

20-Sep-10	Volatility Parameters	
Product	Category	Volatility (%)
AGK	2	13
AIO	2	41
AMC	1	22
AMP	1	26
ANN	F	**N/A
ANZ	1	19
ASX	2	15
AWC	1	41
AXA	2	36
BBG	F	**N/A
BHP	1	19
BLD	2	30
BSL	1	35
BTA	F	102
BXB	1	23
CBA	1	19
CCL	2	18
CFX	F	**N/A
CGF	F	**N/A
COH	F	58
CPU	2	26
CSL	2	15
CSR	2	17
CWN	F	32
DJS	2	28
ELD	F	133
FGL	1	22
FMG	2	36
FXJ	2	26
GNS	F	41
GPT	2	23
HGG*	F	**N/A
HVN	2	26
IAG	2	21
IFL	2	30
IPL	2	32
ITO	2	41
JHX*	2	37
KZL	F	48
LEI	2	27
LGL	1	*N/A
LLC	2	23
MAP	2	26
MIB	2	15
MQG	2	32
MYR	2	26
NAB	1	20
NCM	2	34
NW1*	F	24
NWS*	1	24
ORG	2	16
ORI	2	17
OSH	1	19
OST	2	28
OZL	1	38
PBG	F	**N/A
PEM	F	49
PPX	2	33
QAN	1	28
QBE	2	20
RIO	2	23
SVW	F	**N/A
SGP	2	20

SGT*	F	**N/A
SHL	F	34
STO	1	15
STW	F	39
SUN	2	24
TAH	2	22
TCL	2	17
TEL	F	**N/A
TEN	2	42
TLS	1	24
TO2	F	44
TOL	2	23
TTS	2	23
WBC	1	20
WDC	1	15
WES	2	22
WOR	2	26
WOW	1	14
WPL	1	18
XJO	1	16
XPJ	F	39