

Monatl. Indizes Januar 2012



Aktienmärkte	Index	Jan-12	YTD 2012	3 Monate	6 Monate	1 Jahr	3 Jahre p.a.	5 Jahre p.a.	max.Drawd.
Aktien Europa									
EuroStoxx 50	2416.66	4.32%	4.32%	1.32%	-9.50%	-18.18%	2.68%	-8.43%	-32.69%
EuroStoxx 50 TR	4102.65	4.62%	4.62%	2.04%	-8.47%	-15.19%	6.62%	-6.35%	-33.26%
Stoxx 50	2422.28	2.23%	2.23%	4.50%	-3.53%	-8.75%	7.37%	-7.12%	-24.38%
Stoxx 50 TR	4280.14	2.38%	2.38%	5.18%	-2.30%	-5.43%	11.80%	-4.71%	-24.78%
Stoxx 600	254.41	4.04%	4.04%	4.49%	-4.09%	-9.16%	11.01%	-6.35%	-24.02%
verschiedene Länder									
DAX	6458.91	9.50%	9.50%	5.17%	-9.78%	-8.74%	16.29%	-0.97%	-32.64%
CAC 40	3298.55	4.39%	4.39%	1.72%	-10.15%	-17.65%	3.64%	-8.24%	-30.65%
FTSE	5681.61	1.96%	1.96%	2.48%	-2.30%	-3.09%	12.31%	-1.68%	-18.05%
SMI	5970.49	0.58%	0.58%	4.17%	3.24%	-7.85%	4.29%	-6.93%	-28.71%
IBEX	8509.20	-0.67%	-0.67%	-4.98%	-11.65%	-21.25%	0.23%	-8.31%	-32.03%
Aktien Welt									
MSCI World TR USD	4280.52	5.05%	5.05%	2.52%	-3.81%	-2.45%	20.21%	-1.06%	-21.78%
MSCI World TR Euro	128.97	4.17%	4.17%	9.24%	5.59%	2.17%	19.08%	-1.20%	-20.32%
MSCI Emerging Markets USD	1019.39	11.24%	11.24%	2.45%	-10.40%	-8.91%	30.84%	2.62%	-29.96%
MSCI Emerging Markets USD (gross)	1879.01	11.36%	11.36%	2.70%	-9.47%	-6.35%	35.93%	5.72%	-29.91%
MSCI BRIC USD	305.67	14.12%	14.12%	2.49%	-10.93%	-11.31%	26.96%	2.00%	-36.44%
Amerikas									
S&P 500	1312.41	4.36%	4.36%	4.72%	1.56%	2.04%	19.64%	-1.75%	-21.96%
Nasdaq Composite	2813.84	8.01%	8.01%	4.82%	2.08%	4.21%	30.20%	2.84%	-20.18%
Dow Jones	12632.91	3.40%	3.40%	5.67%	4.03%	6.23%	19.30%	0.02%	-20.61%
TSX Canada	12452.15	4.16%	4.16%	1.63%	-3.81%	-8.12%	14.40%	-0.89%	-20.64%
Mexico IPC	37422.68	0.93%	0.93%	3.49%	3.95%	1.19%	30.42%	7.16%	-17.56%
Brasilien Bovespa	63072.31	11.13%	11.13%	8.11%	7.22%	-5.26%	20.16%	8.26%	-33.41%
Asien/Pacific									
Nikkei	8802.51	4.11%	4.11%	-2.07%	-10.48%	-14.02%	3.37%	-9.87%	-25.91%
Hang Seng China Enterprise (H-Shares)	11299.05	13.71%	13.71%	7.48%	-8.68%	-10.04%	19.48%	3.53%	-41.48%
Shanghai Comp. (A-Shares)	2292.61	4.24%	4.24%	-7.12%	-15.14%	-17.85%	5.06%	-3.54%	-35.74%
Hang Seng	20390.49	10.61%	10.61%	2.65%	-9.13%	-13.04%	17.85%	0.28%	-32.87%
Kospi	1955.79	7.12%	7.12%	2.45%	-8.32%	-5.51%	22.77%	8.76%	-25.85%
