



**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

05-Oct-23

	04-Oct-23	52 Movement for the period					YTD	Q3 2023	Q2 2023	2022	2021	2020
		wk	Day	Week	Month	YTD						
<b>Indices</b>												
MSCI World USD Index	2,810.86	0.64	0.40%	-1.05%	-4.90%	8.00%	-3.83%	6.28%	-19.46%	20.14%	14.06%	
MSCI World Net TR USD Index	8,741.24	0.66	0.40%	-0.99%	-4.78%	9.46%	-3.46%	6.83%	-18.14%	21.82%	15.90%	
MSCI ACWI-ex-Australia TR AUD Index	15,676.76	0.79	0.03%	0.60%	-4.36%	17.99%	-0.43%	7.63%	-12.52%	29.58%	5.73%	
MSCI ACWI Net TR USD Index	343.95	0.64	0.23%	-1.11%	-4.83%	8.30%	-3.40%	6.18%	-18.36%	18.54%	16.25%	
MSCI ACWI Minimum Volatility USD	2,072.57	0.49	0.07%	-1.80%	-2.95%	-2.11%	-3.25%	1.57%	-12.04%	11.95%	0.56%	
MSCI EM Asia Net TR USD Index	558.69	0.53	-1.33%	-2.05%	-5.52%	-1.41%	-2.90%	-0.77%	-21.11%	-5.08%	28.38%	
MSCI EM Net TR USD Index	482.00	0.48	-1.20%	-2.14%	-5.28%	-0.84%	-2.93%	0.90%	-20.09%	-2.54%	18.31%	
VIX Volatility S&P500	18.58	0.28	-6.07%	1.98%	28.58%	-14.26%	28.92%	-27.33%	25.84%	-24.31%	65.09%	
<b>Commodities</b>												
Light Crude WTI Futures	84.22	0.65	-5.61%	-10.10%	-3.79%	4.93%	28.52%	-6.65%	6.11%	55.89%	-20.54%	
Brent Crude	85.81	0.52	-5.62%	-11.12%	-5.29%	-0.12%	27.25%	-6.11%	9.89%	50.93%	-21.52%	
Gold	1,834.80	0.48	-0.36%	-2.97%	-5.63%	0.47%	-3.28%	-2.86%	-0.31%	-3.34%	24.42%	
Silver	21.15	0.38	-1.08%	-6.94%	-10.03%	-12.04%	-2.48%	-4.70%	2.67%	-11.35%	47.38%	
Copper	3.59	0.29	-0.88%	-1.31%	-5.20%	-5.81%	-0.59%	-8.18%	-14.77%	27.05%	25.81%	
Iron Ore	115.41	0.83	0.00%	0.00%	2.30%	6.24%	5.96%	-10.21%	-3.57%	-27.05%	81.97%	
Malaysian Palm Oil* RM/tn	3,646	0.36	0.05%	-0.87%	-3.03%	-12.59%	-1.65%	-7.57%	-19.15%	32.59%	27.95%	
LNG *Jap/Korea	14.15	0.18	-0.67%	-3.05%	7.12%	-52.06%	19.53%	-9.43%	-3.21%	113.25%	169.81%	
ICCO Cocoa	3,431	0.73	0.09%	0.44%	-4.08%	31.96%	3.01%	13.13%	3.17%	-3.19%	2.48%	
ICO Coffee	146	0.03	-1.61%	-1.94%	-3.56%	-12.52%	-9.22%	-5.57%	-26.01%	76.30%	-1.12%	
<b>Equities</b>												
<b>Domestic</b>												
<b>PGK</b>												
<b>Arbitrage</b>												
			Percentage changes									
<b>PNGX</b>												
Bank South Pacific	11.89	0.84	-1.19%	-0.23%	0.38%	6.77%	4.36%	0.39%	1.31%	2.08%	1.87%	
Credit Corporation		1.06	0.00%	0.00%	0.00%	10.81%	2.50%	0.00%	10.12%	-1.18%	6.25%	
City Pharmacy		0.09	0.00%	0.00%	0.00%	-12.22%	-1.25%	-15.79%	-5.26%	90.00%	-38.27%	
