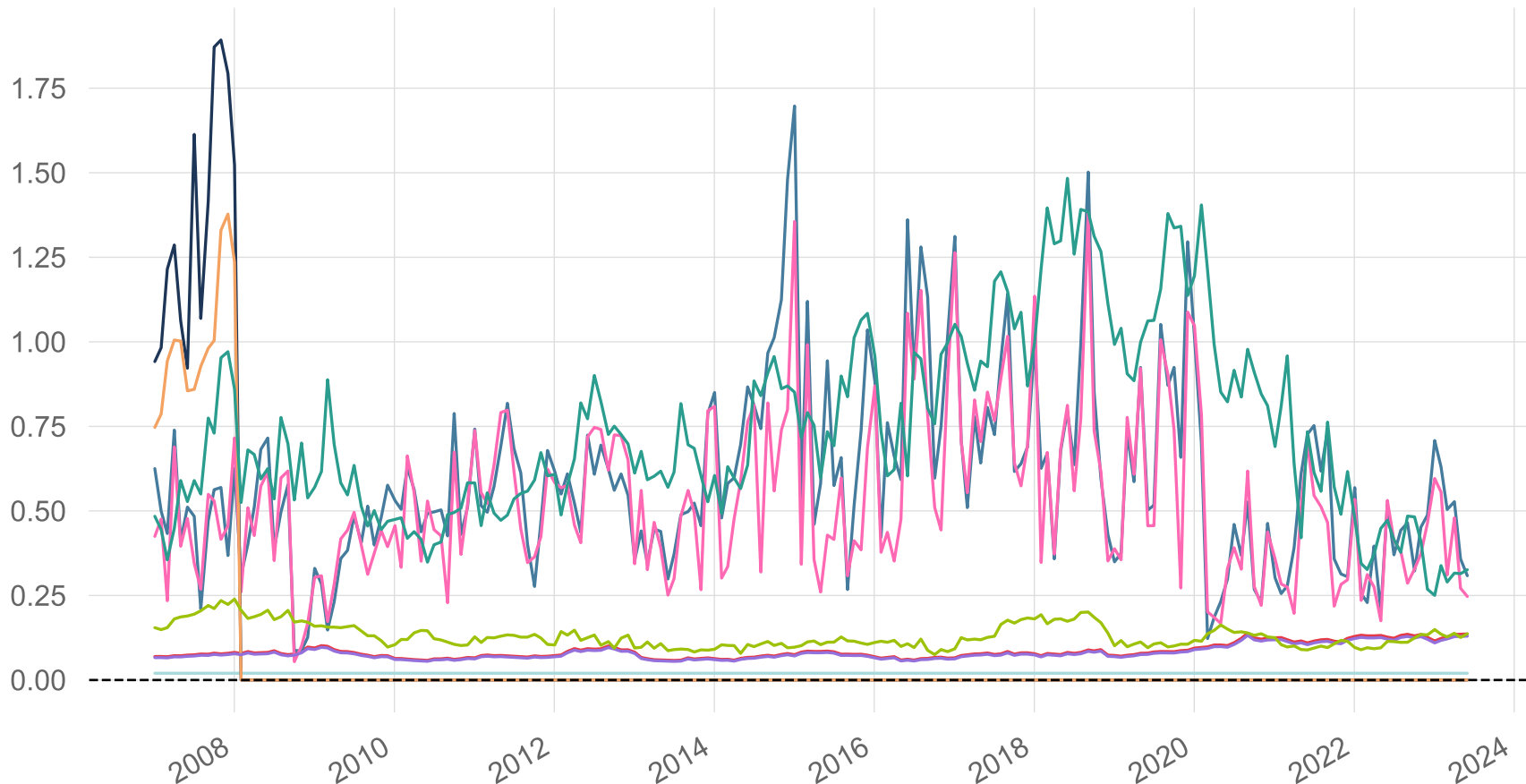


# Max. Long Weight

3 Jan '07 - 1 Jun '23

Weight



- |   |   |  |
|---|---|--|
| <span style="color: red;">—</span> VW                   | <span style="color: pink;">—</span> Conjugate HF-EPU VW | <span style="color: teal;">—</span> Jorion Hyperpar.         |
| <span style="color: lightblue;">—</span> EW             | <span style="color: darkblue;">—</span> Jeffreys        | <span style="color: purple;">—</span> Black-Litterman        |
| <span style="color: blue;">—</span> Conjugate HF-VIX VW | <span style="color: orange;">—</span> Shrinkage         | <span style="color: yellowgreen;">—</span> Greyserman Hiera. |