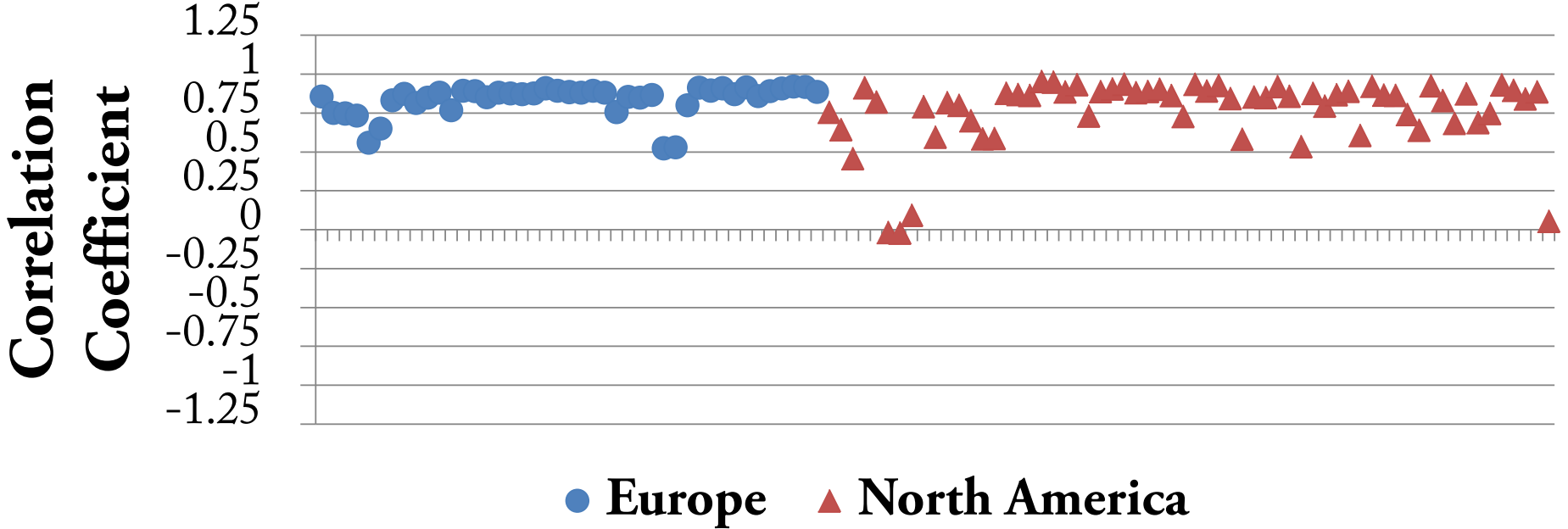
Correlation Coefficient
1.25
1
0.75
0.5
0.25
0
-0.25
-0.5
-0.75
-1
-1.25
Europe
North America