

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

15-Jan-24

		11-Jan-24	Movement for the period				YTD	Q4 2023	Q3 2023	2023	2022	2021
			52 wk	Day	Week	Month						
Indices												
MSCI World USD Index		3,157.32	0.97	-0.13%	1.34%	0.91%	-0.37%	11.07%	-3.83%	21.77%	-19.46%	20.14%
MSCI World Net TR USD Index		9,851.19	0.97	-0.13%	1.36%	1.90%	-0.35%	11.42%	-3.46%	23.79%	-18.14%	21.82%
MSCI ACWI-ex-Australia TR AUD Index		16,725.84	1.00	0.41%	2.21%	0.68%	2.16%	5.31%	-0.43%	23.23%	-12.52%	29.58%
MSCI ACWI Net TR USD Index		385.77	0.96	-0.06%	1.13%	1.95%	-0.60%	11.03%	-3.40%	22.20%	-18.36%	18.54%
MSCI ACWI Minimum Volatility USD		2,239.36	1.00	0.03%	0.46%	1.94%	0.39%	6.14%	-3.25%	5.36%	-12.04%	11.95%
MSCI EM Asia Net TR USD Index		591.24	0.54	0.72%	-1.22%	1.78%	-3.18%	7.76%	-2.90%	7.76%	-21.11%	-5.08%
MSCI EM Net TR USD Index		518.86	0.67	0.58%	-0.81%	2.38%	-2.80%	7.86%	-2.93%	9.83%	-20.09%	-2.54%
VIX Volatility S&P500		12.44	0.03	-1.97%	-11.96%	-0.32%	-0.08%	-28.94%	28.92%	-42.55%	25.84%	-24.31%
Commodities												
Light Crude WTI Futures	US\$/bbl	72.02	0.20	0.91%	-0.24%	0.61%	0.52%	-21.08%	28.52%	-10.73%	6.11%	55.89%
Brent Crude	US\$/bbl	77.41	0.23	0.79%	-0.24%	1.04%	0.48%	-19.17%	27.25%	-10.32%	9.89%	50.93%
Gold	US\$/oz	2,019.20	0.73	-0.42%	-1.50%	-1.26%	-2.54%	11.02%	-3.28%	13.45%	-0.31%	-3.34%
Silver	US\$/oz	22.71	0.42	-1.57%	-2.08%	-6.89%	-5.73%	7.29%	-2.48%	0.19%	2.67%	-11.35%
Copper	US\$/lb	3.78	0.31	-0.12%	-1.76%	-2.98%	-2.93%	4.09%	-0.59%	2.10%	-14.77%	27.05%
Iron Ore	US\$/mt	130.15	0.89	0.54%	-2.58%	1.83%	-0.14%	12.93%	5.96%	19.98%	-3.57%	-27.05%
Malaysian Palm Oil* RM/tn		3,740	0.45	0.75%	1.52%	3.86%	2.13%	-0.73%	-1.65%	-12.20%	-19.15%	32.59%
LNG *Jap/Korea	US\$/mmBtu	11.25	0.14	-0.35%	-2.68%	-26.62%	-2.39%	-21.26%	19.53%	-60.97%	-3.21%	113.25%
ICCO Cocoa	US\$/mt	4,274	0.89	1.62%	0.33%	0.16%	1.86%	22.76%	3.01%	61.38%	3.17%	-3.19%
ICO Coffee	US cents/lb	184	0.60	1.60%	-0.81%	-8.02%	-2.26%	28.84%	-9.22%	12.55%	-26.01%	76.30%
Equities												
Domestic			Percentage changes									
	PGK	Arbitrage	PNGX									
Bank South Pacific		13.69	0.96	0.00%	0.00%	-0.07%	0.00%	2.16%	4.36%	10.39%	1.31%	2.08%
Credit Corporation			0.50	0.00%	0.00%	-0.50%	0.00%	-2.44%	2.50%	8.11%	10.12%	-1.18%
