

Market Benchmarks - Data Summary : Periodic Returns

31-Jul-20



| Periodic Returns | 1-Month | 3-Month | 6-Month | 1-Year | 3-Year | 5-Year | 7-Year | 10-Year | 20-Year | Class |
|--|---------|---------|---------|--------|--------|--------|--------|---------|---------|--------------|
| S&P/ASX 20 TR AUD | 0.21 | 6.39 | -14.82 | -10.77 | 4.44 | 3.15 | 5.11 | 6.68 | 7.10 | Equities |
| S&P/ASX 50 TR AUD | 0.22 | 6.31 | -15.83 | -11.20 | 4.99 | 4.30 | 6.12 | 7.27 | 7.34 | Equities |
| S&P/ASX 100 TR | 0.50 | 7.51 | -14.59 | -9.90 | 5.35 | 5.01 | 6.82 | 7.58 | 7.68 | Equities |
| S&P/ASX 200 TR AUD | 0.50 | 7.62 | -14.25 | -9.87 | 5.37 | 5.15 | 6.78 | 7.39 | 7.50 | Equities |
| S&P/ASX 300 TR | 0.60 | 7.77 | -14.20 | -9.74 | 5.45 | 5.24 | 6.79 | 7.31 | 7.46 | Equities |
| S&P/ASX All Ordinaries TR | 0.95 | 8.51 | -13.62 | -9.02 | 5.70 | 5.54 | 7.03 | 7.43 | 7.54 | Equities |
| S&P/ASX Small Ordinaries TR AUD | 1.39 | 9.94 | -10.95 | -8.49 | 6.47 | 7.86 | 6.31 | 4.19 | 5.27 | Equities |
| S&P/ASX Small Industrial TR | -0.15 | 6.95 | -15.31 | -10.87 | 5.26 | 6.43 | 7.06 | 7.95 | 5.49 | Equities |
| MSCI World Ex Australia NR AUD | 0.60 | 2.86 | -7.06 | 3.42 | 11.61 | 8.11 | 11.99 | 12.35 | 3.55 | Equities |
| MSCI World ex Australia Hdg NR AUD | 3.29 | 10.63 | -3.57 | 3.46 | 6.87 | 7.46 | 9.91 | 11.78 | 5.42 | Equities |
| MSCI World NR AUD | 0.60 | 2.93 | -7.26 | 3.06 | 11.44 | 8.03 | 11.83 | 12.20 | 3.60 | Equities |
| MSCI ACWI NR AUD | 1.08 | 3.51 | -6.83 | 3.02 | 10.88 | 7.88 | 11.39 | 11.43 | 3.64 | Equities |
| MSCI EM NR AUD | 4.58 | 7.58 | -3.77 | 2.40 | 6.58 | 6.65 | 7.74 | 5.76 | 6.19 | Equities |
| Morningstar EM | 4.58 | 12.20 | 2.15 | 6.62 | 5.37 | 6.02 | 5.59 | 5.84 | n/a | Equities |
| MSCI World Small Cap NR AUD | -0.24 | 4.18 | -13.07 | -5.85 | 6.20 | 5.66 | 10.00 | 11.62 | 6.75 | Equities |
| S&P 500 TR AUD | 1.42 | 3.04 | -4.39 | 7.60 | 16.01 | 12.03 | 15.87 | 16.53 | 5.16 | Equities |
| S&P 500 Hedged NR AUD | 5.28 | 12.21 | -0.49 | 7.73 | 9.70 | 10.24 | 11.97 | 14.95 | 8.36 | Equities |
| S&P SmallCap 600 TR AUD | -0.05 | 2.84 | -16.81 | -12.34 | 5.18 | 5.96 | 10.62 | 13.58 | 7.55 | Equities |
| MSCI Japan NR AUD | -5.52 | -4.85 | -13.50 | -2.62 | 5.44 | 3.51 | 8.11 | 8.04 | 0.69 | Equities |
