

## Appendix

### List of S&P 500 Components

A, "agilent technologies"; AA, "alcoa"; AAPL, "apple"; ABC, "amerisourcebergen"; ABT, "abbott laboratories"; ADBE, "adobe systems"; ADI, "analog devices"; ADM, "archer daniels"; ADP, "automatic data processing"; ADSK, "autodesk"; AEE, "ameren"; AEP, "american electric power"; AES, "aes"; AET, "aetna"; AFL, "aflac"; AGN, "allergan"; AIG, "american international group"; AIV, "aimco"; AIZ, "assurant"; AKAM, "akamai"; AKS, "ak steel"; ALL, "allstate"; ALTR, "altera"; AMAT, "applied materials"; AMD, "amd"; AMGN, "amgen"; AMP, "ameriprise financial"; AMT, "american tower"; AMZN, "amazon"; AN, "autonation"; ANF, "abercrombie"; AON, "aon"; APA, "apache corporation"; APC, "anadarko"; APD, "air products"; APH, "amphenol"; APOL, "apollo group"; ARG, "airgas"; ATI, "allegheny technologies"; AVB, "avalonbay"; AVP, "avon products"; AVY, "avery dennison"; AXP, "american express"; AYE, "allegheny energy"; AZO, "autozone"; BA, "boeing"; BAC, "bank of america"; BAX, "baxter"; BBBY, "bed bath and beyond"; BBT, "bb&t"; BBY, "best buy"; BCR, "bard"; BDX, "becton dickinson"; BEN, "franklin templeton"; BF-B, "brown forman"; BHI, "baker hughes"; BIG, "big lots"; BIIB, "biogen idec"; BK, "bank of new york"; BLL, "ball corporation"; BMC, "bmc"; BMS, "bemis"; BMY, "bristol myers"; BRCM, "broadcom"; BRK-B, "berkshire hathaway"; BSX, "boston scientific"; BTU, "peabody energy"; BXP, "boston properties"; C, "citigroup"; CA, "ca"; CAG, "conagra foods"; CAH, "cardinal health"; CAM, "cameron international"; CAT, "caterpillar"; CB, "chubb"; CBG, "cb richard ellis"; CBS, "cbs"; CCE, "coca cola"; CCL, "carnival corporation"; CEG, "constellation energy"; CELG, "celgene"; CEPH, "cephalon"; CERN, "cerner"; CF, "cf industries"; CFN, "carefusion"; CHK, "chesapeake energy"; CHRW, "ch robinson"; CI, "cigna"; CINF, "cincinnati financial"; CL, "colgate palmolive"; CLF, "cliffs natural resources"; CLX, "clorox"; CMA, "comerica bank"; CMCSA, "comcast"; CME, "cme group"; CMI, "cummins"; CMS, "cms energy"; CNP, "centerpoint energy"; CNX, "consol energy"; COF, "capital one"; COG, "cabot oil gas"; COH, "coach inc"; COL, "rockwell collins"; COP, "conocophillips"; COST, "costco"; CPB, "campbell soup"; CPWR, "compuware"; CRM, "salesforce"; CSC, "computer sciences corporation"; CSCO, "cisco systems"; CSX, "csx"; CTAS, "cintas"; CTL, "centurytel"; CTSH, "cognizant technology"; CTXS, "citrix"; CVH, "coventry health"; CVS, "cvs caremark"; CVX, "chevron"; D, "dominion"; DD, "du pont"; DE, "deere"; DELL, "dell"; DF, "dean foods"; DFS, "discover financial"; DGX, "quest diagnostics"; DHI, "dr horton"; DHR, "danaher"; DIS, "disney"; DISCA, "discovery communications"; DNB, "dun and bradstreet"; DNR, "denbury"; DO, "diamond offshore"; DOV, "dover corporation"; DOW, "dow chemical"; DPS, "dr pepper snapple"; DRI, "darden"; DTE, "dte energy"; DTV, "directv"; DUK, "duke energy"; DV, "devry"; DVA, "davita"; DVN, "devon energy"; EBAY, "ebay"; ECL, "ecolab"; ED, "conedison"; EFX, "equifax"; EIX, "edison international"; EK, "eastman kodak"; EL, "estee lauder"; EMC, "emc"; EMN, "eastman chemical"; EMR, "emerson electric"; EOG, "eog resources"; EP, "el paso corporation"; EQR, "equity residential"; EQT, "eqt"; ERTS, "electronic arts"; ESRX, "express scripts"; ETFCD, "etrade financial"; ETN, "eaton"; ETR, "entergy"; EXC, "exelon"; EXPD, "expeditors"; EXPE, "expedia"; F, "ford"; FAST, "fastenal"; FCX, "freeport mcmoran"; FDO, "family dollar"; FDX, "fedex"; FE, "firstenergy"; FHN, "first