Market Benchmarks - Data Summary : Periodic Returns

31-Dec-19

SQM RESEARCH

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	-1.94	-0.18	0.84	20.99	8.77	6.67	8.69	7.25	8.06	Equities
S&P/ASX 50 TR AUD	-2.36	0.44	2.81	24.43	10.29	8.47	9.86	7.98	8.41	Equities
S&P/ASX 100 TR	-2.23	0.70	3.20	24.06	10.39	8.95	10.25	8.10	8.58	Equities
S&P/ASX 200 TR AUD	-2.17	0.68	3.06	23.40	10.26	8.97	10.02	7.86	8.32	Equities
S&P/ASX 300 TR	-2.02	0.71	3.28	23.77	10.33	9.07	9.97	7.77	8.26	Equities
S&P/ASX All Ordinaries TR	-1.90	0.75	3.59	24.06	10.41	9.29	10.09	7.86	8.35	Equities
S&P/ASX Small Ordinaries TR AUD	-0.29	0.76	3.89	21.36	9.98	10.65	6.78	4.13	5.18	Equities
S&P/ASX Small Industrial TR	-1.38	0.90	4.82	24.50	10.44	10.47	10.44	8.19	5.56	Equities
MSCI World Ex Australia NR AUD	-0.86	4.26	9.11	27.97	13.78	12.19	17.13	12.34	4.06	Equities
MSCI World ex Australia Hdg NR AUD	2.30	7.50	8.94	26.81	12.04	10.02	13.32	12.20	5.52	Equities
MSCI World NR AUD	-0.89	4.16	8.95	27.86	13.69	12.09	16.91	12.20	4.13	Equities
MSCI ACWI NR AUD	-0.39	4.53	8.74	26.79	13.56	11.75	16.01	11.50	4.15	Equities
MSCI EM NR AUD	3.40	7.30	6.91	18.61	12.68	8.87	9.17	6.26	6.33	Equities
Morningstar EM	1.60	2.14	3.55	13.71	6.15	5.76	4.14	6.37	n/a	Equities
MSCI World Small Cap NR AUD	-0.45	5.31	8.63	26.38	11.16	11.77	16.91	13.30	8.09	Equities
S&P 500 TR AUD	-0.87	4.65	10.73	31.68	16.33	15.15	21.31	16.40	5.68	Equities
S&P 500 Hedged NR AUD	2.79	8.53	9.83	28.91	14.00	11.34	15.24	15.30	8.25	Equities
S&P SmallCap 600 TR AUD	-0.97	3.79	7.71	22.68	9.32	12.84	19.48	16.13	9.39	Equities
MSCI Japan NR AUD	-1.77	3.28	10.82	19.79	10.00	11.03	14.70	9.24	0.97	Equities
MSCI AC Asia EX Japan NR AUD	2.63	7.25	6.57	18.35	13.89	9.84	11.86	8.67	5.77	Equities
MSCI China NR AUD	4.24	10.06	9.10	23.64	16.70	10.81	13.13	7.97	n/a	Equities
MSCI India NR AUD	-2.31	1.05	-0.28	7.74	12.54	8.31	12.30	6.45	8.40	Equities
Bloomberg AusBond Bank 0+Y TR AUD	0.07	0.24	0.52	1.50	1.72	1.92	2.16	2.87	4.24	Fixed Income
Bloomberg AusBond Composite 0+Y TR AUD	-1.64	-1.32	0.63	7.26	5.14	4.18	4.65	5.74	6.11	Fixed Income
Bloomberg AusBond Govt 0+Y TR AUD	-1.89	-1.61	0.48	7.56	5.23	4.18	4.63	5.72	6.09	Fixed Income
Bloomberg AusBond Credit 0+Y TR AUD	-0.85	-0.37	1.38	7.06	5.35	4.56	5.03	6.10	6.35	Fixed Income
Bloomberg AusBond Govt Infl 0+Y TR AUD	-2.28	-1.11	1.08	8.48	5.23	3.68	4.26	6.39	6.56	Fixed Income
FTSE WGBI Hdg AUD	-0.67	-1.69	1.10	6.63	3.96	4.10	4.86	6.07	6.96	Fixed Income
BBgBarc Global Aggregate TR AUD	-3.22	-3.59	1.03	7.00	5.31	5.47	7.15	5.03	4.09	Fixed Income
BBgBarc Global Aggregate TR Hdg AUD	-0.28	-0.76	1.56	7.19	4.15	4.20	4.78	6.27	7.12	Fixed Income
