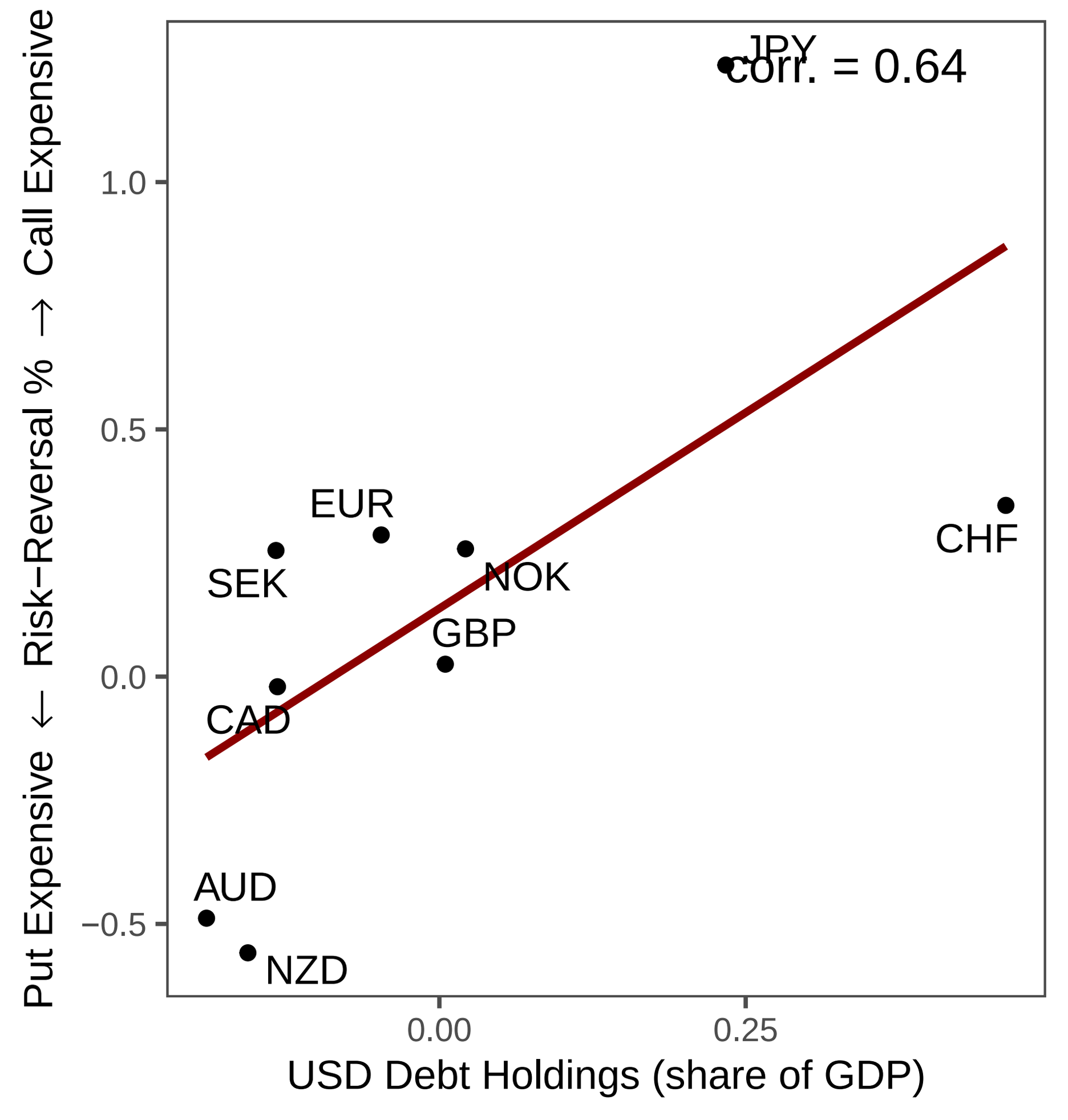
JPY
corr. = 0.64
1.0
0.5
0.0
−0.5
EUR
CHF
SEK
NOK
GBP
CAD
AUD
NZD
0.00
0.25
USD Debt Holdings (share of GDP)
Put Expensive ← Risk−Reversal % → Call Expensive