

Title: Media Attention and Event-Based Grouping of Stocks: An Examination of Stocks Hyped by Media Outlets as Benefiting from the Olympics, Management Science, 2023.

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On-Line Appendix 1
List of Olympic firms

Security Name	Industry Name	Country
Westfield Holdings Ltd.	CONSTRUCTION	Australia
Australia and New Zealand Banking Group Limited	FINANCIAL	Australia
Burswood	RECREATION	Australia
Telstra Corporation Limited	UTILITIES	Australia
R.M. Williams Holdings Limited	TEXTILES	Australia
Ten Network Holdings Limited	RECREATION	Australia
BHP Group Ltd	METAL PRODUCERS	Australia
Mirvac Group	FINANCIAL	Australia
Coles Group Ltd.	RETAILERS	Australia
Origin Energy Limited	UTILITIES	Australia
Ansell Limited	DRUGS, COSMETICS & HEALTH CARE	Australia
Elders Limited	MACHINERY & EQUIPMENT	Australia
Intoll Group	FINANCIAL	Australia
Fairfax Media Limited	PRINTING & PUBLISHING	Australia
Jupiters	RECREATION	Australia
Dynamic Agri Tech Npv(Post Recon)	MISCELLANEOUS	Australia
Qantas Airways Limited	AEROSPACE	Australia
Southcorp Ltd.	BEVERAGES	Australia
Sea World Property Trust	FINANCIAL	Australia
Sonic Healthcare Limited	MISCELLANEOUS	Australia
Global Television Npv	RECREATION	Australia
Thakral Holdings Group	MISCELLANEOUS	Australia
Tourism Assets Holdings Ltd	MISCELLANEOUS	Australia
Seven West Media Limited	RECREATION	Australia
Westfield Trust	FINANCIAL	Australia
Brambles Limited	TRANSPORTATION	Australia
Macquarie Group Limited	FINANCIAL	Australia
Seven Group Holdings Limited	MISCELLANEOUS	Australia
Event Hospitality & Entertainment Ltd.	RECREATION	Australia
CIMIC Group Limited	CONSTRUCTION	Australia
Cyrela Brazil Realty SA Empreendimentos e Participacoes	FINANCIAL	Brazil
Banco do Brasil S.A.	FINANCIAL	Brazil
Joao Fortes Engenharia S.A.	FINANCIAL	Brazil
Gafisa SA	FINANCIAL	Brazil
CCR S.A.	TRANSPORTATION	Brazil

Companhia Siderurgica Nacional	METAL PRODUCERS	Brazil
Porto Seguro S.A.	FINANCIAL	Brazil
Iochpe Maxion S.A.	AUTOMOTIVE	Brazil
Localiza Rent A Car S.A.	MISCELLANEOUS	Brazil
Light S.A.	UTILITIES	Brazil
Brookfield Incorporacoes SA	FINANCIAL	Brazil
CR2 Empreendimentos Imobiliarios S.A.	FINANCIAL	Brazil
BHG SA - Brazil Hospitality Group	MISCELLANEOUS	Brazil
Amil Participacoes S.A.	MISCELLANEOUS	Brazil
Oceanwide Holdings Co., Ltd. Class A	FINANCIAL	China
China National Complete Plant Import & Export Co., Ltd. Class A	CONSTRUCTION	China
Tangshan Jidong Cement Co. Ltd. Class A	CONSTRUCTION	China
Financial Street Holdings Co., Ltd. Class A	FINANCIAL	China
NanHua Bio-medicine Co., Ltd. Class A	MISCELLANEOUS	China
Yang Guang Co., Ltd Class A	FINANCIAL	China
HNA Investment Group Co., Ltd. Class A	FINANCIAL	China
Myhome Real Estate Development Group Co., Ltd. Class A	FINANCIAL	China
Lead Eastern Investment Co., Ltd. Class A	RECREATION	China
Beijing Yanjing Brewery Co., Ltd. Class A	BEVERAGES	China
Beijing New Building Materials Public Limited Company Class A	CONSTRUCTION	China
China Wuyi Co., Ltd. Class A	FINANCIAL	China
Beijing Jingxi Culture and Tourism Co., Ltd. Class A	RECREATION	China
CITIC Guoan Information Industry Co., Ltd Class A	UTILITIES	China
Beijing Shunxin Agriculture Co., Ltd. Class A	BEVERAGES	China
New Hope Liuhe Co., Ltd. Class A	MACHINERY & EQUIPMENT	China
Beijing Hualian Department Store Co., Ltd. Class A	FINANCIAL	China
Xinyangfeng Agricultural Technology Co., Ltd. Class A	CHEMICALS	China
Huabei Expressway Co., Ltd. Class A	TRANSPORTATION	China
Beijing Centergate Technologies (Holding) Co., Ltd Class A	DRUGS, COSMETICS & HEALTH CARE	China
Unisplendour Co., Ltd. Class A	ELECTRONICS	China
Advanced Technology & Materials Co., Ltd. Class A	METAL PRODUCT MANUFACTURERS	China
China World Trade Center Company Ltd. Class A	FINANCIAL	China
Beijing Capital Co., Ltd. Class A	MISCELLANEOUS	China
China Meheco Group Co., Ltd. Class A	DRUGS, COSMETICS & HEALTH CARE	China
Tsinghua Tongfang Co., Ltd. Class A	MISCELLANEOUS	China
Laiwu Steel Corp A	METAL PRODUCERS	China
SAIC Motor Corporation Limited Class A	AUTOMOTIVE	China
China Spacesat Co., Ltd. Class A	AEROSPACE	China
China CYTS Tours Holding Co., Ltd. Class A	MISCELLANEOUS	China
China Sports Industry Group Co., Ltd. Class A	FINANCIAL	China
Beijing Dalong Weiye Real Estate Development	FINANCIAL	China

