

Table 3: Number of Trading Days for Different Thresholds-Moderate Allocation

		High Threshold					
		10%	15%	20%	25%	30%	35%
Low Threshold	10%	10	9	9	9	9	9
	15%	8	4	3	3	3	3
	20%	8	4	2	1	1	1
	25%	8	4	2	2	2	1
	30%	8	4	2	2	2	1
	35%	8	4	2	2	1	1