horizon"; FII, "federated investors"; FIS, "fidelity national information"; FISV, "fiserv"; FITB, "fifth third bank"; FLIR, "flir"; FLR, "fluor"; FLS, "flowserve"; FMC, "fmc"; FO, "fortune brands"; FPL, "fpl"; FRX, "forest laboratories"; FSLR, "first solar"; FTI, "fmc technologies"; FTR, "frontier communications"; GAS, "nicor"; GCI, "gannett"; GD, "general dynamics"; GE, "general electric"; GENZ, "genzyme"; GILD, "gilead sciences"; GIS, "general mills"; GLW, "corning"; GME, "gamestop"; GNW, "genworth financial"; GOOG, "google"; GPC, "genuine parts"; GPS, "gap inc"; GR, "goodrich"; GS, "goldman sachs"; GT, "goodyear"; GWW, "grainger"; HAL, "halliburton"; HAR, "harman international"; HAS, "hasbro"; HBAN, "huntington national bank"; HCBK, "hudson city"; HCN, "health care reit"; HCP, "hcp"; HD, "home depot"; HES, "hess corporation"; HIG, "hartford financial"; HNZ, "heinz company"; HOG, "harley davidson"; HON, "honeywell"; HOT, "starwood hotels"; HP, "hewlettpackard"; HPQ, "hp"; HRB, "hr block"; HRL, "hormel"; HRS, "harris corporation"; HSP, "hospira"; HST, "host hotels"; HSY, "hershey"; HUM, "humana"; IBM, "ibm"; ICE, "intercontinental exchange"; IFF, "international flavors"; IGT, "game tech"; INTC, "intel"; INTU, "intuit"; IP, "international paper"; IPG, "interpublic"; IRM, "iron mountain"; ISRG, "intuitive surgical"; ITT, "itt"; ITW, "illinois tool"; IVZ, "invesco"; JBL, "jabil circuit"; JCI, "johnson controls"; JCP, "jc penney"; JDSU, "jdsu"; JEC, "jacobs engineering"; JNJ, "johnson and johnson"; JNPR, "juniper networks"; JNS, "janus capital"; JPM, "jp morgan"; JWN, "nordstrom"; K, "kellogg"; KEY, "keycorp"; KFT, "kraft foods"; KG, "king pharmaceuticals"; KIM, "kimco"; KLAC, "kla tencor"; KMB, "kimberly clark"; KO, "coca cola"; KR, "kroger"; KSS, "kohls"; L, "loews"; LEG, "leggett"; LEN, "lennar"; LH, "labcorp"; LIFE, "life technologies"; LLL, "l3 communications"; LLTC, "linear technology"; LLY, "eli lilly"; LM, "legg mason"; LMT, "lockheed martin"; LNC, "lincoln national"; LO, "lorillard"; LOW, "loews"; LSI, "lsi"; LTD, "limited brands"; LUK, "leucadia"; LUV, "southwest airlines"; LXX, "lexmark"; M, "macys"; MA, "mastercard"; MAR, "marriott"; MAS, "masco"; MAT, "mattel"; MCD, "mcdonalds"; MCHP, "microchip technology"; MCK, "mckesson"; MCO, "moody's"; MDP, "meredith corporation"; MDT, "medtronic"; MEE, "massey energy"; MET, "metlife"; MFE, "mcafee"; MHP, "mcgraw hill"; MHS, "medco health"; MI, "marshall illsley"; MIL, "millipore"; MJN, "mead johnson nutrition"; MKC, "mccormick"; MMC, "marsh mclennan"; MMM, "3m"; MO, "altria"; MOLX, "molex"; MON, "monsanto"; MOT, "motorola"; MRK, "merck"; MRO, "marathon oil"; MS, "morgan stanley"; MSFT, "microsoft"; MTB, "m&t bank"; MU, "micron technology"; MUR, "murphy oil"; MWV, "meadwestvaco"; MWW, "monster worldwide"; MYL, "mylan"; NBL, "noble energy"; NBR, "nabors"; NDAQ, "nasdaq"; NEM, "newmont"; NI, "nisource"; NKE, "nike"; NOC, "northrop grumman"; NOV, "national oilwell"; NOVU, "novell"; NRG, "nrg energy"; NSC, "norfolk southern"; NSM, "national semiconductor"; NTAP, "netapp"; NTRS, "northern trust"; NU, "northeast utilities"; NUE, "nucor"; NVDA, "nvidia"; NVLS, "novellus"; NWL, "newell rubbermaid"; NWSA, "news corporation"; NYT, "new york times"; NYX, "nyse"; ODP, "office depot"; OI, "owens illinois"; OKE, "oneok"; OMC, "omnicom"; ORCL, "oracle"; ORLY, "oreilly auto"; OXY, "occidental petroleum"; PAYX, "paychex"; PBCT, "peoples united"; PBI, "pitney bowes"; PCAR, "paccar"; PCG, "pg&e"; PCL, "plum

