Sigma vs Rho for 20 Scenarios by Scenario Type T: 6 1.00-0.75 0.50 0.25 1.00 0.75 0.50 0.25 0.75 0.50-0.25 1.00 0.75 0.50 0.25 2 3.5 2 3.5 5 0.10.5 2 3.5 5 0.1 0.5 1 5 0.105 2 3.5 5 0.1 0.5 1 Sigma □ Crossing Parallel