

30-Nov-18

Market Benchmarks - Data Summary : Periodic Returns



| 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 | -1.62 | -9.89 | -3.95 | -1.73 | 5.06 | 3.21 | 8.36 | 8.22 | 7.82 | Equities |
| S&P/ASX 50 TR AUD | -2.03 | -8.65 | -2.79 | -0.57 | 6.87 | 4.89 | 9.30 | 8.79 | 8.06 | Equities |
| S&P/ASX 100 TR | -2.40 | -9.18 | -3.33 | -0.95 | 7.43 | 5.68 | 9.63 | 9.03 | 8.25 | Equities |
| S&P/ASX 200 TR AUD | -2.21 | -9.28 | -3.67 | -0.96 | 7.69 | 5.83 | 9.42 | 8.98 | 8.09 | Equities |
| S&P/ASX 300 TR | -2.18 | -9.29 | -3.85 | -1.03 | 7.70 | 5.82 | 9.26 | 8.92 | 8.02 | Equities |
| S&P/ASX All Ordinaries TR | -2.24 | -9.54 | -4.12 | -1.13 | 7.70 | 6.00 | 9.24 | 9.18 | 8.22 | Equities |
| S&P/ASX Small Ordinaries TR AUD | -0.37 | -10.25 | -7.98 | -1.63 | 10.40 | 7.07 | 4.81 | 7.77 | 5.71 | Equities |
| S&P/ASX Small Industrial TR | 0.81 | -10.27 | -5.57 | -1.22 | 7.46 | 7.66 | 10.50 | 10.49 | 6.14 | Equities |
| MSCI World Ex Australia NR AUD | -1.83 | -6.62 | 2.02 | 4.23 | 8.23 | 11.74 | 15.99 | 9.64 | 4.21 | Equities |
| MSCI World ex Australia Hdg NR AUD | 1.20 | -4.97 | -0.18 | 1.94 | 9.35 | 9.82 | 13.81 | 13.30 | 6.15 | Equities |
| MSCI World NR AUD | -1.84 | -6.68 | 1.89 | 4.10 | 8.22 | 11.56 | 15.79 | 9.63 | 4.27 | Equities |
| MSCI ACWI NR AUD | -1.52 | -6.64 | 0.86 | 2.94 | 8.28 | 11.02 | 14.96 | 9.39 | n/a | Equities |
| MSCI EM NR AUD | 1.06 | -6.36 | -6.63 | -5.50 | 9.13 | 6.57 | 8.62 | 7.88 | 7.76 | Equities |
| Morningstar EM | -0.15 | -0.36 | -0.69 | -3.94 | 3.89 | 3.85 | 4.44 | 8.38 | n/a | Equities |
| MSCI World Small Cap NR AUD | -2.32 | -11.50 | -4.53 | 0.18 | 8.29 | 11.31 | 16.40 | 12.49 | n/a | Equities |
| S&P 500 TR AUD | -1.08 | -5.48 | 6.56 | 10.25 | 11.88 | 16.22 | 20.12 | 13.02 | 5.63 | Equities |
| S&P 500 Hedged NR AUD | 1.80 | -4.87 | 2.39 | 4.88 | 11.95 | n/a | n/a | n/a | n/a | Equities |
| S&P SmallCap 600 TR AUD | -1.39 | -13.05 | -0.48 | 7.44 | 12.07 | 14.31 | 20.12 | 14.51 | 9.53 | Equities |
| MSCI Japan NR AUD | -2.56 | -6.22 | -3.75 | -2.27 | 5.66 | 9.47 | 13.53 | 5.68 | 2.65 | Equities |
| MSCI AC Asia EX Japan NR AUD | 2.21 | -8.31 | -8.84 | -6.03 | 9.11 | 9.16 | 12.17 | 10.17 | n/a | Equities |
| MSCI China NR AUD | 4.17 | -7.21 | -13.69 | -8.51 | 9.55 | 10.05 | 13.66 | 8.78 | n/a | Equities |
| MSCI India NR AUD | 7.12 | -7.58 | 2.98 | 1.20 | 8.87 | 13.80 | 13.08 | 10.43 | n/a | Equities |
| Bloomberg AusBond Bank 0+Y TR AUD | 0.15 | 0.48 | 0.99 | 1.91 | 1.93 | 2.17 | 2.55 | 3.10 | 4.43 | Fixed Income |
| Bloomberg AusBond Composite 0+Y TR AUD | 0.24 | 0.30 | 1.76 | 2.45 | 3.30 | 4.47 | 4.60 | 5.16 | 5.61 | Fixed Income |
| Bloomberg AusBond Govt 0+Y TR AUD | 0.28 | 0.26 | 1.77 | 2.39 | 3.20 | 4.50 | 4.38 | 4.95 | 5.56 | Fixed Income |
| Bloomberg AusBond Credit 0+Y TR AUD | 0.08 | 0.43 | 1.77 | 2.78 | 4.00 | 4.67 | 5.34 | 6.00 | 5.99 | Fixed Income |
| Bloomberg AusBond Govt Infl 0+Y TR AUD | -0.17 | -0.16 | 1.12 | 1.48 | 2.38 | 4.84 | 4.32 | 5.59 | 6.23 | Fixed Income |
| Citi WGBI Hdg AUD | 0.64 | 0.17 | 0.40 | 0.89 | 2.84 | 4.52 | 5.17 | 5.86 | 6.56 | Fixed Income |
| BBgBarc Global Aggregate TR AUD | -2.64 | -2.61 | 1.38 | 1.02 | 1.94 | 5.17 | 5.84 | 1.72 | 3.05 | Fixed Income |
