

Prime All Share Industries, DAX 30, TecDAX 30, MDAX 50

as of 15.04.2015

Source: Datastream

	1 year Equity Beta	R ²	n	Cost of Equity	Debt - Equity Ratio (Market Values)	Asset Beta	Asset Beta Miles Ezzell (Debt Beta = 0.3)	Net-Debt - Equity Ratio (Market Values)	Operating Asset Beta	Operating Asset Beta Miles Ezzell (Debt Beta = 0.3)	
Prime All Share Industries	Automobiles	1.21	0.83	13	6.8%	1.05	0.72	0.70	0.83	0.78	0.76
	Banks	1.12	0.58	3	6.2%						
	Basic Resources	0.96	0.41	5	5.4%	0.87	0.61	0.61	0.61	0.69	0.68
	Chemicals	1.18	0.89	14	6.6%	0.28	1.00	0.97	0.25	1.02	0.99
	Construction	1.05	0.62	5	5.9%	0.73	0.71	0.70	0.49	0.79	0.78
	Consumer	0.70	0.57	27	3.9%	0.17	0.63	0.63	0.03	0.68	0.68
	Financial Services	0.61	0.63	32	3.5%						
	Food & Beverages	0.69	0.08	2	3.9%	1.07	0.41	0.44	0.81	0.45	0.48
	Industrial	0.98	0.84	77	5.5%	0.40	0.78	0.76	0.26	0.84	0.82
	Insurance	0.79	0.70	4	4.4%						
	Media	0.71	0.53	13	4.0%	0.11	0.66	0.66	0.07	0.68	0.68
	Pharma & Healthcare	0.69	0.56	32	3.9%	0.28	0.58	0.58	0.18	0.62	0.62
	Retail	0.72	0.55	20	4.1%	0.32	0.60	0.60	0.14	0.66	0.66
	Software	0.93	0.61	32	5.2%	0.12	0.86	0.85	0.07	0.88	0.88
	Technology	0.98	0.49	21	5.5%	0.07	0.94	0.93	-0.12	1.06	1.08
	Telecommunication	1.01	0.61	8	5.7%	0.60	0.73	0.71	0.48	0.77	0.76
Transport. & Logistics	0.99	0.65	9	5.6%	0.56	0.73	0.72	0.41	0.78	0.77	
Utilities	1.06	0.50	4	5.9%	1.56	0.53	0.54	1.08	0.62	0.62	
Prime All Share	1.00	1.00	321	5.6%	0.53	0.74	0.73	0.40	0.79	0.78	
DAX 30	1.06	0.99	30	5.9%	0.49	0.80	0.78	0.39	0.84	0.82	
TecDAX 30	0.88	0.69	30	4.9%	0.13	0.81	0.80	-0.02	0.89	0.89	
MDAX 50	0.79	0.84	50	4.4%	0.35	0.64	0.64	0.22	0.69	0.68	

© Chair of Financial Management



Data are taken from Thomson Financial Datastream at 15.04.2015. Tables have been calculated by the Chair of Financial Management @ HHL (Prof. Dr. Bernhard Schwetzler). Sector composition has been adapted from the official sector allocation in the Deutschen Börse AG's prime standard.