**Appendix. List of Companies and their COMPUSTAT economic sector classification.**

MMM 3M Co. Industrials

ABT Abbott Laboratories reports Health Care

ANF Abercrombie & Fitch Company Consumer Discretionary

ADBE Adobe Systems Inc Information Technology

AEP American Electric Power Utilities

BAX Baxter International Inc. Health Care

BBBY Bed Bath & Beyond Consumer Discretionary

BIG Big Lots Inc. Consumer Discretionary

BWA BorgWarner Consumer Discretionary

BFB Brown-Forman Corporation Consumer Staples

COG Cabot Oil & Gas Energy

CPB Campbell Soup Consumer Staples

CCL Carnival Corp. Consumer Discretionary

CVX Chevron Corp. Energy

DHI D. R. Horton Consumer Discretionary

DF Dean Foods Consumer Staples

DELL Dell Inc. Information Technology

DO Diamond Offshore Drilling Energy

DTV DirecTV Consumer Discretionary

EMN Eastman Chemical Materials

ETN Eaton Corp. Industrials

EBAY eBay Inc. Information Technology

EA Electronic Arts Information Technology

ETR Entergy Corp. Utilities

FSLR First Solar Inc Industrials

FLR Fluor Corp. Industrials