

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

20-Nov-23

		17-Nov-23	52 wk	Movement for the period				Q3 2023	Q2 2023	2022	2021	2020	
			Day	Week	Month	YTD							
Indices													
MSCI World USD Index		2,985.19	0.84	0.34%	2.91%	6.95%	14.70%	-3.83%	6.28%	-19.46%	20.14%	14.06%	
MSCI World Net TR USD Index		9,298.41	0.87	0.36%	2.97%	7.08%	16.44%	-3.46%	6.83%	-18.14%	21.82%	15.90%	
MSCI ACWI-ex-Australia TR AUD Index		16,181.34	0.93	0.76%	0.53%	4.11%	21.79%	-0.43%	7.63%	-12.52%	29.58%	5.73%	
MSCI ACWI Net TR USD Index		365.50	0.84	0.25%	2.97%	6.92%	15.08%	-3.40%	6.18%	-18.36%	18.54%	16.25%	
MSCI ACWI Minimum Volatility USD		2,138.86	0.55	-0.01%	1.36%	3.35%	1.02%	-3.25%	1.57%	-12.04%	11.95%	0.56%	
MSCI EM Asia Net TR USD Index		583.66	0.46	-0.92%	2.76%	4.61%	3.00%	-2.90%	-0.77%	-21.11%	-5.08%	28.38%	
MSCI EM Net TR USD Index		507.78	0.52	-0.70%	2.99%	5.57%	4.47%	-2.93%	0.90%	-20.09%	-2.54%	18.31%	
VIX Volatility S&P500		13.80	0.07	-3.63%	-2.61%	-36.43%	-36.32%	28.92%	-27.33%	25.84%	-24.31%	65.09%	
Commodities													
Light Crude WTI Futures		75.89	0.34	4.10%	-1.66%	-14.49%	-5.44%	28.52%	-6.65%	6.11%	55.89%	-20.54%	
Brent Crude		80.61	0.35	3.99%	-1.01%	-12.53%	-6.17%	27.25%	-6.11%	9.89%	50.93%	-21.52%	
Gold		1,984.70	0.76	-0.13%	2.43%	-0.49%	8.68%	-3.28%	-2.86%	-0.31%	-3.34%	24.42%	
Silver		24.20	0.67	1.12%	8.62%	2.97%	0.67%	-2.48%	-4.70%	2.67%	-11.35%	47.38%	
Copper		3.77	0.30	0.88%	5.10%	5.81%	-1.06%	-0.59%	-8.18%	-14.77%	27.05%	25.81%	
Iron Ore		123.43	1.20	0.15%	2.70%	5.93%	13.62%	5.96%	-10.21%	-3.57%	-27.05%	81.97%	
Malaysian Palm Oil* RM/tn		3,809	0.52	-1.55%	3.70%	2.50%	-8.68%	-1.65%	-7.57%	-19.15%	32.59%	27.95%	
LNG *Jap/Korea		16.98	0.28	-0.73%	-1.22%	-7.74%	-42.49%	19.53%	-9.43%	-3.21%	113.25%	169.81%	
ICCO Cocoa		4,083	1.00	1.97%	2.31%	10.53%	57.04%	3.01%	13.13%	3.17%	-3.19%	2.48%	
ICO Coffee		171	0.44	-2.92%	-2.03%	3.45%	2.18%	-9.22%	-5.57%	-26.01%	76.30%	-1.12%	
Equities													
				Percentage changes									
Domestic													
Bank South Pacific		12.77	0.89	0.00%	0.00%	0.74%	9.59%	4.36%	0.39%	1.31%	2.08%	1.87%	
Credit Corporation			0.60	0.00%	-4.76%	-2.44%	8.11%	2.50%	0.00%	10.12%	-1.18%	6.25%	
City Pharmacy			0.36	0.00%	12.86%	12.86%	-12.22%	-1.25%	-15.79%	-5.26%	90.00%	-38.27%	
Kina Asset Management Limited				0.00%	0.00%	0.00%	-5.26%	5.88%	6.25%	-4.04%	10.00%	-5.26%	
