



Online-Appendix zu

„Impact of Weather on the Stock Market Returns of Different Industries in Germany“

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Appendix

Appendix A. List of companies included in each sector

Financials	Telecommunication	Technology	Consumer Non-Cyclicals	Industrials	Healthcare	Basic Materials	Consumer Cyclicals	Utilities
ALLIANZ SE	DT TELEKOM N	INFINEON TECH	BEIERSDORF	DEUTSCHE POST	BAYER N AG	BASF SE	ADIDAS N	RWE
DEUTSCHE BANK	1&1 DRILLISCH	SAP SE	BAYWA N	DT LUFTHANSA A	FRESENIUS MEDI	HEIDELBERGCEME	BAY MOT WERKE	ENCAVIS
DT BOERSE N	FREENET N AG	BECHTLE	KWS SAAT	SIEMENS N	FRESENIUS SE	HENKEL AG&CO V	CONTINENTAL AG	E ON
MUENCH. RUECK	UNITED INTERNE	DIALOG SEMICON	SUEDZUCKER	WIRE CARD	MERCK KGAA	LINDE PLC	DAIMLER AG N	
AAREAL BANK		NEMETSCHKE		AIRBUS SE	CARL ZEISS MED	THYSSENKRUPP A	VOLKSWAGEN VZ	
ALSTRIA OFF RE		SOFTWARE		DUERR AG	EVOTEC	AURUBIS	A SPRINGER SE	
COMMERZBANK		ADVA OPTICAL N		FRAPORT	GERRESHEIMER	FUCHS PETRO VZ	FIELMANN	
DEUTSCHE WOHNE		AIXTRON NA		GEA GROUP	MORPHOSYS	K+S AG NA	HUGO BOSS N	
DT EUROSHOP NA		CANCOM SE		HOCHTIEF	QIAGEN NV	LANXESS	PROSIEBENSAT I	
HANNOVER RUECK		COMPUGROUP MED		MTU AERO ENGIN	SARTORIUS VZ	SYMRISE AG	PUMA	
TAG IMMOBILIEN		ISRA VISION		AMADEUS FIRE	DRAEGERWERK VZ	WACKER CHEMIE	RHEINMETALL	
ADLER REAL ES		S&T AG		BERTRANDT	RHOEN KLINIKUM	KLOECKNER + CO	RTL GROUP	
DIC ASSET		SMA SOLAR TECH		BILFINGER		SALZGITTER	BOR. DORTMUND	
DT BETEIL AG		TAKKT		CEWE STIFTUNG		SGL CARBON	CECONOMY	
GRENKE		XING		DEUTZ			CTS EVENTIM	
HAMBORNER REIT		ZOOPLUS		DR HOENLE			HORNBACH	
HYPOPORT AG				HAMBURGER HAFE			RATIONAL	
PATRIZIA IMMOB				HEIDELBERG DRU			SAF HOLLAND SA	
WUESTENR&WUERT				INDUS HOLDING			STEINHOFF	
				JENOPTIK				
				JUNGHEINRICH V				
				KOENIG & BAUER				
				KRONES AG				
				LEONI AG N				
				NORDEX				
				PFEIFFER VACUU				
				SIXT SE				
				VOSSLOH AG				
				WACKER NEUSON				
				WASHTEC				