Co., Ltd. Class A		
Beiqi Foton Motor Co., Ltd. Class A	MISCELLANEOUS	China
China Jushi Co., Ltd. Class A	TEXTILES	China
Jilin Quanyangquan Co., Ltd. Class A	BEVERAGES	China
Datang Telecom Technology Co., Ltd. Class A	UTILITIES	China
Beijing Homyear Capital Holdings Co., Ltd. Class A	FINANCIAL	China
Vantone Neo Development Group Co., Ltd. Class A	FINANCIAL	China
BTG Hotels (Group) Co Ltd Shs -A-	MISCELLANEOUS	China
Beijing Urban Construction Investment & Development Co. , Ltd. Class A	FINANCIAL	China
Sinotrans Air Transportation Development Co. Ltd. Class A	TRANSPORTATION	China
Daheng New Epoch Technology, Inc. Class A	ELECTRONICS	China
Liaoning SG Automotive Group Co. Ltd. Class A	AUTOMOTIVE	China
China Petroleum Engineering Corp Class A	OIL, GAS, COAL & RELATED SERVICES	China
Tsingtao Brewery Co., Ltd. Class A	BEVERAGES	China
Lao Feng Xiang Co., Ltd. Class A	MISCELLANEOUS	China
Shanghai Fudan Forward S&T Co., Ltd Class A	DRUGS, COSMETICS & HEALTH CARE	China
Cinda Real Estate Co. Ltd. Class A	FINANCIAL	China
China Enterprise Company Limited Class A	FINANCIAL	China
Bestsun Energy Co., Ltd. Class A	UTILITIES	China
Haier Smart Home Co., Ltd. Class A	ELECTRICAL	China
Beijing Capital Retailing Group Co., Ltd. Class A	RETAILERS	China
Shanghai Jin Jiang International Hotels Co., Ltd. Class A	MISCELLANEOUS	China
China Marine Information Electronics Company Limited	ELECTRONICS	China
BEIH-Property Co., Ltd. Class A	FINANCIAL	China
Dr. Peng Telecom & Media Group Co. Ltd. Class A	UTILITIES	China
Shanghai Haixin Group Co., Ltd. Class A	DRUGS, COSMETICS & HEALTH CARE	China
Jiangsu Chunlan Refrigerating Equipment Stock Co., Ltd. Class A	FINANCIAL	China
Beijing Aerospace Changfeng Co., Ltd. Class A	ELECTRONICS	China
Wangfujing Group Co., Ltd. Class A	RETAILERS	China
Beiren Printing Machinery Holdings Limited Class A	CONSTRUCTION	China
Beijing Urban-rural Commercial (Group) Co., Ltd. Class A	RETAILERS	China
Inner Mongolia Yili Industrial Group Co., Ltd. Class A	FOOD	China
ATTI-KAT S.A.	CONSTRUCTION	Greece
LAMDA Development S.A.	FINANCIAL	Greece
Diekat SA	CONSTRUCTION	Greece
Ethniki General Insurance Co.	FINANCIAL	Greece
Alte Technical Company SA	CONSTRUCTION	Greece
GEK Terna Holding Real Estate Construction SA	CONSTRUCTION	Greece
IONIAN HOTEL ENTERPRISES S.A.	MISCELLANEOUS	Greece