City Pharmacy			0.36	0.00%	0.00%	0.00%	0.00%	0.00%	-1.25%	-12.22%	-5.26%	90.00%
Kina Asset Management Limited			0.90	0.00%	0.00%	0.00%	0.00%	0.00%	5.88%	-5.26%	-4.04%	10.00%
Kina Securities Limited	2.02		0.58	0.00%	0.00%	2.00%	2.00%	3.73%	0.42%	-9.09%	-6.78%	-1.67%
Steamship Trading Company	31.34			0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
Santos Limited	18.66		0.95	0.00%	0.00%	0.10%	0.10%	0.10%	0.52%	0.68%		
Australia												
A2 Milk Company Limited		4.14	0.12	1.47%	0.98%	1.72%	-2.82%	0.47%	-13.29%	-38.08%	26.01%	-52.31%
ANZ Banking Group Limited		26.06	1.00	0.89%	2.04%	3.25%	0.54%	1.01%	8.22%	8.95%	-13.52%	21.19%
BSP Financial Group		5.46	0.63	-3.02%	0.74%	2.82%	0.74%	5.24%	5.97%	10.61%	14.75%	-17.88%
BHP Billiton Limited		47.81	0.67	-0.10%	-3.57%	-0.91%	-5.16%	13.92%	-1.64%	10.48%	9.95%	-2.19%
Boral Limited		5.46	0.97	-0.18%	1.87%	8.12%	1.30%	21.12%	10.42%	86.51%	-52.62%	23.23%
Bougainville Copper Limited		0.35	0.26	1.47%	-5.48%	-5.48%	1.47%	11.48%	-23.75%	-2.86%	14.75%	5.17%
Bank of Queensland		6.10	0.46	-0.65%	1.16%	2.52%	0.33%	5.92%	4.55%	-11.88%	-14.71%	4.52%
Brambles Limited		13.77	0.60	0.58%	0.36%	5.44%	1.25%	-5.03%	-0.62%	12.68%	13.55%	0.28%
Commonwealth Bank of Australia		113.60	1.00	1.39%	1.89%	3.73%	1.61%	11.83%	-0.30%	8.97%	1.58%	23.01%
CSL		291.38	0.73	-0.16%	1.62%	5.28%	1.65%	14.29%	-9.58%	-0.39%	-1.02%	2.66%
Fortescue Mining		27.04	0.77	-1.89%	-6.53%	-1.53%	-6.82%	38.72%	-5.68%	41.49%	6.77%	-18.01%
Horizon Oil Ltd		0.16	0.56	0.00%	0.00%	3.23%	3.23%	-13.89%	28.57%	19.23%	41.30%	48.39%
Kina Securities Ltd		0.81	0.75	-1.23%	0.63%	4.55%	0.63%	1.91%	6.08%	3.23%	-9.36%	-5.00%
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		182.95	0.67	1.49%	1.64%	2.51%	-0.37%	9.48%	-5.57%	9.98%	-18.71%	48.32%
Mirvac Group		2.05	0.37	0.99%	0.99%	-4.21%	-1.91%	-1.88%	-5.75%	-1.88%	-26.80%	10.23%
National Australia Bank		30.97	0.84	0.81%	1.67%	3.41%	0.88%	5.61%	10.24%	2.13%	4.23%	27.61%
Origin Energy Ltd		8.32	0.60	-0.12%	-1.54%	4.13%	-1.77%	-3.53%	4.40%	9.72%	47.33%	10.08%
Pilbara Minerals Ltd		3.78	0.26	2.44%	-2.07%	-0.26%	-4.30%	-8.14%	-12.07%	5.33%	17.19%	267.82%
Qbe Insurance Group Ltd		14.94	0.58	-0.13%	1.36%	6.18%	0.88%	-5.73%	0.26%	10.28%	18.33%	33.06%
Rio Tinto Limited		128.40	0.75	-0.39%	-4.54%	-1.26%	-5.35%	19.47%	-0.99%	16.54%	16.28%	-12.05%
