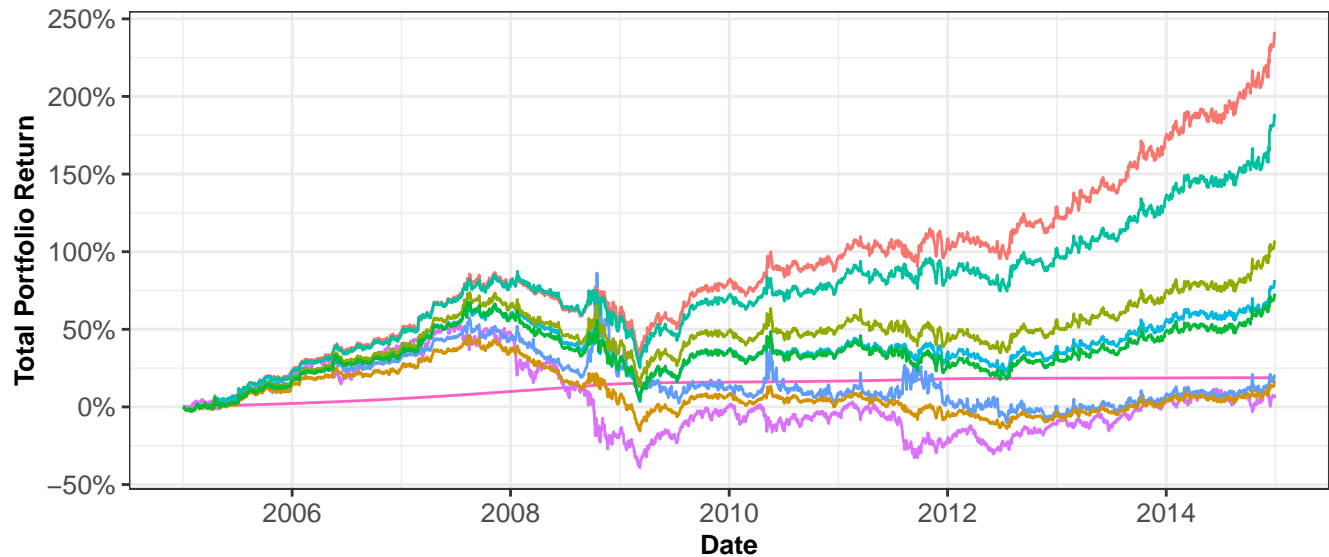


Rebalancing with Transaction Cost (all)



1d\_Reb\_No\_TK    22d\_Reb\_No\_TK    5d\_Reb\_No\_TK    No\_Reb\_No\_TK    Risk-Free  
1d\_Reb\_TK    22d\_Reb\_TK    5d\_Reb\_TK    Only\_Stoxx