Cosmote Mobile Communications	MISCELLANEOUS	Greece
DROMEAS S.A.	MACHINERY & EQUIPMENT	Greece
Proodeftiki S.A.	CONSTRUCTION	Greece
SATO Office & Houseware Supplies SA	ELECTRICAL	Greece
Technodomi Eur0.6(Regd)	CONSTRUCTION	Greece
Terna/R	CONSTRUCTION	Greece
Themeliodomi SA	CONSTRUCTION	Greece
BIOTER S.A.	CONSTRUCTION	Greece
Hellenic Telecommunications Organization SA	UTILITIES	Greece
Altec Holdings S.A. IT and Communication Systems	MISCELLANEOUS	Greece
INFORM P. LYKOS HOLDINGS S.A.	PRINTING & PUBLISHING	Greece
ALUMIL S.A.	CONSTRUCTION	Greece
Agrotiki Insur Sa Eur1.50(Cr)	FINANCIAL	Greece
Delta Ice Cream Sa Eur0.60(Cb)	FOOD	Greece
Attica Publications SA	PRINTING & PUBLISHING	Greece
Byte Computer ABEE	MISCELLANEOUS	Greece
PC Systems S.A.	MISCELLANEOUS	Greece
IASO S.A.	MISCELLANEOUS	Greece
Betanet SA	CONSTRUCTION	Greece
Public Power Corporation S.A.	UTILITIES	Greece
Pantechniki Sa Eur1.25 (Cr)	CONSTRUCTION	Greece
Olympic Catering SA	FOOD	Greece
Forthnet S.A.	UTILITIES	Greece
Quest Holdings SA	ELECTRONICS	Greece
KATHIMERINI S.A. PUBLICATIONS	PRINTING & PUBLISHING	Greece
ATHENA S.A.	CONSTRUCTION	Greece
Eurobank Ergasias Services & Holdings SA	FINANCIAL	Greece
Speedy Hire Plc	FINANCIAL	United Kingdom
Amec Foster Wheeler plc	CONSTRUCTION	United Kingdom
WS Atkins plc	CONSTRUCTION	United Kingdom
Avesco Group PLC	MISCELLANEOUS	United Kingdom
BAA Plc	TRANSPORTATION	United Kingdom
Barratt Developments PLC	CONSTRUCTION	United Kingdom
Bellway p.l.c.	CONSTRUCTION	United Kingdom
Balfour Beatty plc	CONSTRUCTION	United Kingdom
Electric Word PLC	ELECTRONICS	United Kingdom
Forth Ports Ltd.	TRANSPORTATION	United Kingdom
Go-Ahead Group plc	TRANSPORTATION	United Kingdom
Hill & Smith Holdings PLC	DIVERSIFIED	United Kingdom
Blackbird PLC	ELECTRONICS	United Kingdom
John Lewis of Hungerford plc	MACHINERY & EQUIPMENT	United Kingdom
SABMiller PLC	BEVERAGES	United Kingdom
Keller Group plc	CONSTRUCTION	United Kingdom
Persimmon Plc	CONSTRUCTION	United Kingdom
Pochin's PLC	CONSTRUCTION	United Kingdom
Carillion plc	CONSTRUCTION	United Kingdom
Serco Group plc	FINANCIAL	United Kingdom

