

# Monatl. Indizes Dezember 2011

Aktienmärkte	Index	Dec-11	YTD 2011	3 Monate	6 Monate	1 Jahr	3 Jahre p.a.	5 Jahre p.a.	max.Drawd.
<b>Aktien Europa</b>									
EuroStoxx 50	2316.55	-0.60%	-17.05%	6.28%	-18.68%	-17.05%	-1.78%	-8.75%	-32.69%
EuroStoxx 50 TR	3921.61	-0.51%	-14.10%	6.81%	-17.89%	-14.10%	1.63%	-6.76%	-33.26%
Stoxx 50	2369.52	3.07%	-8.39%	9.72%	-7.49%	-8.39%	4.57%	-7.18%	-26.55%
Stoxx 50 TR	4180.48	3.11%	-5.11%	10.32%	-6.45%	-5.11%	8.67%	-4.80%	-26.66%
Stoxx 600	244.54	1.86%	-11.34%	8.12%	-10.38%	-11.34%	7.76%	-6.61%	-25.39%
<b>verschiedene Länder</b>									
DAX	5898.35	-3.13%	-14.69%	7.20%	-20.04%	-14.69%	7.54%	-2.12%	-32.64%
CAC 40	3159.81	0.16%	-16.95%	5.96%	-20.65%	-16.95%	-0.60%	-8.60%	-30.65%
FTSE	5572.28	1.21%	-5.55%	8.65%	-6.28%	-5.55%	8.56%	-2.09%	-23.59%
SMI	5936.23	5.02%	-7.77%	7.31%	-4.05%	-7.77%	2.42%	-6.49%	-28.71%
IBEX	8566.30	1.38%	-13.11%	0.23%	-17.31%	-13.11%	-2.28%	-7.89%	-32.03%
<b>Aktien Welt</b>									
MSCI World TR USD	4074.83	-0.02%	-5.02%	7.72%	-10.07%	-5.02%	13.19%	-1.75%	-27.11%
MSCI World TR Euro	123.81	3.68%	-1.84%	11.34%	0.44%	-1.84%	16.48%	-1.46%	-22.80%
MSCI Emerging Markets USD	916.39	-1.29%	-20.41%	4.08%	-20.05%	-20.41%	20.54%	0.08%	-29.96%
MSCI BRIC USD	267.83	-2.32%	-24.85%	3.95%	-23.39%	-24.85%	17.39%	-1.12%	-36.44%
<b>Amerikas</b>									
S&P 500	1257.60	0.85%	0.00%	11.15%	-4.77%	0.00%	13.08%	-2.27%	-27.19%
Nasdaq Composite	2605.15	-0.58%	-1.80%	7.86%	-6.07%	-1.80%	21.73%	1.57%	-23.04%
Dow Jones	12217.56	1.43%	5.53%	11.95%	-1.59%	5.53%	13.07%	-0.39%	-26.97%
TSX Canada	11955.09	-2.04%	-11.07%	2.85%	-10.12%	-11.07%	11.01%	-1.48%	-20.64%
Mexico IPC	37077.52	0.67%	-3.82%	10.67%	1.42%	-3.82%	21.89%	8.04%	-27.15%
Brasilien Bovespa	56754.08	-0.21%	-18.11%	8.47%	-9.05%	-18.11%	17.05%	5.52%	-33.41%
<b>Asien/Pacific</b>									
Nikkei	8455.35	0.25%	-17.34%	-2.82%	-13.86%	-17.34%	-1.52%	-10.18%	-25.91%
Hang Seng China Enterprise (H-Shares)	9936.48	4.50%	-21.71%	11.43%	-20.99%	-21.71%	8.64%	-0.78%	-41.48%
Shanghai Comp. (A-Shares)	2199.42	-5.74%	-21.68%	-6.77%	-20.37%	-21.68%	6.93%	-3.56%	-35.21%
Hang Seng	18434.39	2.47%	-19.97%	4.79%	-17.70%	-19.97%	9.38%	-1.53%	-32.87%
Kospi	1825.74	-1.18%	-10.98%	3.17%	-13.09%	-10.98%	20.79%	5.46%	-25.85%
