



**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

04-Jan-24

|                      |             | 03-Jan-24 | 52 wk | Movement for the period |        |         |        | YTD     | Q4 2023 | Q3 2023 | 2023    | 2022    | 2021 |
|----------------------|-------------|-----------|-------|-------------------------|--------|---------|--------|---------|---------|---------|---------|---------|------|
|                      |             |           |       | Day                     | Week   | Month   |        |         |         |         |         |         |      |
| <b>Indices</b>       |             |           |       |                         |        |         |        |         |         |         |         |         |      |
|                      |             | 3,145.42  | 0.94  | -0.75%                  | -0.95% | 4.12%   | -0.75% | 11.07%  | -3.83%  | 21.77%  | -19.46% | 20.14%  |      |
|                      |             | 9,811.84  | 0.95  | -0.75%                  | -0.93% | 4.21%   | -0.74% | 11.42%  | -3.46%  | 23.79%  | -18.14% | 21.82%  |      |
|                      |             | 16,381.03 | 0.93  | 0.05%                   | 0.03%  | 1.21%   | 0.05%  | 5.31%   | -0.43%  | 23.23%  | -12.52% | 29.58%  |      |
|                      |             | 385.24    | 0.96  | -0.75%                  | -0.76% | 4.23%   | -0.74% | 11.03%  | -3.40%  | 22.20%  | -18.36% | 18.54%  |      |
|                      |             | 2,236.62  | 1.00  | 0.00%                   | 0.97%  | 3.05%   | 0.27%  | 6.14%   | -3.25%  | 5.36%   | -12.04% | 11.95%  |      |
|                      |             | 606.16    | 0.72  | -0.76%                  | 1.04%  | 4.03%   | -0.74% | 6.71%   | -2.90%  | 7.76%   | -21.11% | -5.08%  |      |
|                      |             | 530.02    | 0.83  | -0.80%                  | 0.66%  | 4.44%   | -0.71% | 7.86%   | -2.93%  | 9.83%   | -20.09% | -2.54%  |      |
|                      |             | 14.04     | 0.14  | 6.36%                   | 12.95% | 8.25%   | 12.77% | -28.94% | 28.92%  | -42.55% | 25.84%  | -24.31% |      |
| <b>Commodities</b>   |             |           |       |                         |        |         |        |         |         |         |         |         |      |
|                      | US\$/bbl    | 72.70     | 0.22  | 3.30%                   | -1.90% | 4.79%   | 1.47%  | -21.08% | 28.52%  | -10.73% | 6.11%   | 55.89%  |      |
|                      | US\$/bbl    | 78.43     | 0.27  | 3.08%                   | -1.15% | 5.56%   | 1.80%  | -19.17% | 27.25%  | -10.32% | 9.89%   | 50.93%  |      |
|                      | US\$/oz     | 2,042.80  | 0.82  | -1.48%                  | -2.40% | -0.25%  | -1.40% | 11.02%  | -3.28%  | 13.45%  | -0.31%  | -3.34%  |      |
|                      | US\$/oz     | 23.16     | 0.49  | -3.32%                  | -6.02% | -4.42%  | -3.86% | 7.29%   | -2.48%  | 0.19%   | 2.67%   | -11.35% |      |
|                      | US\$/lb     | 3.86      | 0.43  | -0.49%                  | -2.48% | 3.40%   | -0.75% | 4.09%   | -0.59%  | 2.10%   | -14.77% | 27.05%  |      |
|                      | US\$/mt     | 133.59    | 1.00  | 2.50%                   | 2.28%  | 6.43%   | 2.50%  | 12.93%  | 5.96%   | 19.98%  | -3.57%  | -27.05% |      |