| BBgBarc Global Aggregate TR Hdg AUD | 0.45 | -0.16 | 0.32 | 0.45 | 2.99 | 4.44 | 5.19 | 6.46 | 6.71 | Fixed Income |
| 50% BBG AusBond Comp /50% BBG AusBond | 0.20 | 0.39 | 1.38 | 2.19 | 2.62 | 3.32 | 3.58 | 4.13 | 5.03 | Fixed Income |
| 50% BBG AusBond Comp /50% Barc Global A | 0.35 | 0.07 | 1.04 | 1.45 | 3.15 | 4.46 | 4.90 | 5.82 | 6.16 | Fixed Income |
| BBgBarc Global Treasury TR Hdg AUD | 0.63 | 0.32 | 0.59 | 1.26 | 3.03 | 4.61 | 5.22 | 5.98 | 6.56 | Fixed Income |
| BBgBarc Global Agg Corp TR Hdg AUD | -0.26 | -1.44 | -0.70 | -1.68 | 3.54 | 4.64 | 6.10 | 8.38 | n/a | Fixed Income |
| BBgBarc Multiverse TR Hdg AUD | 0.39 | -0.16 | 0.30 | 0.39 | 3.23 | 4.54 | 5.36 | 6.73 | n/a | Fixed Income |
| JPM EMBI Global Core Hdg NR AUD | -0.59 | -2.39 | -3.41 | -7.54 | 3.47 | 4.98 | 5.93 | 10.45 | 10.52 | Fixed Income |
| iShares Global High Yield Bond AUDH ETF | -0.54 | -4.12 | -2.06 | -2.40 | 6.22 | 5.58 | 8.72 | 14.46 | n/a | Fixed Income |
| Morningstar Aus UBS Comp/BCGA TR Hdg AU | 0.35 | 0.07 | 1.04 | 1.45 | 3.15 | 4.46 | 4.90 | 5.82 | 6.17 | Fixed Income |
| S&P Global Infrastructure NR AUD | -1.17 | -4.15 | 1.31 | -4.68 | 5.87 | 8.93 | 11.61 | 6.46 | n/a | Infra |
| S&P Global Infrastructure NR Hdg AUD | 1.56 | -2.41 | -0.54 | -5.55 | 6.73 | 7.82 | 10.02 | 10.09 | n/a | Infra |
| S&P/ASX 200 A-REIT TR | -0.44 | -5.25 | 0.41 | 1.45 | 7.98 | 11.65 | 13.58 | 9.03 | 6.57 | REITs |
| S&P/ASX 300 A-REIT TR | -0.27 | -4.87 | 0.78 | 1.64 | 8.36 | 11.86 | 13.74 | 9.26 | n/a | REITs |
| FTSE EPRA/NAREIT Developed NR AUD | 0.66 | -3.14 | 4.64 | 5.22 | 4.71 | 10.41 | 13.73 | 10.02 | n/a | REITs |
| FTSE EPRA/NAREIT Developed NR Hdg AUD | 3.57 | -1.56 | 2.63 | 3.26 | 5.67 | 8.55 | 11.72 | 13.14 | n/a | REITs |
| Morningstar Aus Msec Conservative TR AUD | -0.04 | -1.06 | 0.93 | 1.87 | 3.52 | 4.52 | 5.51 | 5.64 | 5.85 | Multi-Asset |
| Morningstar Aus Msec Moderate TR AUD | -0.28 | -2.07 | 0.69 | 1.85 | 4.31 | 5.28 | 6.54 | 6.18 | 5.98 | Multi-Asset |
| Morningstar Aus Msec Balanced TR AUD | -0.77 | -3.90 | 0.31 | 1.91 | 5.47 | 6.57 | 8.59 | 7.40 | 6.43 | Multi-Asset |
| Morningstar Aus Msec Growth TR AUD | -1.11 | -5.27 | -0.09 | 1.78 | 6.37 | 7.45 | 10.15 | 8.31 | 6.63 | Multi-Asset |
| Morningstar Aus Msec Aggressive TR AUD | -1.56 | -6.72 | -0.40 | 1.83 | 7.44 | 8.66 | 11.93 | 9.07 | 6.60 | Multi-Asset |
| RBA Cash Rate | 0.12 | 0.37 | 0.75 | 1.50 | 1.60 | 1.90 | 2.31 | 2.87 | 4.24 | Fixed Income |
| RBA Cash Rate plus 5.00% | 0.53 | 1.60 | 3.24 | 6.58 | 6.68 | 7.00 | 7.43 | 8.02 | 9.45 | Fixed Income |
| RBA Bank accepted Bills 90 Days | 0.16 | 0.48 | 0.98 | 1.93 | 1.90 | 2.13 | 2.47 | 3.02 | 4.33 | Fixed Income |
| CPI | 0.16 | 0.46 | 0.87 | 1.74 | 1.64 | 1.69 | 1.88 | 2.08 | 2.63 | Inflation |
| CPI plus 1.00% | 0.24 | 0.71 | 1.38 | 2.75 | 2.66 | 2.71 | 2.90 | 3.10 | 3.65 | Inflation |
| CPI plus 2.00% | 0.32 | 0.96 | 1.88 | 3.77 | 3.67 | 3.73 | 3.92 | 4.12 | 4.68 | Inflation |
| CPI plus 3.00% | 0.40 | 1.20 | 2.38 | 4.79 | 4.69 | 4.74 | 4.93 | 5.15 | 5.70 | Inflation |
| CPI plus 4.00% | 0.48 | 1.45 | 2.87 | 5.81 | 5.70 | 5.76 | 5.95 | 6.17 | 6.73 | Inflation |
| CPI plus 5.00% | 0.56 | 1.69 | 3.37 | 6.82 | 6.72 | 6.78 | 6.97 | 7.19 | 7.76 | Inflation |

Green cells = top 5 returns for that time period

Pink cells = bottom 5 returns for that time period