

Table 10:	Monotonic Relationship Between Portfolio Risk (Estimate 2) and FRT		
FRT	Mean Holdings	Std. Deviation	N
0	1.0938	1.61364	32
1	1.6471	1.32009	17
2	1.6271	1.41297	59
3	1.4828	1.42128	87
4	1.8723	1.62132	94
5	1.8115	1.67523	191
6	2.5915	1.99442	235
7	2.6921	2.02424	328
8	2.703	2.17397	330
9	3.1948	2.32775	231
10	2.9374	2.20639	431
Total	2.5543	2.09118	2035