|                      |             | 3,651     | 0.37  | 0.50%                   | -1.32% | 1.36%   | -0.30% | -0.73%  | -1.65%  | -12.20% | -19.15% | 32.59%  |      |
|                      | US\$/mmBtu  | 11.50     | 0.13  | 0.04%                   | -3.12% | -28.15% | -0.17% | -21.26% | 19.53%  | -60.97% | -3.21%  | 113.25% |      |
|                      | US\$/mt     | 4,238     | 0.88  | -0.87%                  | -0.98% | -0.07%  | 1.00%  | 22.76%  | 3.01%   | 61.38%  | 3.17%   | -3.19%  |      |
|                      | US cents/lb | 186       | 0.65  | -2.05%                  | -5.82% | 0.54%   | -1.09% | 28.84%  | -9.22%  | 12.55%  | -26.01% | 76.30%  |      |
| <b>Equities</b>      |             |           |       |                         |        |         |        |         |         |         |         |         |      |
| <b>Domestic</b>      |             |           |       |                         |        |         |        |         |         |         |         |         |      |
|                      | PGK         | Arbitrage | PNGX  | Percentage changes      |        |         |        |         |         |         |         |         |      |
|                      |             | 13.75     | 0.96  | 0.00%                   | 0.00%  | 0.15%   | 0.00%  | 2.16%   | 4.36%   | 10.39%  | 1.31%   | 2.08%   |      |
|                      |             |           | 0.60  | 0.00%                   | 0.00%  | -0.50%  | 0.00%  | -2.44%  | 2.50%   | 8.11%   | 10.12%  | -1.18%  |      |
|                      |             |           | 0.36  | 0.00%                   | 0.00%  | 0.00%   | 0.00%  | 0.00%   | -1.25%  | -12.22% | -5.26%  | 90.00%  |      |
|                      |             |           | 0.90  | 0.00%                   | 0.00%  | 0.00%   | 0.00%  | 0.00%   | 5.88%   | -5.26%  | -4.04%  | 10.00%  |      |
|                      | 2.02        | 2.50      | 0.50  | 1.63%                   | 0.00%  | 0.00%   | 0.00%  | 3.73%   | 0.42%   | -9.09%  | -6.78%  | -1.67%  |      |
|                      |             | 35.46     |       | 0.00%                   | 0.00%  | 0.00%   | 0.00%  | 0.00%   | 0.00%   | 0.00%   | 0.00%   | 0.00%   |      |
|                      | 19.08       | 19.25     | 0.89  | 0.00%                   | 0.10%  | 0.05%   |        | 0.10%   | 0.52%   | 0.68%   |         |         |      |
| <b>Australia</b>     |             |           |       |                         |        |         |        |         |         |         |         |         |      |
|                      |             | 4.16      | 0.13  | -1.89%                  | -2.58% | 2.72%   | -2.35% | 0.47%   | -13.29% | -38.08% | 26.01%  | -52.31% |      |
|                      |             | 25.74     | 0.93  | -0.96%                  | -0.31% | 4.21%   | -0.69% | 1.01%   | 8.22%   | 8.95%   | -13.52% | 21.19%  |      |
|                      |             | 5.45      | 0.64  | 0.93%                   | -1.09% | 1.87%   | 0.55%  | 5.24%   | 5.97%   | 10.61%  | 14.75%  | -17.88% |      |
|                      |             | 49.77     | 0.89  | -1.52%                  | -0.97% | 5.38%   | -1.27% | 13.92%  | -1.64%  | 10.48%  | 9.95%   | -2.19%  |      |
|                      |             | 5.37      | 0.99  | -0.56%                  | 0.94%  | 7.83%   | -0.37% | 21.12%  | 10.42%  | 86.51%  | -52.62% | 23.23%  |      |
