

Shading Key:

 	52 week high (green = 1), low (red = 0) or shaded in-between
%	2 standard deviation move up (5%)
%	1 standard deviation move up (33%)
%	1 standard deviation move down (33%)
%	2 standard deviation move down (5%)

These estimates are based upon the last 256 daily moves of each instrument

27-Jun-23

		26-Jun-23	52 wk	Movement for the period				Q1 2023	Q4 2022	2022	2021	2020		
				Day	Week	Month	YTD							
Indices														
MSCI World USD Index		2,894.93	0.88	-0.26%	-2.04%	2.28%	11.23%	7.25%	9.42%	-19.46%	20.14%	14.06%		
MSCI World Net TR USD Index		8,966.44	0.89	-0.25%	-2.02%	2.40%	12.28%	7.73%	9.77%	-18.14%	21.82%	15.90%		
MSCI ACWI-ex-Australia TR AUD Index		15,183.19	0.98	-0.27%	0.55%	-0.11%	14.28%	9.20%	3.95%	-12.52%	29.58%	5.73%		
MSCI ACWI Net TR USD Index		353.88	0.88	-0.25%	-2.15%	2.38%	11.42%	7.31%	9.76%	-18.36%	18.54%	16.25%		
MSCI ACWI Minimum Volatility USD		2,150.04	0.78	-0.10%	-1.19%	0.55%	1.55%	1.01%	8.15%	-12.04%	11.95%	0.56%		
MSCI EM Asia Net TR USD Index		587.84	0.72	-0.29%	-3.50%	1.44%	3.74%	4.81%	10.83%	-21.11%	-5.08%	28.38%		
MSCI EM Net TR USD Index		508.82	0.76	-0.24%	-3.21%	2.22%	4.68%	3.96%	9.70%	-20.09%	-2.54%	18.31%		
VIX Volatility S&P500		14.25	0.06	6.03%	0.42%	-18.38%	-34.24%	-13.71%	-31.47%	25.84%	-24.31%	65.09%		
Commodities														
Light Crude WTI Futures		69.37	0.06	0.30%	-3.36%	-4.54%	-13.57%	-5.72%	0.97%	6.11%	55.89%	-20.54%		
Brent Crude		74.18	0.08	0.45%	-2.51%	-3.75%	-13.65%	-7.15%	-2.33%	9.89%	50.93%	-21.52%		
Gold		1,933.80	0.71	0.22%	-1.90%	-1.49%	5.89%	8.76%	9.22%	-0.31%	-3.34%	24.42%		
Silver		23.02	0.63	2.11%	-5.40%	-1.44%	-4.23%	0.48%	26.27%	2.67%	-11.35%	47.38%		
Copper		3.80	0.56	-0.29%	-2.41%	3.33%	-0.16%	7.45%	11.66%	-14.77%	27.05%	25.81%		
Iron Ore		107.31	0.64	-0.48%	-1.69%	8.10%	-1.22%	11.66%	13.77%	-3.57%	-27.05%	81.97%		
Malaysian Palm Oil* RM/tn		3,739	0.34	2.61%	-0.72%	4.30%	-10.36%	-2.71%	25.37%	-19.15%	32.59%	27.95%		
LNG *Jap/Korea		11.79	0.04	-0.38%	5.27%	27.67%	-60.05%	-54.21%	-23.78%	-3.21%	113.25%	169.81%		
ICCO Cocoa		3,206	0.95	2.66%	0.56%	7.19%	23.31%	12.81%	10.45%	3.17%	-3.19%	2.48%		
ICO Coffee		168	0.24	-0.06%	-9.17%	-7.52%	0.39%	1.91%	-24.49%	-26.01%	76.30%	-1.12%		
Equities														
Percentage changes														
Domestic		PGK	Arbitrage	PNGX										
Bank South Pacific			11.54	12.80	0.67	0.00%	0.00%	-0.39%	3.14%	3.14%	0.00%	1.31%	2.08%	1.87%
Credit Corporation				2.00	1.00	0.00%	0.00%	0.00%	8.11%	8.11%	0.00%	10.12%	-1.18%	6.25%
