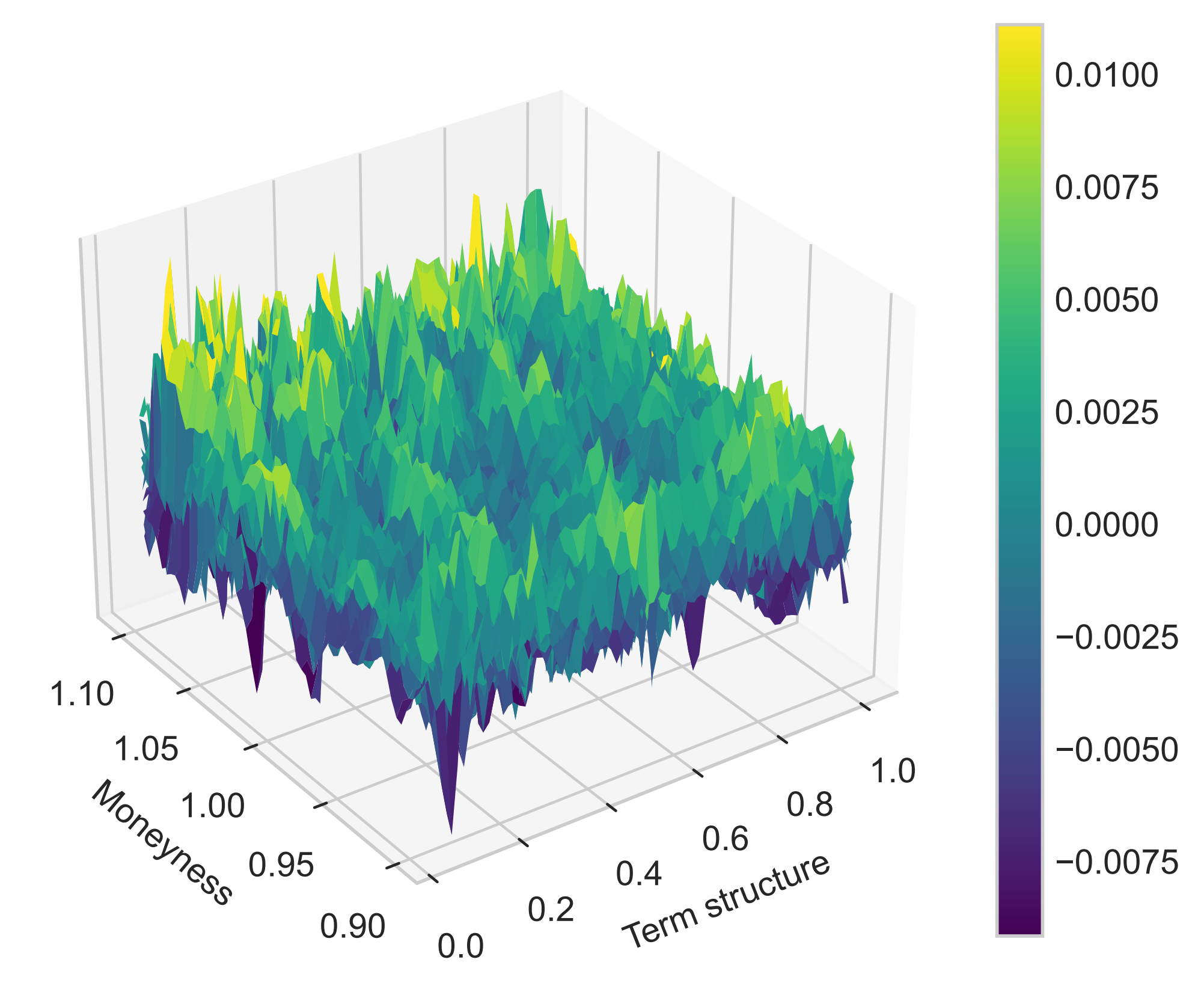
1.10
1.05
1.00
0.95
0.90
Moneyness
0.0
0.2
0.4
0.6
0.8
1.0
Term structure
0.0100
0.0075
0.0050
0.0025
0.0000
−0.0025
−0.0050
−0.0075