|                      |             | 0.35      | 0.26  | 0.00%                   | -1.43% | -2.82%  | 1.47%  | 11.48%  | -23.75% | -2.86%  | 14.75%  | 5.17%   |      |
|                      |             | 6.03      | 0.43  | -0.99%                  | 0.17%  | 8.84%   | -0.82% | 5.92%   | 4.55%   | -11.88% | -14.71% | 4.52%   |      |
|                      |             | 13.68     | 0.59  | 0.15%                   | 1.94%  | 3.56%   | 0.59%  | -5.03%  | -0.62%  | 12.68%  | 13.55%  | 0.28%   |      |
|                      |             | 112.13    | 0.92  | -1.30%                  | 0.85%  | 5.44%   | 0.30%  | 11.83%  | -0.30%  | 8.97%   | 1.58%   | 23.01%  |      |
|                      |             | 284.81    | 0.65  | -1.21%                  | -0.29% | 6.48%   | -0.64% | 14.29%  | -9.58%  | -0.39%  | -1.02%  | 2.66%   |      |
|                      |             | 28.84     | 0.95  | -1.87%                  | 1.02%  | 14.99%  | -0.62% | 38.72%  | -5.68%  | 41.49%  | 6.77%   | -18.01% |      |
|                      |             | 0.16      | 0.64  | 0.00%                   | 6.67%  | 3.23%   | 3.23%  | -13.89% | 28.57%  | 19.23%  | 41.30%  | 48.39%  |      |
|                      |             | 0.80      | 0.71  | 0.00%                   | 1.27%  | 5.96%   | 0.00%  | 1.91%   | 6.08%   | 3.23%   | -9.36%  | -5.00%  |      |
|                      |             | 0.06      |       | 0.00%                   | 0.00%  | 0.00%   | 0.00%  | 0.00%   | 0.00%   | 0.00%   | 0.00%   | 0.00%   |      |
|                      |             | 181.37    | 0.62  | -1.74%                  | -0.72% | 6.17%   | -1.23% | 9.48%   | -5.57%  | 9.98%   | -18.71% | 48.32%  |      |
|                      |             | 2.00      | 0.29  | -2.91%                  | -5.21% | -4.76%  | -4.31% | -1.88%  | -5.75%  | -1.88%  | -28.80% | 10.23%  |      |
|                      |             | 30.59     | 0.79  | -0.87%                  | 0.26%  | 4.33%   | -0.36% | 5.61%   | 10.24%  | 2.13%   | 4.23%   | 27.61%  |      |
|                      |             | 8.43      | 0.64  | -0.47%                  | 0.72%  | 5.38%   | -0.47% | -3.53%  | 4.40%   | 9.72%   | 47.33%  | 10.08%  |      |
|                      |             | 3.93      | 0.33  | -1.26%                  | 0.00%  | 15.25%  | -0.51% | -8.14%  | -12.07% | 5.33%   | 17.19%  | 267.82% |      |
|                      |             | 14.79     | 0.59  | 0.68%                   | 1.37%  | -1.79%  | -0.14% | -5.73%  | 0.26%   | 10.28%  | 18.33%  | 33.06%  |      |
|                      |             | 134.72    | 0.94  | -1.35%                  | -0.30% | 6.54%   | -0.69% | 19.47%  | -0.99%  | 16.54%  | 16.28%  | -12.05% |      |
|                      |             | 25.16     | 0.26  | -0.91%                  | -1.14% | 0.84%   | -1.10% | 7.80%   | -28.07% | -17.83% | -13.47% | 31.40%  |      |
|                      |             | 7.56      | 0.63  | -1.56%                  | -1.18% | 11.50%  | -0.53% | -3.80%  | 5.05%   | 6.44%   | 13.15%  | 0.64%   |      |
|                      |             | 12.50     | 0.88  | 0.00%                   | 0.00%  | -0.40%  | 0.00%  | 2.29%   | 6.26%   | 19.05%  | 5.00%   | 1.52%   |      |
|                      |             | 13.80     | 0.78  | 0.51%                   | 0.00%  | -2.47%  | -0.36% | -0.86%  | 3.56%   | 15.03%  | 8.76%   | 13.66%  |      |