City Pharmacy				0.80	0.00	0.00%	0.00%	0.00%	-11.11%	5.56%	-5.26%	90.00%	-38.27%	
Kina Asset Management Limited				0.85	0.00	0.00%	0.00%	-10.53%	-10.53%	-15.79%	0.00%	-4.04%	10.00%	-5.26%
Kina Securities Limited		1.80		2.40	0.25	0.00%	0.00%	9.09%	-12.73%	-9.09%	-5.17%	-6.78%	-1.67%	-10.98%
Steamship Trading Company		23.15		35.46	1.00	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
Santos Limited		17.38		19.11	1.00	0.00%	0.05%	0.05%		0.00%	0.00%			
Australia														
A2 Milk Company Limited				4.90	0.21	-0.20%	-4.67%	-8.41%	-28.78%	-15.55%	27.41%	26.01%	-52.31%	-19.93%
ANZ Banking Group Limited				22.77	0.29	-0.22%	-3.60%	-4.09%	-4.29%	-3.61%	4.34%	-13.52%	21.19%	-7.84%
BSP Financial Group				4.86	0.39	-1.42%	0.83%	-4.52%	-0.82%	-0.41%	-2.00%	14.75%	-17.88%	
BHP Billiton Limited				44.45	0.60	-0.34%	-3.58%	2.51%	-2.59%	3.51%	18.46%	9.95%	-2.19%	9.02%
Boral Limited				3.99	0.86	0.25%	-2.92%	0.76%	38.06%	21.80%	8.24%	-52.62%	23.23%	10.49%
Bougainville Copper Limited				0.40	1.00	2.56%	14.29%	8.11%	14.29%	-5.71%	25.00%	14.75%	5.17%	-10.77%
Bank of Queensland				5.33	0.00	-0.74%	-3.79%	-7.63%	-22.75%	-5.94%	5.99%	-14.71%	4.52%	6.76%
Brambles Limited				14.07	0.87	0.14%	0.57%	0.00%	16.57%	11.27%	5.78%	13.55%	0.28%	-9.56%
Commonwealth Bank of Australia				97.93	0.36	-0.59%	-2.57%	-1.65%	-4.55%	-4.17%	13.12%	1.58%	23.01%	2.77%
CSL				280.00	0.27	-0.71%	-1.56%	-9.12%	-2.70%	0.19%	0.96%	-1.02%	2.66%	2.69%
Fortescue Mining				21.34	0.77	-0.33%	-4.43%	7.45%	4.05%	9.65%	21.94%	6.77%	-18.01%	119.18%
Horizon Oil Ltd				0.14	0.23	-1.79%	1.85%	-11.29%	5.77%	30.77%	-11.86%	41.30%	48.39%	-48.33%
Kina Securities Ltd				0.76	0.20	2.01%	2.01%	1.33%	-1.94%	-3.87%	-8.82%	-9.36%	-5.00%	-39.60%
Kina Petroleum Ltd				0.06		0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
Macquarie Group Ltd				172.65	0.48	-0.08%	-6.18%	-2.06%	3.41%	5.21%	9.31%	-18.71%	48.32%	0.46%
Mirvac Group				2.20	0.58	0.00%	-3.08%	-6.38%	3.29%	-2.35%	9.51%	-26.80%	10.23%	-16.98%
National Australia Bank				25.57	0.05	-0.81%	-1.88%	-3.76%	-14.94%	-7.78%	4.34%	4.23%	27.61%	-8.24%
Newcrest Mining Limited				26.20	0.74	1.24%	-2.02%	1.71%	26.94%	30.09%	21.99%	-15.69%	-5.04%	-14.78%
Origin Energy Ltd				8.43	0.98	-0.35%	-0.71%	0.72%	9.20%	7.38%	49.32%	47.33%	10.08%	-43.67%
Pilbara Minerals Ltd				4.83	0.80	-1.43%	0.21%	6.39%	28.80%	5.07%	-17.76%	17.19%	267.82%	210.71%
Qbe Insurance Group Ltd				15.22	0.87	-1.17%	-1.42%	2.84%	13.33%	8.64%	16.48%	18.33%	33.06%	-33.77%
