Table 2: Relative Performance Versus an Unrebalanced Portfolio—Moderate Allocation

|               | High Threshold |       |       |       |       |       |       |
|---------------|----------------|-------|-------|-------|-------|-------|-------|
| Low Threshold |                | 10%   | 15%   | 20%   | 25%   | 30%   | 35%   |
|               | 10%            | 1.61% | 2.04% | 2.04% | 2.04% | 2.04% | 2.04% |
|               | 15%            | 1.55% | 1.68% | 1.94% | 1.94% | 1.94% | 1.94% |
|               | 20%            | 1.84% | 1.68% | 1.66% | 1.69% | 1.69% | 1.69% |
|               | 25%            | 1.84% | 1.68% | 1.66% | 3.51% | 3.72% | 3.78% |
|               | 30%            | 1.84% | 1.68% | 1.66% | 3.51% | 4.13% | 4.47% |
|               | 35%            | 1.84% | 1.68% | 1.66% | 3.51% | 4.45% | 1.14% |