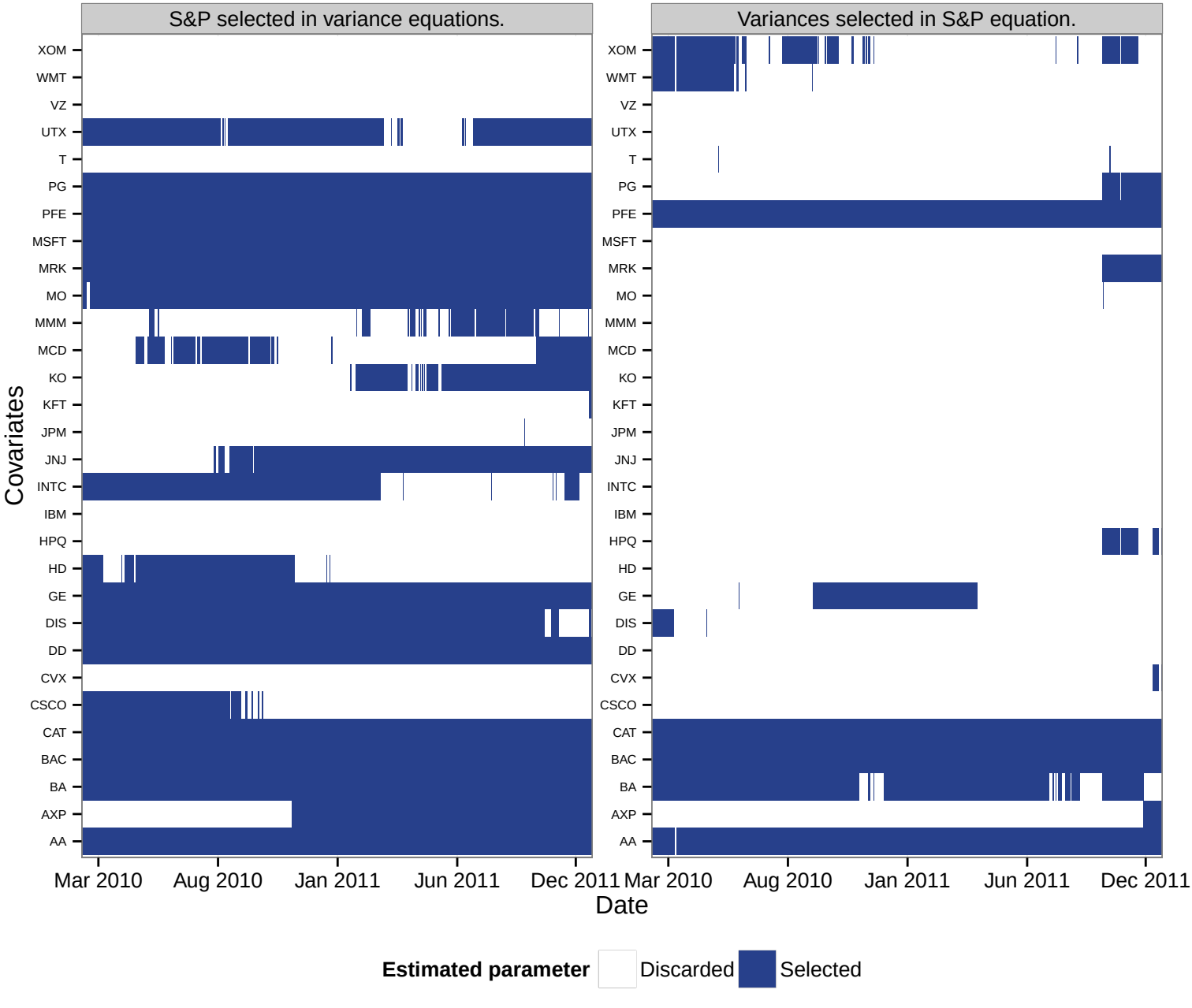
S&P selected in variance equations.
Variances selected in S&P equation.
Covariates
XOM
WMT
VZ
UTX
T
PG
PFE
MSFT
MRK
MO
MMM
MCD
KO
KFT
JPM
JNJ
INTC
IBM
HPQ
HD
GE
DIS
DD
CVX
CSCO
CAT
BAC
BA
AXP
AA
Mar 2010
Aug 2010
Jan 2011
Jun 2011
Dec 2011
Date
Estimated parameter
Discarded
Selected