| MSCI AC Asia EX Japan NR AUD | 4.16 | 6.09 | 0.97 | 7.94 | 8.44 | 8.03 | 10.40 | 8.68 | 6.16 | Equities |
| MSCI China NR AUD | 5.07 | 8.35 | 11.09 | 19.64 | 12.70 | 10.23 | 13.71 | 9.40 | n/a | Equities |
| MSCI India NR AUD | 5.97 | 4.62 | -13.74 | -7.15 | 2.84 | 3.06 | 10.06 | 5.05 | 7.99 | Equities |
| Bloomberg AusBond Bank 0+Y TR AUD | 0.01 | 0.03 | 0.25 | 0.74 | 1.49 | 1.70 | 1.96 | 2.64 | 4.08 | Fixed Income |
| Bloomberg AusBond Composite 0+Y TR AUD | 0.37 | 0.97 | 1.55 | 3.58 | 5.62 | 4.58 | 5.01 | 5.62 | 6.00 | Fixed Income |
| Bloomberg AusBond Govt 0+Y TR AUD | 0.28 | 0.73 | 1.51 | 3.62 | 5.85 | 4.64 | 5.08 | 5.61 | 6.00 | Fixed Income |
| Bloomberg AusBond Credit 0+Y TR AUD | 0.91 | 2.38 | 1.60 | 3.64 | 5.30 | 4.76 | 5.09 | 5.92 | 6.24 | Fixed Income |
| Bloomberg AusBond Govt Infl 0+Y TR AUD | 3.24 | 7.25 | 1.18 | 4.34 | 6.29 | 4.32 | 5.42 | 6.32 | 6.42 | Fixed Income |
| FTSE WGBI Hdg AUD | 0.94 | 1.08 | 3.55 | 6.35 | 5.45 | 4.88 | 5.56 | 6.00 | 7.01 | Fixed Income |
| BBGBarc Global Aggregate TR AUD | -0.93 | -4.54 | -2.05 | 3.65 | 8.10 | 4.66 | 6.11 | 5.21 | 3.69 | Fixed Income |
| BBGBarc Global Aggregate TR Hdg AUD | 1.03 | 1.79 | 2.77 | 5.54 | 4.96 | 4.72 | 5.36 | 5.99 | 7.14 | Fixed Income |
| 50% BBG AusBond Comp /50% BBG AusBon | 0.19 | 0.50 | 0.90 | 2.17 | 3.54 | 3.14 | 3.48 | 4.13 | 5.05 | Fixed Income |
| 50% BBG AusBond Comp /50% Barc Global | 0.70 | 1.38 | 2.17 | 4.57 | 5.30 | 4.66 | 5.19 | 5.81 | 6.58 | Fixed Income |
| BBGBarc Global Treasury TR Hdg AUD | 0.75 | 0.76 | 2.88 | 5.33 | 5.08 | 4.71 | 5.41 | 5.94 | 6.96 | Fixed Income |
| BBGBarc Gbl Agg Corp TR Hdg AUD | 2.50 | 5.51 | 2.99 | 7.40 | 5.65 | 5.83 | 6.16 | 7.01 | n/a | Fixed Income |
| BBGBarc Multiverse TR Hdg AUD | 1.13 | 2.16 | 2.56 | 5.29 | 4.90 | 4.81 | 5.43 | 6.11 | n/a | Fixed Income |
| JPM EMBI Global Core Hdg NR AUD | 3.58 | 13.03 | -1.10 | 2.20 | 3.46 | 5.65 | 6.18 | 7.23 | 10.04 | Fixed Income |
| iShares Global High Yield Bond AUDH ETF | 3.48 | 10.73 | -2.87 | 0.81 | 3.01 | 5.71 | 6.14 | 8.42 | n/a | Fixed Income |
| Morningstar Aus UBS Comp/BCGA TR Hdg A | 0.70 | 1.38 | 2.17 | 4.57 | 5.30 | 4.66 | 5.19 | 5.81 | 6.58 | Fixed Income |
