Table 6: Monotonic Relationship Between Portfolio Allocation Composition and FRT

FRT	Mean Holdings	Std. Deviation	*N*
0	1.25	1.016	32
1	1.7059	1.0467	17
2	1.8814	1.32723	59
3	1.4713	1.13955	87
4	1.9468	1.37072	94
5	1.9634	1.3548	191
6	2.2511	1.63846	235
7	2.436	1.67246	328
8	2.7152	1.98262	330
9	3.3723	2.26695	231
10	3.0255	2.27664	431
Total	**2.542**	**1.93492**	**2035**