

Table 12:	Monotonic Relationship Between Portfolio Risk (Estimate 3) and FRT		
FRT	Mean Holdings	Std. Deviation	N
0	1.8281	4.58936	32
1	3.3235	4.08863	17
2	4.2655	5.84038	59
3	3.2883	4.68695	87
4	4.8785	5.65086	94
5	4.9079	6.51576	191
6	7.0768	8.25879	235
7	7.7213	8.49553	328
8	9.6698	10.34889	330
9	13.0079	11.78583	231
10	11.1183	11.89532	431
Total	8.4679	9.94542	2035