|                      |             | 13.68     | 0.55  | -0.73%                  | -2.22% | 4.75%   | -0.22% | 8.04%   | -10.95% | 5.62%   | -6.08%  | 1.17%   |      |
|                      |             | 3.93      | 0.26  | -1.01%                  | -0.25% | 2.08%   | -0.76% | 2.86%   | -10.47% | -0.75%  | -4.55%  | 40.27%  |      |
|                      |             | 10.52     | 0.64  | -1.68%                  | -2.14% | -1.41%  | -2.41% | -12.57% | 9.80%   | -20.79% | 9.94%   | 31.70%  |      |
|                      |             | 22.87     | 0.72  | -0.91%                  | -0.04% | 4.96%   | -0.13% | 8.27%   | -0.89%  | -1.93%  | 9.37%   | 10.22%  |      |
|                      |             | 17.03     | 0.85  | -2.29%                  | -2.96% | 0.35%   | -2.46% | 0.29%   | 10.26%  | 16.40%  | 41.11%  | -7.48%  |      |
|                      |             | 37.45     | 0.57  | -0.16%                  | 1.57%  | 4.99%   | 0.67%  | -0.32%  | -6.07%  | 10.85%  | -11.71% | -3.31%  |      |
| <b>International</b> |             |           |       |                         |        |         |        |         |         |         |         |         |      |
|                      | USD \$      | 65.23     | 0.34  | -0.29%                  | -0.78% | 1.43%   | -2.01% | 4.82%   | -4.42%  | 2.72%   | -21.64% | -7.74%  |      |
|                      | AUD \$      | 22.11     | 0.91  | 0.00%                   | 0.27%  | 1.17%   | 0.27%  | 4.26%   | -3.53%  | 16.82%  | -15.90% | 24.76%  |      |
|                      | AUD \$      | 1.86      | 0.97  | 0.00%                   | 1.34%  | 5.88%   | -0.31% | 8.58%   | -2.75%  | 7.90%   | -11.03% | 11.82%  |      |
|                      | AUD \$      | 3.04      | 0.88  | -0.64%                  | -0.37% | 0.51%   | -0.36% | 3.92%   | -2.52%  | 17.60%  | -16.11% | 23.54%  |      |
|                      | USD \$      | 55.16     | 0.81  | -0.63%                  | -1.66% | 1.75%   | -1.75% | 8.23%   | -4.67%  | 11.97%  | -18.18% | 5.00%   |      |
|                      | USD \$      | 63.13     | 0.82  | -0.85%                  | -2.67% | 2.12%   | -2.09% | 11.31%  | -6.11%  | 16.31%  | -18.76% | 13.28%  |      |
|                      | USD \$      | 53.84     | 0.82  | -0.94%                  | -2.68% | 1.87%   | -2.14% | 10.79%  | -5.64%  | 15.83%  | -18.33% | 13.24%  |      |
|                      | USD \$      | 56.71     | 0.21  | -0.19%                  | -0.84% | 2.09%   | -2.17% | 4.54%   | -6.95%  | 2.17%   | -25.89% | -12.17% |      |
|                      | USD \$      | 63.21     | 0.90  | -0.55%                  | -0.71% | 0.86%   | -1.45% | 6.39%   | -2.60%  | 17.82%  | -18.70% | -0.89%  |      |
|                      |             | 1.59      | 0.43  | 0.50%                   | 1.12%  | -0.89%  | 0.97%  | -0.63%  | -6.27%  | 1.57%   | -9.88%  | 10.44%  |      |
|                      |             | 0.99      | 0.90  | 0.00%                   | 0.00%  | 0.00%   | 0.00%  | 0.00%   | 0.00%   | -3.21%  | -13.72% | 19.66%  |      |
|                      |             | 1.47      | 0.93  | 0.57%                   | 1.98%  | 1.39%   | 1.07%  | 1.23%   | -1.76%  | 10.23%  | -10.12% | 13.49%  |      |

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