Kina Asset Management Limited		0.90	0.00%	0.00%	0.00%	-5.26%	5.88%	6.25%	-4.04%	10.00%	-5.26%	
Kina Securities Limited	1.85	0.26	0.00%	0.00%	0.00%	-12.36%	0.42%	-4.00%	-6.78%	-1.67%	-10.98%	
Steamship Trading Company	28.21		0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	
Santos Limited	17.20	1.00	0.00%	0.00%	0.52%		0.52%	0.05%				
<b>Australia</b>												
A2 Milk Company Limited	4.16	0.00	-1.42%	-2.80%	-4.15%	-39.53%	-13.29%	-15.83%	26.01%	-52.31%	-19.93%	
ANZ Banking Group Limited	24.92	0.70	-1.93%	-1.11%	-0.56%	4.75%	8.22%	3.40%	-13.52%	21.19%	-7.84%	
BSP Financial Group	5.15	0.46	0.39%	0.59%	-2.83%	5.10%	5.97%	-0.41%	14.75%	-17.88%		
BHP Billiton Limited	43.72	0.51	-0.27%	0.53%	-5.16%	-4.19%	-1.64%	-4.74%	9.95%	-2.19%	9.02%	
Boral Limited	4.34	0.70	-0.23%	-1.81%	-7.07%	50.17%	10.42%	14.49%	-52.62%	23.23%	10.49%	
Bouganville Copper Limited	0.31	0.36	0.00%	1.64%	-7.46%	-11.43%	-23.75%	21.21%	14.75%	5.17%	-10.77%	
Bank of Queensland	5.53	0.08	-2.30%	-3.32%	-1.60%	-19.86%	4.55%	-15.41%	-14.71%	4.52%	6.76%	
Brambles Limited	14.29	0.78	-0.28%	-0.56%	-5.49%	18.39%	-0.62%	7.30%	13.55%	0.28%	-9.56%	
Commonwealth Bank of Australia	98.09	0.24	-1.60%	-2.43%	-3.37%	-4.40%	-0.30%	1.98%	1.58%	23.01%	2.77%	
CSL	248.70	0.03	0.00%	-1.33%	-8.30%	-13.57%	-9.58%	-3.79%	-1.02%	2.66%	2.69%	
Fortescue Mining	20.78	0.67	0.24%	2.01%	2.16%	1.32%	-5.68%	-1.38%	6.77%	-18.01%	119.18%	
Horizon Oil Ltd	0.18	0.91	-2.78%	-2.78%	6.06%	34.62%	28.57%	-17.65%	41.30%	48.39%	-48.33%	
Kina Securities Ltd	0.80	0.53	2.56%	0.00%	1.27%	3.23%	6.08%	-0.67%	-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	163.40	0.22	-2.07%	-1.79%	-4.00%	-2.13%	-5.57%	1.12%	-18.71%	48.32%	0.46%	
Mirvac Group	2.04	0.30	-1.92%	-5.56%	-13.56%	-4.23%	-5.75%	8.65%	-26.80%	10.23%	-16.98%	
National Australia Bank	28.31	0.42	-1.67%	-2.51%	-1.22%	-5.82%	10.24%	-4.87%	4.23%	27.61%	-8.24%	
Newcrest Mining Limited	23.87	0.54	0.67%	-7.19%	-7.01%	15.65%	-7.19%	-1.60%	-15.69%	-5.04%	-14.78%	
Origin Energy Ltd	8.71	0.95	-0.23%	-1.91%	4.06%	12.82%	4.40%	1.45%	47.33%	10.08%	-43.67%	
Pilbara Minerals Ltd	4.05	0.30	-0.98%	-1.22%	-13.83%	8.00%	-12.07%	24.11%	17.19%	267.82%	210.71%	
Qbe Insurance Group Ltd	15.09	0.80	-0.98%	-4.31%	-0.40%	12.36%	0.26%	7.40%	18.33%	33.06%	-33.77%	
Rio Tinto Limited	113.62	0.63	0.73%	2.31%	-2.03%	-2.40%	-0.99%	-4.54%	16.28%	-12.05%	13.38%	