Kina Securities Limited		1.87	0.30	0.00%	-0.82%	-3.60%	-12.36%	0.42%	-4.00%	-6.78%	-1.67%	-10.98%	
Steamship Trading Company		29.63		0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	
Santos Limited		16.84	1.00	0.00%	0.00%	0.05%		0.52%	0.05%				
Australia													
A2 Milk Company Limited		4.01	0.08	4.97%	4.97%	-1.47%	-41.72%	-13.29%	-15.83%	26.01%	-52.31%	-19.93%	
ANZ Banking Group Limited		24.07	0.47	-0.50%	-5.50%	-4.75%	1.18%	8.22%	3.40%	-13.52%	21.19%	-7.84%	
BSP Financial Group		5.30	0.57	-2.21%	1.92%	1.92%	8.16%	5.97%	-0.41%	14.75%	-17.88%		
BHP Billiton Limited		46.61	0.58	0.11%	2.96%	4.91%	2.15%	-1.64%	-4.74%	9.95%	-2.19%	9.02%	
Boral Limited		5.00	0.94	-0.40%	6.61%	7.30%	73.01%	10.42%	14.49%	-52.62%	23.23%	10.49%	
Bougainville Copper Limited		0.44	0.80	0.00%	6.10%	29.85%	24.29%	-23.75%	21.21%	14.75%	5.17%	-10.77%	
Bank of Queensland		5.47	0.15	-0.91%	-0.36%	-1.44%	-20.72%	4.55%	-15.41%	-14.71%	4.52%	6.76%	
Brambles Limited		13.17	0.45	-1.05%	-3.09%	-8.09%	9.11%	-0.62%	7.30%	13.55%	0.28%	-9.56%	
Commonwealth Bank of Australia		102.47	0.46	0.18%	1.14%	3.77%	-0.13%	-0.30%	1.98%	1.58%	23.01%	2.77%	
CSL		258.61	0.34	0.15%	2.57%	10.95%	-10.13%	-9.58%	-3.79%	-1.02%	2.66%	2.69%	
Fortescue Mining		25.22	1.00	0.08%	6.19%	17.91%	22.96%	-5.68%	-1.38%	6.77%	-18.01%	119.18%	
Horizon Oil Ltd		0.16	0.64	1.59%	3.23%	0.00%	23.08%	28.57%	-17.65%	41.30%	48.39%	-48.33%	
Kina Securities Ltd		0.78	0.39	-0.64%	0.00%	1.31%	0.00%	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		167.42	0.24	-0.39%	2.87%	3.61%	0.28%	-5.57%	1.12%	-18.71%	48.32%	0.46%	
Mirvac Group		2.05	0.37	0.00%	4.33%	0.49%	-3.76%	-5.75%	8.65%	-26.80%	10.23%	-16.98%	
National Australia Bank		27.73	0.37	-0.07%	-2.57%	-3.21%	-7.75%	10.24%	-4.87%	4.23%	27.61%	-8.24%	
Newcrest Mining Limited		23.35	0.36	0.00%	0.00%	-5.88%	13.13%	-7.19%	-1.60%	-15.69%	-5.04%	-14.78%	
Origin Energy Ltd		8.60	0.71	-1.60%	-0.58%	-6.42%	11.40%	4.40%	1.45%	47.33%	10.08%	-43.67%	
Pilbara Minerals Ltd		3.56	0.07	-0.28%	1.42%	-7.77%	-5.07%	-12.07%	24.11%	17.19%	267.82%	210.71%	
Qbe Insurance Group Ltd		15.02	0.65	0.00%	-3.22%	-3.78%	11.84%	0.26%	7.40%	18.33%	33.06%	-33.77%	
Rio Tinto Limited		125.62	0.89	0.36%	4.32%	9.60%	7.91%	-0.99%	-4.54%	16.28%	-12.05%	13.38%	