ASX 200 (Australien)	4262.68	5.08%	5.08%	-0.82%	-3.66%	-10.33%	6.80%	-5.23%	-19.80%
Sensex (Indien)	17193.55	11.25%	11.25%	-2.89%	-5.52%	-6.19%	27.48%	4.40%	-26.73%
Anleihemärkte									
Staatsanleihen									
REXP	423.4719	0.10%	0.10%	1.89%	5.64%	10.30%	6.29%	6.82%	-5.17%
REXP 2 Jahre	319.48	-0.09%	-0.09%	0.80%	2.50%	4.10%	2.84%	4.30%	-1.71%
REXP 10 Jahre	490.3974	-0.12%	-0.12%	2.04%	7.40%	14.19%	8.12%	7.87%	-9.40%
BarCap Euro Agg. TR	191.2374	1.98%	1.98%	2.76%	4.14%	5.83%	5.21%	4.88%	-4.73%
Unternehmensanleihen									
BarCap Euro Agg. Corporate TR	189.07	2.94%	2.94%	2.37%	1.73%	4.93%	8.79%	4.39%	-4.35%
CS High Yield Unternehmensanleihen	984.17	2.73%	2.73%	3.43%	1.81%	6.15%	26.83%	8.57%	-7.62%
iBoxx Euro IG Unternehmensanleihen	174.09	2.88%	2.88%	2.33%	1.80%	5.11%	9.03%	4.36%	-7.95%
CS Leveraged Loans	318.31	2.00%	2.00%	2.12%	0.67%	1.85%	18.81%	3.82%	-4.32%
Inflationsanleihen									
iBoxx Euro Inflation-Linked	169.1524	2.37%	2.37%	2.73%	-0.25%	1.13%	3.14%	-	-6.28%
Rohstoffe/Währungen									
Gold	1737.60	11.12%	11.12%	1.33%	6.74%	30.37%	29.09%	33.20%	-25.62%
CRB	312.31	2.30%	2.30%	-2.35%	-8.70%	-8.53%	13.91%	0.74%	-20.85%
S&P/Goldman Sachs Comodity Index	660.68	2.45%	2.45%	1.96%	-3.70%	0.83%	32.17%	10.93%	-22.95%
Kupfer	379.00	10.30%	10.30%	4.35%	-15.39%	-14.99%	52.70%	9.22%	-
Öl Brent	110.77	2.97%	2.97%	1.14%	-5.17%	11.01%	48.83%	18.72%	0.00%
Baltic Dry Index	680.00	-60.87%	-60.87%	-65.39%	-46.20%	-38.57%	-12.15%	-16.78%	-
Währungen									
U.S. Dollar Index	79.288	-1.11%	-1.11%	4.10%	7.30%	2.00%	-2.60%	-1.26%	-
EUR - USD	1.3071	0.86%	0.86%	-6.27%	-9.12%	-4.57%	0.64%	0.10%	-
EUR - JPY	99.72	-0.05%	-0.05%	-8.27%	-10.16%	-11.19%	-4.51%	-7.32%	-
EUR - CHF	1.20409	-1.03%	-1.03%	-1.00%	6.27%	-6.56%	-6.38%	-5.14%	-
Alt.Strategien									
Volatilität									
VDAX Volatilität	22.49	-21.34%	1.66%	-25.18%	12.23%	36.06%	-14.46%	11.13%	-
CBOE S&P Volatilität	19.44	-16.92%	0.09%	-35.11%	-23.01%	-0.46%	-18.88%	17.31%	-
Hedge									
HFRX Global Hedge Funds	1054.00	1.66%	1.66%	0.30%	-5.33%	-7.67%	2.82%	-3.02%	-10.41%
HFRX Global Macro Funds	1167.12	0.09%	0.09%	0.11%	-3.92%	-4.93%	-5.29%	-1.50%	-17.77%
CS Equity Long/Short	486.44	0.00%	0.00%	-2.35%	-7.62%	-7.55%	7.07%	1.82%	-11.15%