

Company	$\beta_L$	$\beta_H$	$\sigma^2_L$	$\sigma^2_H$	$\beta_L - \beta_H$	$\sigma^2_H / \sigma^2_L$	rank $\beta$	rank $\sigma$
MTLQQ	<b>0.8226</b>	<b>0.7604</b>	<b>0.0004</b>	<b>0.0017</b>	<b>0.0622</b>	<b>3.8912</b>	<b>2</b>	<b>1</b>
CSCO	0.9037	0.9468	0.0665	0.1040	-0.0430	1.5654	16	2
MMM	0.9174	0.9280	0.0846	0.1267	-0.0107	1.4968	10	3
BA	0.8115	0.9274	0.0920	0.1294	-0.1159	1.4061	26	4
INTC	0.8964	0.9632	0.9896	1.2861	-0.0668	1.2996	20	5
TRV	0.9294	0.9250	0.0397	0.0500	0.0044	1.2593	7	6
BAC	0.7983	0.9285	0.1068	0.1322	-0.1302	1.2373	28	7
DD	0.9276	0.9637	0.1757	0.2097	-0.0361	1.1932	13	8
CAT	0.9344	0.9560	0.1090	0.1300	-0.0215	1.1922	12	9
MRK	0.9198	0.9742	0.0996	0.1132	-0.0544	1.1361	17	10
WMT	0.8936	0.9573	0.0634	0.0670	-0.0637	1.0574	19	11
VZ	0.8447	0.9413	0.1927	0.1986	-0.0966	1.0306	24	12
DIS	0.8425	0.8219	0.3122	0.3070	0.0205	0.9835	4	13
AXP	0.9582	0.9499	0.3882	0.3816	0.0083	0.9829	5	14
MSFT	0.9236	0.9426	0.1301	0.1245	-0.0190	0.9566	11	15
KFT	0.8628	0.9243	0.2241	0.2137	-0.0615	0.9538	18	16
GE	0.6780	0.8801	0.5468	0.5049	-0.2021	0.9233	30	17
IBM	0.6378	0.8690	0.3173	0.2907	-0.2312	0.9161	31	18
HPQ	0.8349	0.8761	0.8797	0.7869	-0.0412	0.8945	15	19
AA	0.6955	0.8959	0.5649	0.4993	-0.2004	0.8840	29	20
HD	0.8800	0.8134	0.8847	0.7662	0.0666	0.8661	1	21
MCD	0.8140	0.8163	1.5229	1.3056	-0.0022	0.8574	9	22
XOM	0.7388	0.8613	0.0721	0.0601	-0.1226	0.8341	27	23
CVX	0.8121	0.8899	0.2297	0.1913	-0.0779	0.8328	22	24
T	0.8101	0.8821	0.3461	0.2867	-0.0720	0.8286	21	25
KO	0.8693	0.8615	0.2277	0.1825	0.0078	0.8017	6	26
JNJ	0.8576	0.8968	0.8291	0.6592	-0.0393	0.7951	14	27
PG	0.8293	0.9099	0.5710	0.4419	-0.0806	0.7739	23	28
JPM	0.7237	0.8276	1.6086	1.0878	-0.1039	0.6763	25	29
PFE	0.9360	0.9370	0.2955	0.1946	-0.0010	0.6587	8	30
UTX	0.9231	0.8717	0.3401	0.2229	0.0515	0.6553	3	31