Company data retrieved from Thomson Reuters Datastream, 2019

Appendix B. Daily plots of stock market returns

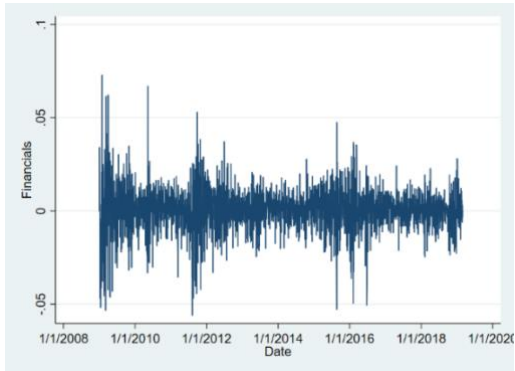


Figure 2: Plot of daily Financial industry returns

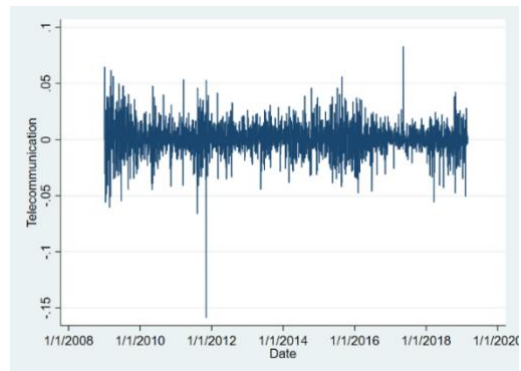


Figure 3: Plot of daily Telecommunications industry returns

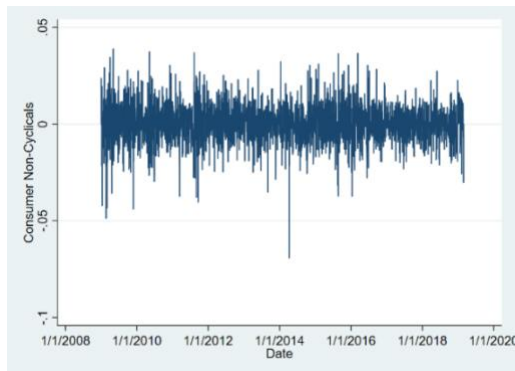


Figure 4: Plot of daily Consumer Non-Cyclicals industry returns

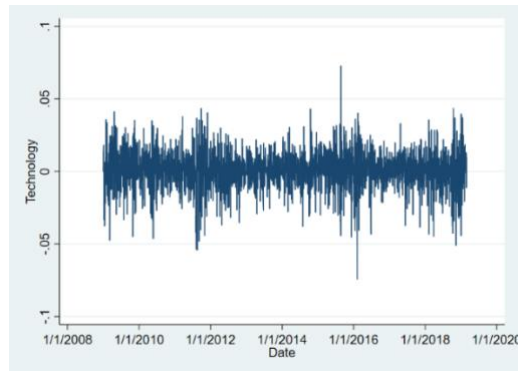


Figure 5: Plot of daily Technology industry returns

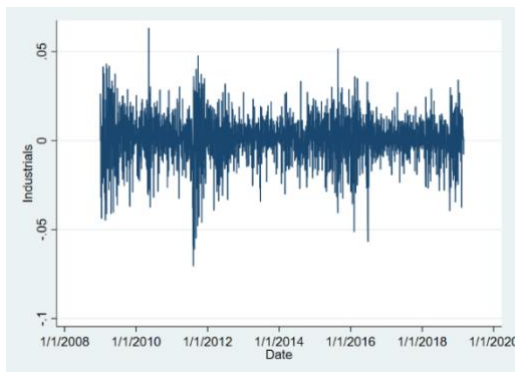


Figure 6: Plot of daily Industrial industry returns

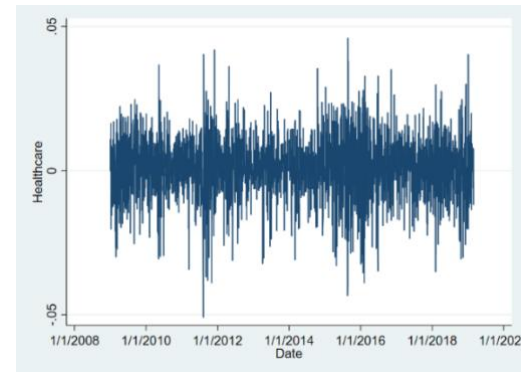


Figure 7: Plot of daily Healthcare industry returns

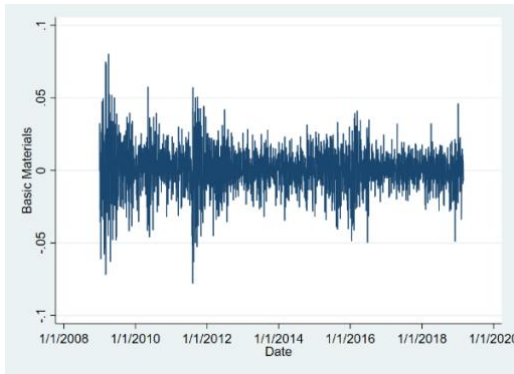


Figure 8: Plot of daily Basic Material industry returns

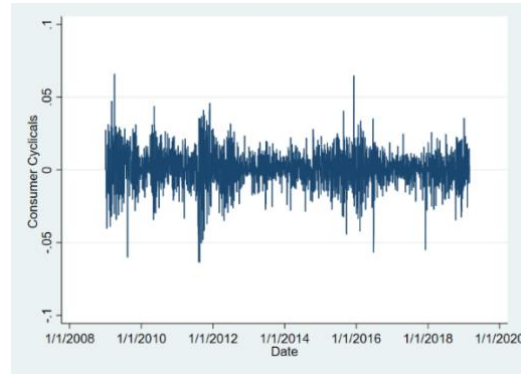


Figure 9: Plot of daily Consumer Cyclical industry returns

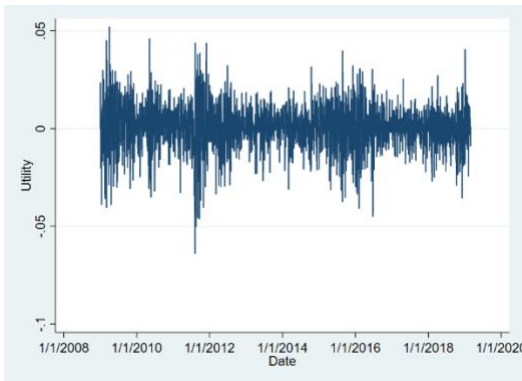


Figure 102: Plot of daily Utilities industry returns