BP p.l.c.	OIL, GAS, COAL & RELATED SERVICES	United Kingdom
Morgan Sindall Group plc	CONSTRUCTION	United Kingdom
Lloyds Banking Group plc	FINANCIAL	United Kingdom
Character Group plc	RECREATION	United Kingdom
GlaxoSmithKline plc	DRUGS, COSMETICS & HEALTH CARE	United Kingdom
Vp plc	MISCELLANEOUS	United Kingdom
BT Group plc	UTILITIES	United Kingdom
Telford Homes Plc	CONSTRUCTION	United Kingdom
Marks and Spencer Group plc	RETAILERS	United Kingdom
William Hill PLC	RECREATION	United Kingdom
Burberry Group plc	APPAREL	United Kingdom
Hyder Consulting PLC	CONSTRUCTION	United Kingdom
Marshalls plc	CONSTRUCTION	United Kingdom
J Sainsbury plc	RETAILERS	United Kingdom
Hornby PLC	RECREATION	United Kingdom
G4S plc	MISCELLANEOUS	United Kingdom
Berkeley Group Holdings plc	FINANCIAL	United Kingdom
Centrica plc	UTILITIES	United Kingdom
Cobham plc	ELECTRONICS	United Kingdom
Corus Group Plc	METAL PRODUCERS	United Kingdom
Whitbread PLC	MISCELLANEOUS	United Kingdom
Laird PLC	METAL PRODUCTS MANUFACTURERS	United Kingdom
Anglo American plc	METAL PRODUCERS	United Kingdom
Fuller, Smith & Turner P.L.C. Class A	RECREATION	United Kingdom
Severfield Plc	CONSTRUCTION	United Kingdom
Chime Communications plc	MISCELLANEOUS	United Kingdom
Bodycote plc	METAL PRODUCERS	United Kingdom
Tandem Group plc	RECREATION	United Kingdom
Tanfield Group Plc	FINANCIAL	United Kingdom
International Consolidated Airlines Group SA	AEROSPACE	United Kingdom
Greggs plc	RECREATION	United Kingdom
easyJet plc	AEROSPACE	United Kingdom
Man Group PLC	FINANCIAL	United Kingdom
Rugby Estates Plc	FINANCIAL	United Kingdom
WPP Plc	MISCELLANEOUS	United Kingdom
Compass Group PLC	FOOD	United Kingdom
Wireless Group Plc	RECREATION	United Kingdom
InterContinental Hotels Group PLC	MISCELLANEOUS	United Kingdom
Aggreko plc	MISCELLANEOUS	United Kingdom
SHO-BOND Holdings Co., Ltd.	CONSTRUCTION	Japan
Shimizu Corporation	CONSTRUCTION	Japan
Tobishima Corporation	CONSTRUCTION	Japan
Kajima Corporation	CONSTRUCTION	Japan
Totetsu Kogyo Co., Ltd.	CONSTRUCTION	Japan
Ichiken Co., Ltd.	CONSTRUCTION	Japan

