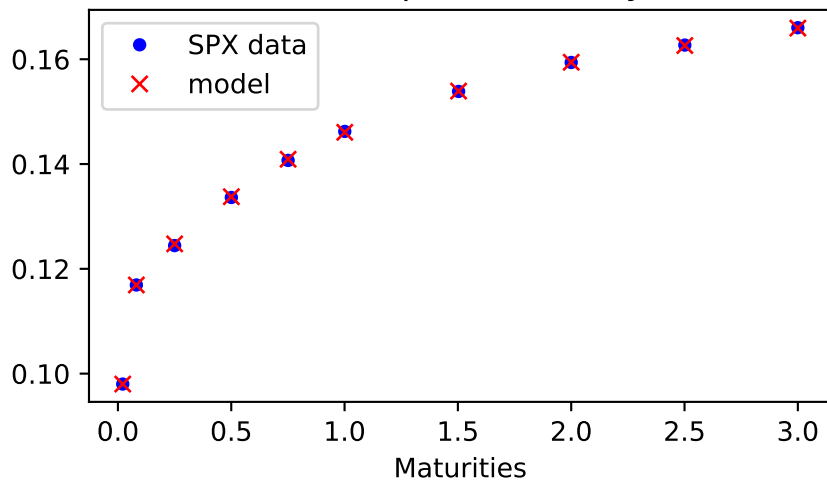
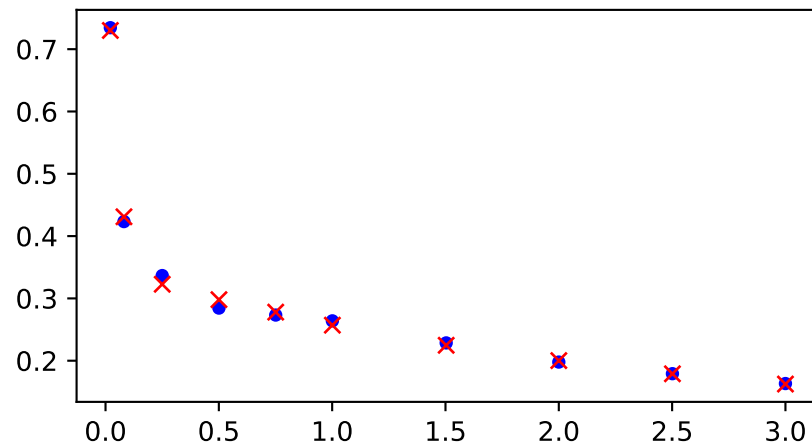


# SPX term structure 6 May 2024

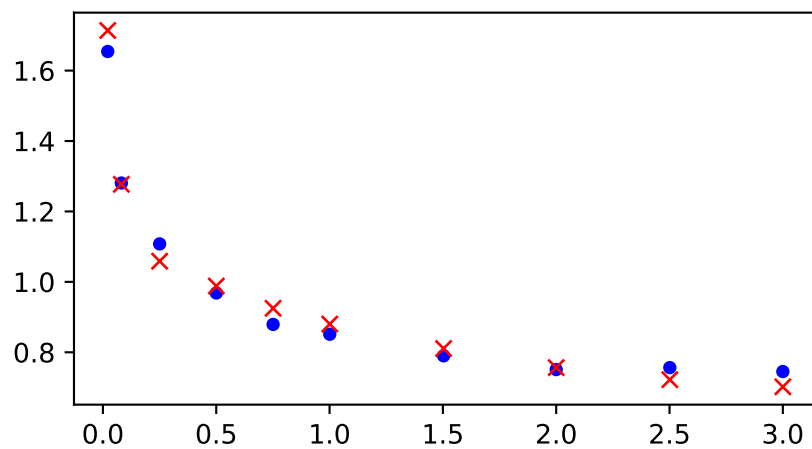
## ATM implied volatility



## ATM skew



## ATM SSR



## Forward variance $\xi_0$

