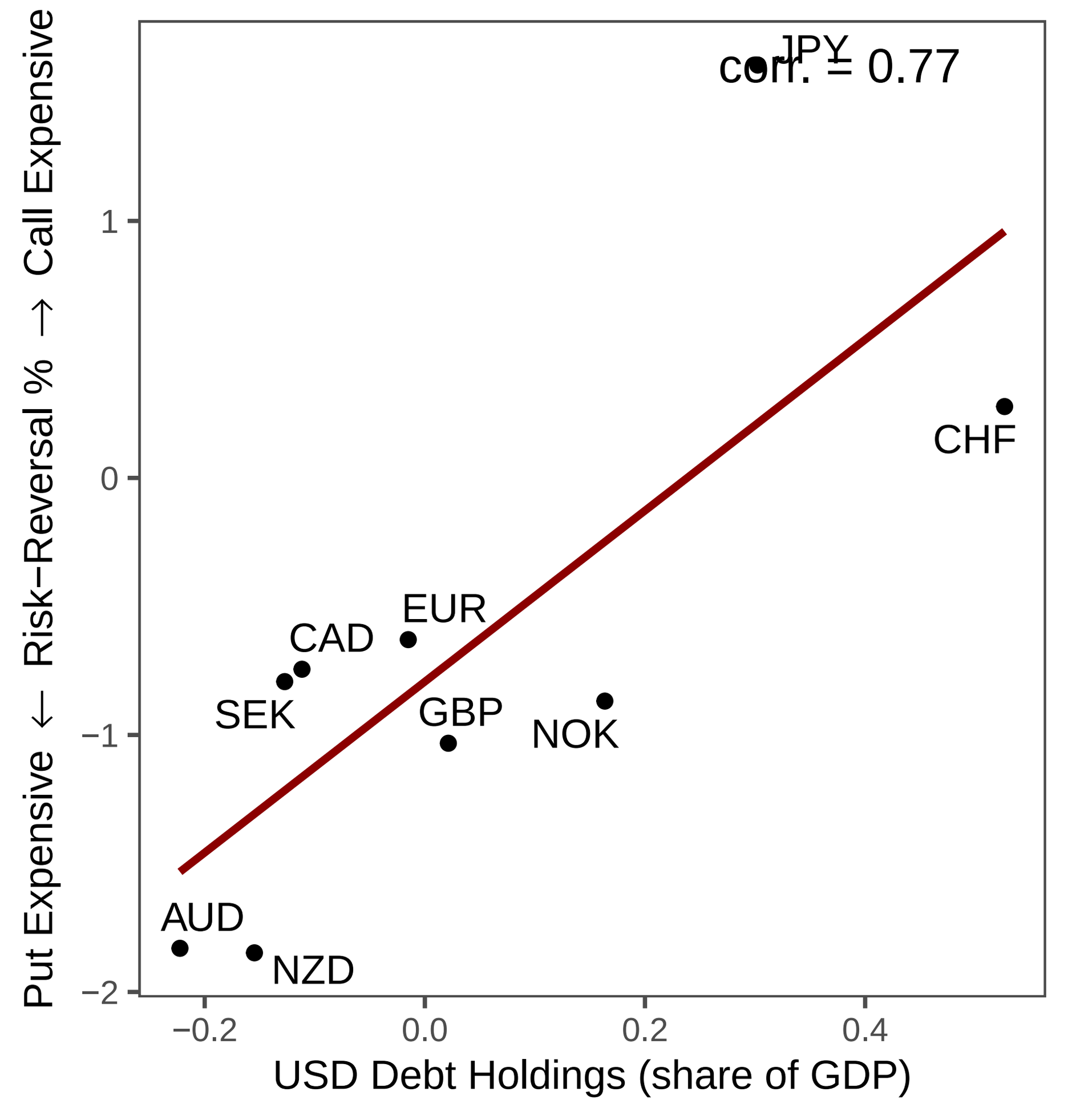
JPY
corr. = 0.77
CHF
EUR
CAD
SEK
GBP
NOK
AUD
NZD
1
0
−1
−2
−0.2
0.0
0.2
0.4
Put Expensive ← Risk−Reversal % → Call Expensive
USD Debt Holdings (share of GDP)