8

1

- Q. Evidence of Dr. Vander Weide: Further to the previous question, please provide the specific Value Line Safety Rank of each of the firms in his U.S. company sample.
- A. In the most recent period of Dr. Vander Weide's ex ante risk premium, there remain twelve companies that have sufficient data for inclusion in the study. The Value Line Safety Ranks for these companies are shown in the following table.

LINE NO.	COMPANY	SAFETY RANK
1	Amer. Elec. Power	3
2	Consol. Edison	1
3	Dominion Resources	2
4	DTE Energy	3
5	Duke Energy	2
6	NiSource Inc.	3
7	OGE Energy	2
8	Pepco Holdings	3
9	PPL Corp.	3
10	Southern Co.	1
11	TECO Energy	2
12	Xcel Energy Inc.	2
13	Average	2