| S&P Global Infrastructure NR AUD | -1.17 | -2.39 | -24.01 | -14.62 | 1.66 | 2.56 | 7.30 | 7.82 | n/a | Infra |
| S&P Global Infrastructure NR Hdg AUD | 0.74 | 3.32 | -21.98 | -14.72 | -1.65 | 2.23 | 5.98 | 7.75 | n/a | Infra |
| S&P/ASX 200 A-REIT TR | 0.65 | 6.13 | -25.52 | -22.80 | 2.24 | 3.36 | 7.68 | 9.18 | 5.94 | REITs |
| S&P/ASX 300 A-REIT TR | 0.63 | 6.41 | -25.23 | -22.24 | 2.60 | 3.71 | 7.92 | 9.32 | 5.95 | REITs |
| FTSE EPRA NAREIT Developed NR AUD | -1.33 | -3.54 | -25.16 | -17.56 | 2.30 | 1.63 | 6.28 | 8.11 | n/a | REITs |
| FTSE EPRA NAREIT Developed NR Hdg AUD | 1.23 | 3.57 | -22.57 | -17.45 | -1.78 | 0.97 | 4.43 | 7.50 | n/a | REITs |
| Morningstar Aus Msec Conservative TR AUD | 0.48 | 1.63 | -0.67 | 1.88 | 4.63 | 4.10 | 4.91 | 5.59 | 5.90 | Multi-Asset |
| Morningstar Aus Msec Moderate TR AUD | 0.47 | 2.12 | -2.47 | 0.88 | 5.29 | 4.58 | 5.60 | 6.22 | 5.93 | Multi-Asset |
| Morningstar Aus Msec Balanced TR AUD | 0.54 | 3.14 | -5.06 | -0.37 | 6.46 | 5.39 | 6.96 | 7.52 | 6.24 | Multi-Asset |
| Morningstar Aus Msec Growth TR AUD | 0.59 | 3.96 | -7.61 | -2.03 | 7.00 | 5.73 | 7.79 | 8.45 | 6.32 | Multi-Asset |
| Morningstar Aus Msec Aggressive TR AUD | 0.59 | 4.53 | -9.32 | -2.52 | 7.98 | 6.48 | 9.01 | 9.50 | 6.14 | Multi-Asset |
| RBA Cash Rate | 0.02 | 0.06 | 0.17 | 0.58 | 1.17 | 1.40 | 1.69 | 2.41 | 3.87 | Fixed Income |
| RBA Cash Rate plus 5.00% | 0.43 | 1.29 | 2.64 | 5.61 | 6.23 | 6.47 | 6.78 | 7.53 | 9.07 | Fixed Income |
| RBA Bank accepted Bills 90 Days | 0.01 | 0.03 | 0.16 | 0.62 | 1.41 | 1.63 | 1.89 | 2.55 | 3.97 | Fixed Income |
| CPI | -0.03 | -1.29 | -1.69 | -0.55 | 0.97 | 1.18 | 1.46 | 1.75 | 2.40 | Inflation |
| CPI plus 1.00% | 0.06 | -1.04 | -1.20 | 0.45 | 1.98 | 2.20 | 2.47 | 2.76 | 3.42 | Inflation |
| CPI plus 2.00% | 0.14 | -0.80 | -0.71 | 1.44 | 2.99 | 3.21 | 3.49 | 3.78 | 4.45 | Inflation |
| CPI plus 3.00% | 0.22 | -0.56 | -0.22 | 2.43 | 4.00 | 4.22 | 4.50 | 4.80 | 5.47 | Inflation |
| CPI plus 4.00% | 0.30 | -0.32 | 0.26 | 3.43 | 5.01 | 5.23 | 5.51 | 5.82 | 6.49 | Inflation |
| CPI plus 5.00% | 0.38 | -0.08 | 0.74 | 4.42 | 6.02 | 6.24 | 6.53 | 6.83 | 7.52 | Inflation |

Green cells = top 5 returns for that time period

Pink cells = bottom 5 returns for that time period