Nippo Corporation	CONSTRUCTION	Japan
Maeda Road Construction Co., Ltd.	CONSTRUCTION	Japan
NIPPON ROAD CO., LTD.	CONSTRUCTION	Japan
Daiwa House Industry Co., Ltd.	FINANCIAL	Japan
Kandenko Co., Ltd.	CONSTRUCTION	Japan
Pasona Group Inc.	MISCELLANEOUS	Japan
Marudai Food Co., Ltd.	FOOD	Japan
Sohgo Security Services Co., Ltd.	MISCELLANEOUS	Japan
Renaissance, Incorporated	RECREATION	Japan
Hakuhodo Dy Holdings Incorporated	MISCELLANEOUS	Japan
Gurunavi, Inc.	ELECTRONICS	Japan
Asahi Group Holdings, Ltd.	BEVERAGES	Japan
Hiramatsu Inc.	RECREATION	Japan
Kikkoman Corporation	FOOD	Japan
Alpen Co., Ltd.	RECREATION	Japan
BIC Cameras Inc.	RETAILERS	Japan
Kuriyama Holdings Corp.	CHEMICALS	Japan
HITO-Communications, Inc.	MISCELLANEOUS	Japan
Nichiban Co., Ltd.	CHEMICALS	Japan
PIA Corporation	RECREATION	Japan
Hisamitsu Pharmaceutical Co., Inc.	DRUGS, COSMETICS & HEALTH CARE	Japan
Oriental Land Co., Ltd.	RECREATION	Japan
Park24 Co., Ltd.	MISCELLANEOUS	Japan
Yahoo Japan Corporation	ELECTRONICS	Japan
TOW Co., Ltd.	MISCELLANEOUS	Japan
Central Sports Co., Ltd.	RECREATION	Japan
Earth Corp.	CHEMICALS	Japan
JXTG Holdings. Inc.	OIL, GAS, COAL & RELATED SERVICES	Japan
Bridgestone Corporation	AUTOMOTIVE	Japan
Sumitomo Osaka Cement Co., Ltd.	CONSTRUCTION	Japan
Noritake Co., Limited	MACHINERY & EQUIPMENT	Japan
TOTO Ltd	ELECTRICAL	Japan
Yokogawa Bridge Holdings Corp.	CONSTRUCTION	Japan
Hitachi, Ltd.	MACHINERY & EQUIPMENT	Japan
Toshiba Corporation	MACHINERY & EQUIPMENT	Japan
Mitsubishi Electric Corp.	MACHINERY & EQUIPMENT	Japan
OMRON Corporation	MACHINERY & EQUIPMENT	Japan
NEC Corp.	ELECTRONICS	Japan
Fujitsu Limited	MISCELLANEOUS	Japan
OKI Electric Industry Company, Limited	ELECTRICAL	Japan
KI Holdings Co., Ltd.	MACHINERY & EQUIPMENT	Japan
Anritsu Corporation	ELECTRONICS	Japan
IHI Corporation	MACHINERY & EQUIPMENT	Japan
Toyota Motor Corp.	AUTOMOTIVE	Japan
Shimano Inc.	RECREATION	Japan
Yonex Co., Ltd.	RECREATION	Japan

Toppan Printing Co., Ltd.	PRINTING & PUBLISHING	Japan
Asics Corporation	APPAREL	Japan
Kokuyo Co., Ltd.	MACHINERY & EQUIPMENT	Japan
Mizuno Corporation	APPAREL	Japan
Sumitomo Corporation	MISCELLANEOUS	Japan
Mitsubishi Corporation	MISCELLANEOUS	Japan
Descente, Ltd.	APPAREL	Japan
AOKI Holdings, Inc.	RETAILERS	Japan
XEBIO Holdings CO., LTD.	RETAILERS	Japan
Bank of Japan	FINANCIAL	Japan
Mizuho Financial Group, Inc.	FINANCIAL	Japan
Nomura Holdings, Inc.	FINANCIAL	Japan
Tokyo Tatemono Co., Ltd.	FINANCIAL	Japan
Tokyu Corporation	RETAILERS	Japan
Keisei Electric Railway Co., Ltd.	TRANSPORTATION	Japan
East Japan Railway Company	TRANSPORTATION	Japan
Yamato Holdings Co., Ltd.	TRANSPORTATION	Japan
ANA Holdings Inc.	AEROSPACE	Japan
Nikko Travel Co., Ltd.	MISCELLANEOUS	Japan
SKY Perfect JSAT Holdings Inc.	UTILITIES	Japan
Nippon Telegraph and Telephone Corporation	UTILITIES	Japan
NTT DoCoMo, Inc.	UTILITIES	Japan
TOKYO GAS Co., Ltd.	UTILITIES	Japan
H.I.S.Co., Ltd.	MISCELLANEOUS	Japan
TOKYU RECREATION CO., LTD.	RECREATION	Japan
Japan Airport Terminal Co., Ltd.	TRANSPORTATION	Japan
NOMURA Co., Ltd.	CONSTRUCTION	Japan
Fujita Kanko Inc.	MISCELLANEOUS	Japan
KNT-CT Holdings Co., Ltd.	MISCELLANEOUS	Japan
Nippon Kanzai Co., Ltd.	MISCELLANEOUS	Japan
Secom Co., Ltd.	MISCELLANEOUS	Japan
ASATSU-DK Inc.	MISCELLANEOUS	Japan
KONAMI HOLDINGS CORP	ELECTRONICS	Japan
SoftBank Group Corp.	UTILITIES	Japan