

Presented By:

INFORMATION
MANAGEMENT
NETWORK

IMN



THE JOURNAL OF
indexinvesting
ETFs, Indexing & Mutual Funds

William F. Sharpe

INDEXING ACHIEVEMENT AWARDS

Monday, December 5, 2011 • Phoenix, AZ

Lifetime Achievement Award:

Lee Kranefuss, *Chief Executive Officer*, Kranefuss Group

Research Paper of the Year:

Exchange-Traded Funds: Average Tracking Error Rose Meaningfully in 2009, Summer 2010, by Dominic Maister, Mitchell Schorr, David Perlman, Stephen Minar

Fundamental Index Fixed-Income Performance: It's All in the Price, Spring 2011, by Shane D. Shepherd

Index Volatility in Perspective, Summer 2010, by Joanne Hill

Liability Index Fund: The Beta Portfolio for LDI, Fall 2010, by Ronald J. Ryan

Index Product of the Year:

The Russell-Axioma Factor Indexes

MSCI Risk Weighted Indices

ETRACS Daily Long-Short VIX ETN

CBOE S&P 500 Skew Index

Dow Jones RBP Indexes

ETF Product of the Year:

PowerShares Senior Loan Portfolio

The ABF Pan Asia Bond Index Fund (PAIF)

The PowerShares Fundamental High Yield Corporate Bond Portfolio (PHB)

The RBS US Large Cap Trendpilot™ ETN

iShares MSCI Emerging Markets Index Fund (EEM)

Indexing Innovation of the Year:

S&P GSCI Dynamic Roll Index

Spectrum Absolute Return Index

INTECH Alpha Capture Index

RAFI U. S. Equity Long/Short Index

S&P 500 Oil Hedged Index

ETF Innovation of the Year:

ProShares Short High Yield (SJB)

Charles Schwab's "ETF Select List"

ProShares VIX Short-Term Futures (VIXY)

SSGA - Barclays Capital Issuer Scored Corporate ETF (CBND)

PowerShares Senior Loan Portfolio

The William F. Sharpe Indexing Achievement Awards Ceremony will be held during the networking luncheon on Monday, December 5. We hope to see you there!