ResMed Inc	22.84	0.10	-0.87%	-0.65%	-4.19%	-26.23%	-28.07%	1.30%	-13.47%	31.40%	24.34%	
Santos Limited	7.45	0.54	-1.06%	-2.74%	-6.05%	4.34%	5.05%	8.99%	13.15%	0.64%	-23.35%	
Steamship Trading Company	12.22	0.81	0.00%	0.00%	4.27%	16.38%	6.26%	26.79%	5.00%	1.52%	-21.20%	
Suncorp Metway Limited	13.50	0.78	-1.60%	-2.88%	-1.75%	12.13%	3.56%	11.40%	8.76%	13.66%	-24.85%	
Transurban Group	12.37	0.03	-0.88%	-3.81%	-4.99%	-4.70%	-10.95%	0.28%	-6.08%	1.17%	-8.38%	
Telstra Corporation Limited	3.78	0.09	-1.31%	-1.82%	-4.30%	-5.26%	-10.47%	1.90%	-4.55%	40.27%	-15.82%	
Treasury Wine Estates Limited	11.77	0.28	-0.08%	-2.73%	4.53%	-13.52%	9.80%	-14.08%	9.94%	31.70%	-42.12%	
Westpac Banking Corporation	20.74	0.16	-1.47%	-2.12%	-2.12%	-11.18%	-0.89%	-1.48%	9.37%	10.22%	-20.06%	
Worley Limited	16.73	0.80	0.06%	-4.13%	-1.76%	11.53%	10.26%	9.58%	41.11%	-7.48%	-24.95%	
Woolworths Limited	36.96	0.60	0.19%	-1.68%	-2.97%	10.13%	-6.07%	4.83%	-11.71%	-3.31%	8.71%	
<b>International</b>												
iShares MSCI All Asia ex Japan	USD \$	62.35	0.40	-0.24%	-1.59%	-5.13%	-3.80%	-4.42%	-2.09%	-21.64%	-7.74%	22.19%
Blackrock Int Equity Fund*	AUD \$	20.99	0.69	0.00%	-0.22%	-5.13%	11.19%	-3.53%	8.30%	-15.90%	24.76%	-0.61%
Blackrock Australian Equity Fund*	AUD \$	1.72	0.47	0.00%	0.16%	-3.14%	-0.27%	-2.75%	1.21%	-11.03%	11.82%	-2.28%
Vanguard International Share*	AUD \$	2.93	0.70	0.33%	-0.45%	-5.35%	12.91%	-2.52%	6.89%	-16.11%	23.54%	-0.10%
Vanguard FTSE World exUS	USD \$	50.61	0.53	0.00%	-2.03%	-5.49%	0.94%	-4.67%	1.76%	-18.18%	5.00%	8.58%
Vanguard FTSE Europe	USD \$	56.61	0.60	0.50%	-1.19%	-5.27%	2.11%	-6.11%	1.23%	-18.76%	13.28%	2.80%
iShares Core MSCI Europe	USD \$	48.51	0.60	0.54%	-1.22%	-4.85%	2.13%	-5.64%	0.48%	-18.33%	13.42%	2.83%
iShares Asia 50	USD \$	54.49	0.42	0.11%	-1.05%	-6.39%	-3.97%	-6.95%	-3.72%	-25.89%	-12.17%	32.08%
iShares MSCI Japan	USD \$	58.09	0.63	-1.09%	-4.82%	-6.65%	6.70%	-2.60%	5.47%	-18.70%	-0.89%	14.04%
Acadian Global Managed Volatility Equity Fund		1.57	0.37	0.70%	0.04%	-2.72%	1.86%	-6.27%	4.62%	-9.88%	10.44%	-11.46%
Lazard Global Managed Volatility Fund - Australia*		0.99	0.60	0.00%	0.00%	0.00%	-3.21%	0.00%	-5.01%	-13.72%	19.66%	-22.67%
Rabobank Emerging Conservative Equity Fund - Australia		1.44	0.64	0.00%	-0.25%	0.28%	8.89%	-1.76%	4.46%	-10.12%	13.49%	-15.41%

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