ResMed Inc		23.05	0.11	-1.16%	2.95%	1.81%	-25.55%	-28.07%	1.30%	13.47%	31.40%	24.34%	
Santos Limited		6.99	0.19	-0.99%	-3.19%	-12.63%	-2.10%	5.05%	8.99%	13.15%	0.64%	-23.35%	
Steamship Trading Company		12.30	0.83	0.00%	0.00%	0.65%	17.14%	6.26%	26.79%	5.00%	1.52%	-21.20%	
Suncorp Metway Limited		13.36	0.63	-0.15%	0.30%	-3.88%	10.96%	3.56%	11.40%	8.76%	13.66%	-24.85%	
Transurban Group		12.99	0.35	1.48%	3.26%	8.52%	0.08%	-10.95%	0.28%	-6.08%	1.17%	-8.38%	
Telstra Corporation Limited		3.84	0.09	-0.26%	-2.54%	0.79%	-3.76%	-10.47%	1.90%	-4.55%	40.27%	-15.82%	
Treasury Wine Estates Limited		10.61	0.00	-1.30%	-3.19%	-9.86%	-22.04%	9.80%	-14.08%	9.94%	31.70%	-42.12%	
Westpac Banking Corporation		21.10	0.27	-0.24%	1.15%	1.15%	-9.64%	-0.89%	-1.48%	9.37%	10.22%	-20.06%	
Worley Limited		17.15	0.88	-0.58%	1.84%	0.76%	14.33%	10.26%	9.58%	41.11%	-7.48%	-24.95%	
Woolworths Limited		35.32	0.31	-1.20%	-0.51%	-3.37%	5.24%	-6.07%	4.83%	-11.71%	-3.31%	8.71%	
International													
iShare MSCI All Asia ex Japan		USD \$	65.51	0.36	0.17%	2.52%	6.18%	1.08%	-4.42%	-2.09%	-21.64%	-7.74%	22.19%
Blackrock Int Equity Fund*		AUD \$	21.82	0.91	0.63%	2.43%	2.68%	15.60%	-3.53%	8.30%	-15.90%	24.76%	-0.61%
Blackrock Australian Equity Fund*		AUD \$	1.73	0.43	-0.54%	0.92%	1.58%	-0.13%	-2.75%	1.21%	-11.03%	11.82%	-2.28%
Vanguard International Share*		AUD \$	3.02	0.85	0.63%	2.42%	2.67%	16.38%	-2.52%	6.89%	-16.11%	23.54%	-0.10%
Vanguard FTSE World exUS		USD \$	53.89	0.63	0.97%	3.50%	7.50%	7.48%	-4.67%	1.76%	-18.18%	5.00%	8.58%
Vanguard FTSE Europe		USD \$	60.90	0.68	1.38%	4.41%	8.79%	9.85%	-6.11%	1.23%	-18.76%	13.28%	2.80%
iShares Core MSCI Europe		USD \$	52.12	0.65	1.38%	4.45%	8.72%	9.73%	-5.64%	0.48%	-18.33%	13.42%	2.83%
iShares Asia 50		USD \$	58.26	0.33	0.09%	2.57%	7.19%	2.68%	-6.95%	-3.72%	-25.89%	-12.17%	32.08%
iShares MSCI Japan		USD \$	62.35	0.86	1.56%	3.11%	7.26%	14.53%	-2.60%	5.47%	-18.70%	-0.89%	14.04%
Acadian Global Managed Volatility Equity Fund			1.59	0.47	0.35%	1.14%	1.02%	3.12%	-6.27%	4.62%	-9.88%	10.44%	-11.46%
Lazard Global Managed Volatility Fund - Australia*			0.99	0.26	0.00%	0.00%	0.00%	-3.21%	0.00%	-5.01%	-13.72%	10.66%	-22.67%
Robeco Emerging Conservative Equity Fund - Australia			1.44	0.69	0.05%	-0.56%	1.08%	9.40%	-1.76%	4.46%	-10.12%	13.49%	-15.41%

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