50% BBG AusBond Comp /50% BBG AusBond B	-0.79	-0.54	0.59	4.36	3.43	3.05	3.41	4.31	5.18	Fixed Income
50% BBG AusBond Comp /50% Barc Global Agg	-0.96	-1.04	1.10	7.23	4.65	4.19	4.72	6.01	6.62	Fixed Income
BBgBarc Global Treasury TR Hdg AUD	-0.53	-1.50	1.13	6.26	3.92	4.14	4.85	6.13	6.95	Fixed Income
BBgBarc Gbl Agg Corp TR Hdg AUD	0.17	0.53	2.99	11.39	5.38	5.11	5.44	7.37	n/a	Fixed Income
BBgBarc Multiverse TR Hdg AUD	-0.18	-0.61	1.61	7.43	4.28	4.37	4.90	6.42	n/a	Fixed Income
JPM EMBI Global Core Hdg NR AUD	2.77	2.20	3.01	14.75	5.96	6.31	5.15	8.46	10.51	Fixed Income
iShares Global High Yield Bond AUDH ETF	1.45	2.16	3.21	12.53	5.93	7.05	7.01	9.80	n/a	Fixed Income
Morningstar Aus UBS Comp/BCGA TR Hdg AUD	-0.96	-1.04	1.10	7.23	4.65	4.20	4.72	6.01	6.62	Fixed Income
S&P Global Infrastructure NR AUD	0.30	0.64	5.09	25.94	11.40	8.87	13.85	9.44	n/a	Infra
S&P Global Infrastructure NR Hdg AUD	2.79	2.88	5.22	25.31	10.17	7.61	10.88	10.01	n/a	Infra
S&P/ASX 200 A-REIT TR	-4.41	-0.99	-0.05	19.36	9.10	10.93	12.54	11.55	7.82	REITs
S&P/ASX 300 A-REIT TR	-4.24	-0.73	0.40	19.57	9.54	11.22	12.74	11.63	n/a	REITs
FTSE EPRA NAREIT Developed NR AUD	-3.30	-2.38	6.28	22.09	9.36	8.82	12.69	11.07	n/a	REITs
FTSE EPRA NAREIT Developed NR Hdg AUD	-0.27	0.61	6.29	21.15	7.98	6.83	9.26	10.74	n/a	REITs
Morningstar Aus Msec Conservative TR AUD	-0.75	-0.18	1.56	7.99	4.87	4.57	5.42	5.79	6.12	Multi-Asset
Morningstar Aus Msec Moderate TR AUD	-0.98	0.18	2.24	10.81	6.07	5.56	6.55	6.44	6.22	Multi-Asset
Morningstar Aus Msec Balanced TR AUD	-1.17	0.83	3.43	15.52	8.04	7.28	8.79	7.74	6.65	Multi-Asset
Morningstar Aus Msec Growth TR AUD	-1.32	1.34	4.30	19.12	9.39	8.44	10.47	8.75	6.87	Multi-Asset
Morningstar Aus Msec Aggressive TR AUD	-1.34	2.13	5.60	23.21	11.01	10.01	12.51	9.77	6.76	Multi-Asset
RBA Cash Rate	0.06	0.19	0.44	1.15	1.38	1.61	1.90	2.63	4.03	Fixed Income
RBA Cash Rate plus 5.00%	0.47	1.42	2.92	6.20	6.45	6.69	7.00	7.76	9.23	Fixed Income
RBA Bank accepted Bills 90 Days	0.08	0.23	0.48	1.34	1.67	1.85	2.10	2.79	4.13	Fixed Income
CPI	0.14	0.42	0.94	1.56	1.70	1.65	1.82	2.07	2.61	Inflation
CPI plus 1.00%	0.22	0.67	1.44	2.58	2.72	2.67	2.84	3.09	3.64	Inflation
CPI plus 2.00%	0.30	0.91	1.95	3.59	3.73	3.69	3.85	4.11	4.66	Inflation
CPI plus 3.00%	0.39	1.16	2.44	4.61	4.75	4.70	4.87	5.13	5.69	Inflation
CPI plus 4.00%	0.47	1.41	2.94	5.62	5.77	5.72	5.89	6.15	6.72	Inflation
CPI plus 5.00%	0.55	1.65	3.43	6.64	6.78	6.73	6.91	7.17	7.74	Inflation

Green cells = top 5 returns for that time period

Pink cells = bottom 5 returns for that time period