Rio Tinto Limited				112.74	0.61	-0.34%	-3.34%	3.34%	-3.15%	3.20%	24.65%	16.28%	-12.05%	13.38%
ResMed Inc				32.14	0.35	-0.19%	-0.12%	-2.78%	3.81%	4.62%	-8.48%	-13.47%	31.40%	24.34%
Santos Limited				7.32	0.46	0.27%	-3.30%	-2.66%	2.52%	-3.36%	0.71%	13.15%	0.64%	-23.35%
Steamship Trading Company				9.75	0.24	0.00%	0.00%	7.50%	-7.14%	-13.62%	3.96%	5.00%	1.52%	-21.20%
Suncorp Metway Limited				13.38	0.90	-0.74%	-1.11%	1.52%	11.13%	0.58%	20.04%	8.76%	13.66%	-24.85%
Transurban Group				14.31	0.70	0.63%	-2.19%	-2.85%	10.25%	9.48%	5.19%	-6.08%	1.17%	-8.38%
Telstra Corporation Limited				4.31	0.84	-0.23%	-1.60%	-1.15%	8.02%	5.76%	3.64%	-4.55%	40.27%	-15.82%
Treasury Wine Estates Limited				11.30	0.01	-1.22%	-1.48%	-4.24%	-16.97%	-3.97%	8.27%	9.94%	31.70%	-42.12%
Westpac Banking Corporation				20.68	0.25	-0.34%	-2.22%	-2.27%	-11.43%	-7.24%	13.13%	9.37%	10.22%	-20.06%
Worley Limited				15.60	0.76	-0.32%	-1.64%	-4.00%	4.00%	-3.93%	17.83%	41.11%	-7.48%	-24.95%
Woolworths Limited				39.54	0.91	-0.80%	0.00%	3.48%	17.82%	12.93%	-1.15%	-11.71%	-3.31%	8.71%
International														
iShare MSCI All Asia ex Japan		USD \$	66.01	0.61	0.35%	-4.21%	-0.14%	1.85%	4.72%	10.54%	-21.64%	-7.74%	22.19%	
Blackrock Int Equity Fund*		AUD \$	21.54	1.00	0.34%	0.90%	0.19%	14.09%	7.25%	4.41%	-15.90%	24.76%	-0.61%	
Blackrock Australian Equity Fund*		AUD \$	1.74	0.62	-1.32%	-2.10%	-0.75%	0.68%	0.96%	7.01%	-11.03%	11.82%	-2.28%	
Vanguard International Share*		AUD \$	2.93	0.98	-0.27%	0.62%	-0.12%	12.88%	8.60%	3.54%	-16.11%	23.54%	-0.10%	
Vanguard FTSE World exUS		USD \$	53.50	0.79	0.26%	-4.22%	-0.32%	6.70%	6.64%	13.03%	-18.18%	5.00%	8.58%	
Vanguard FTSE Europe		USD \$	60.28	0.81	0.13%	-4.74%	-2.00%	8.73%	9.94%	20.13%	-18.76%	13.28%	2.80%	
iShares Core MSCI Europe		USD \$	51.40	0.79	0.14%	-3.07%	-2.52%	8.21%	10.27%	20.13%	-18.33%	13.42%	2.83%	
iShares Asia 50		USD \$	59.62	0.65	0.40%	-4.94%	0.49%	5.08%	9.08%	13.66%	-25.89%	-12.17%	32.08%	
iShares MSCI Japan		USD \$	60.91	0.81	0.00%	-3.47%	1.10%	11.88%	7.81%	11.44%	-18.70%	-0.89%	14.04%	
Acadian Global Managed Volatility Equity Fund			1.67	0.86	0.56%	1.06%	-0.54%	7.79%	4.24%	3.30%	-9.88%	10.44%	-11.46%	
Lazard Global Managed Volatility Fund - Australia*			1.05	0.32	0.00%	0.00%	-2.93%	2.01%	1.89%	5.15%	-13.72%	19.66%	-22.67%	
Robeco Emerging Conservative Equity Fund - Australia			1.44	0.78	-0.73%	-0.15%	-2.14%	8.92%	6.12%	3.18%	-10.12%	13.49%	-15.41%	

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