creek"; PCLN, "priceline.com"; PCP, "precision castparts"; PCS, "metropcs communications"; PDCO, "patterson companies"; PEG, "pseg"; PEP, "pepsico"; PFE, "pfizer"; PFG, "principal financial"; PG, "procter gamble"; PGN, "progress energy"; PGR, "progressive"; PH, "parker hannifin"; PHM, "pulte homes"; PKI, "perkin elmer"; PLD, "prologis"; PLL, "pall corporation"; PM, "philip morris"; PNC, "pnc"; PNW, "pinnacle west"; POM, "pepco"; PPG, "ppg"; PPL, "ppl"; PRU, "prudential"; PSA, "public storage"; PTV, "pactiv"; PWR, "quanta services"; PX, "praxair"; PXD, "pioneer natural resources"; Q, "qwest"; QCOM, "qualcomm"; QLGC, "qlogic"; R, "ryder system"; RAI, "reynolds american"; RDC, "rowan companies"; RF, "regions financial"; RHI, "robert half"; RHT, "red hat"; RL, "ralph lauren"; ROK, "rockwell automation"; ROP, "roper industries"; ROST, "ross stores"; RRC, "range resources"; RRD, "rr donnelley"; RSG, "republic services"; RSH, "radioshack"; RTN, "raytheon"; S, "sprint nextel"; SAI, "saic"; SBUX, "starbucks"; SCG, "scana"; SCHW, "charles schwab"; SE, "spectra energy"; SEE, "sealed air"; SHLD, "sears holdings"; SHW, "sherwin williams"; SIAL, "sigma aldrich"; SII, "smith international"; SJM, "smuckers"; SLB, "schlumberger"; SLE, "sara lee"; SLM, "sallie mae"; SNA, "snapon"; SNDK, "sandisk"; SNI, "scripps"; SO, "southern company"; SPG, "simon property"; SPLS, "staples"; SRCL, "stericycle"; SRE, "sempra energy"; STI, "suntrust"; STJ, "st jude medical"; STR, "questar"; STT, "state street"; STZ, "constellation brands"; SUN, "sunoco"; SVU, "supervalu"; SWK, "stanley works"; SWN, "southwestern energy"; SWY, "safeway"; SYK, "stryker"; SYMC, "symantec"; SYU, "sysco"; T, "at&t"; TAP, "molson coors"; TDC, "teradata"; TE, "teco energy"; TEG, "integrys"; TER, "teradyne"; TGT, "target corporation"; THC, "tenet healthcare"; TIE, "titanium metals"; TIF, "tiffany"; TJX, "tjx"; TLAB, "tellabs"; TMK, "torchmark"; TMO, "thermo fisher"; TROW, "trowe price"; TRV, "travelers companies"; TSN, "tyson foods"; TSO, "tesoro"; TSS, "tsys"; TWC, "time warner cable"; TWX, "time warner"; TXN, "texas instruments"; TXT, "texttron"; UNH, "united health"; UNM, "unum"; UNP, "union pacific"; UPS, "united parcel service"; URBN, "urban outfitters"; USB, "us bancorp"; UTX, "united technologies"; V, "visa"; VAR, "varian"; VFC, "vfc"; VIA-B, "viacom"; VLO, "valero energy"; VMC, "vulcan materials"; VNO, "vornado"; VRSN, "verisign"; VTR, "ventas"; VZ, "verizon"; WAG, "walgreen"; WAT, "waters corporation"; WDC, "western digital"; WEC, "wisconsin energy"; WFC, "wells fargo"; WFMI, "whole foods market"; WFR, "memc"; WHR, "whirlpool corporation"; WIN, "windstream"; WLP, "wellpoint"; WM, "waste management"; WMB, "williams companies"; WMT, "wal mart"; WPI, "watson pharmaceuticals"; WPO, "washington post"; WU, "western union"; WY, "weyerhaeuser"; WYN, "wyndham worldwide"; WYNN, "wynn"; X, "us steel"; XEL, "xcel energy"; XL, "xl capital"; XLNX, "xilinx"; XOM, "exxon mobil"; XRAY, "dentsply"; XRX, "xerox"; XTO, "xto energy"; YHOO, "yahoo"; YUM, "yum"; ZION, "zions bancorporation"; ZMH, "zimmer holdings".

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