* To use SPX option prices please refer to <https://www.cboe.com/delayed_quotes/spx/quote_table>
* Choose maturities (suggest one day a month) called slices
* For each slice, use OTM options: calls with strikes higher than spot, puts with strikes lower
* Use USD rates from <https://www.global-rates.com/en/> (interpolate for time slices)
* For dividends use Put Call Parity: takes ATM (closest strike to spot) puts and calls and

Call(T) – Put(T) = Spot . exp{- **dividend** . T} - Strike . exp{-rate . T}