ASX 200 (Australien)	4056.56	-1.54%	-14.51%	1.20%	-11.97%	-14.51%	2.99%	-5.69%	-19.80%
Sensex (Indien)	15454.92	-4.15%	-24.64%	-6.07%	-17.99%	-24.64%	20.07%	2.42%	-26.73%
<b>Anleihemärkte</b>									
<b>Staatsanleihen</b>									
REXP	423.064	2.20%	8.29%	2.06%	7.60%	8.29%	6.06%	6.69%	-5.17%
REXP 2 Jahre	319.7543	0.52%	3.01%	1.17%	3.34%	3.01%	3.13%	4.35%	-1.71%
REXP 10 Jahre	490.9953	3.71%	12.36%	2.04%	10.53%	12.36%	7.33%	7.65%	-9.40%
BarCap Euro Agg. TR	187.5283	3.16%	3.24%	-0.01%	2.70%	3.24%	4.27%	4.31%	-4.73%
<b>Unternehmensanleihen</b>									
BarCap Euro Agg. Corporate TR	183.67	2.58%	1.49%	1.35%	-0.01%	1.49%	7.67%	3.68%	-4.35%
CS High Yield Unternehmensanleihen	957.98	2.70%	5.49%	5.22%	0.49%	5.49%	31.15%	8.18%	-7.62%
iBoxx Euro IG Unternehmensanleihen	169.22	2.61%	1.71%	1.33%	0.20%	1.71%	7.86%	3.68%	-7.95%
CS Leveraged Loans	312.08	0.51%	1.82%	2.72%	-1.14%	1.82%	20.74%	3.55%	-11.37%
<b>Inflationsanleihen</b>									
iBoxx Euro Inflation-Linked	165.2374	5.69%	-0.77%	-1.92%	-3.93%	-0.77%	2.18%	-	-6.28%
<b>Rohstoffe/Währungen</b>									
Gold	1563.70	-10.46%	10.06%	-3.71%	4.22%	10.06%	25.76%	29.12%	-25.62%
CRB	305.30	-2.71%	-8.26%	2.40%	-9.69%	-8.26%	11.00%	-0.13%	-20.85%
S&P/Goldman Sachs Comodity Index	644.91	-1.99%	2.07%	9.12%	-3.58%	2.07%	28.26%	9.74%	-22.95%
Kupfer	343.60	-3.56%	-22.73%	9.01%	-19.57%	-22.73%	47.90%	3.94%	-
Öl Brent	107.58	-3.36%	14.08%	3.18%	-3.67%	14.08%	52.54%	15.78%	0.00%
Baltic Dry Index	1738.00	-5.85%	-1.97%	-8.48%	23.00%	-1.97%	41.52%	-12.09%	-
<b>Währungen</b>									
U.S. Dollar Index	80.178	2.29%	1.46%	2.07%	7.91%	1.46%	-0.46%	-0.83%	-
EUR - USD	1.296	-3.63%	-3.04%	-3.64%	-10.68%	-3.04%	-2.37%	-0.35%	-
EUR - JPY	99.77	-4.36%	-8.05%	-3.84%	-14.65%	-8.05%	-7.08%	-7.30%	-
EUR - CHF	1.21663	-0.74%	-2.53%	0.05%	-0.43%	-2.53%	-6.14%	-4.88%	-
<b>Alt.Strategien</b>									
<b>Volatilität</b>									
VDAX Volatilität	28.59	-7.89%	-8.69%	-33.85%	73.17%	49.76%	-8.12%	21.29%	-
CBOE S&P Volatilität	23.4	-15.83%	-5.09%	-45.53%	41.65%	31.83%	-13.83%	20.48%	-
<b>Hedge</b>									
HFRX Global Hedge Funds	1036.82	-0.46%	-8.69%	-0.49%	-6.91%	-8.69%	2.70%	-3.08%	-10.41%
HFRX Global Macro Funds	1163.45	-0.50%	-5.09%	-2.18%	-3.01%	-5.09%	-4.97%	-1.46%	-17.77%
CS Equity Long/Short	490.78	0.00%	-6.48%	2.91%	-7.18%	-6.48%	7.36%	2.27%	-11.15%