ResMed Inc		26.46	0.35	-0.04%	8.13%	2.40%	4.01%	7.80%	-28.07%	-17.83%	-13.47%	31.40%
Santos Limited		7.44	0.53	-0.80%	-2.87%	-0.93%	-2.11%	-3.80%	5.05%	6.44%	13.15%	0.64%
Steamship Trading Company		12.50	0.88	0.00%	0.00%	0.00%	0.00%	2.29%	6.26%	19.05%	5.00%	1.52%
Suncorp Metway Limited		13.60	0.71	0.00%	-1.45%	-0.07%	-1.81%	-0.86%	3.56%	15.03%	8.76%	13.66%
Transurban Group		13.75	0.57	-0.36%	0.95%	1.78%	0.29%	8.04%	-10.95%	5.62%	-6.08%	1.17%
Telstra Corporation Limited		3.92	0.24	0.51%	0.26%	0.26%	-1.01%	2.86%	-10.47%	-0.75%	-4.55%	40.27%
Treasury Wine Estates Limited		10.10	0.01	0.30%	-2.32%	-4.17%	-6.31%	-12.57%	9.80%	-20.79%	9.94%	31.70%
Westpac Banking Corporation		23.24	0.81	1.22%	2.65%	4.26%	1.48%	8.27%	-0.89%	-1.93%	9.37%	10.22%
Worley Limited		16.20	0.65	-2.00%	-5.54%	-3.74%	-7.22%	0.29%	10.26%	16.40%	41.11%	-7.48%
Woolworths Limited		36.77	0.42	-0.05%	-0.81%	0.41%	-1.16%	-0.32%	-6.07%	10.85%	-11.71%	-3.31%
International												
iShare MSCI All Asia ex Japan	USD \$	64.33	0.26	0.70%	-0.79%	-2.96%	-3.37%	4.82%	-4.42%	2.72%	-21.64%	-7.74%
Blackrock Int Equity Fund*	AUD \$	22.59	1.00	0.40%	2.17%	0.71%	2.45%	4.26%	-3.53%	16.82%	-15.90%	24.76%
Blackrock Australian Equity Fund*	AUD \$	1.81	0.76	0.49%	-2.46%	2.19%	-2.76%	8.58%	-2.75%	7.90%	-11.03%	11.82%
Vanguard International Share*	AUD \$	3.10	1.00	0.41%	2.21%	0.00%	1.73%	3.92%	-2.52%	17.60%	-16.11%	23.54%
Vanguard FTSE World exUS	USD \$	55.42	0.85	0.07%	0.40%	-1.07%	-1.28%	8.23%	-4.67%	11.97%	-18.18%	5.00%
Vanguard FTSE Europe	USD \$	63.44	0.85	-0.44%	-0.08%	-1.17%	-1.61%	11.31%	-6.11%	16.31%	-18.76%	13.28%
iShares Core MSCI Europe	USD \$	54.16	0.86	-0.37%	-0.06%	-1.44%	-1.56%	10.79%	-5.64%	15.83%	-18.33%	13.42%
iShares Asia 50	USD \$	55.05	0.09	0.62%	-1.87%	-4.23%	-5.04%	4.54%	-6.95%	2.17%	-25.89%	-12.17%
iShares MSCI Japan	USD \$	65.80	1.00	0.89%	4.35%	3.26%	2.59%	6.39%	-2.60%	17.82%	-18.70%	-0.89%
Acadian Global Managed Volatility Equity Fund		1.61	0.56	0.64%	1.44%	-0.90%	2.61%	-0.63%	-6.27%	1.57%	-9.88%	10.44%
Lazard Global Managed Volatility Fund - Australia*		0.99	0.90	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	-3.21%	-13.72%	19.66%
Robeco Emerging Conservative Equity Fund - Australia		1.48	0.98	0.00%	0.57%	1.31%	1.79%	1.23%	-1.76%	10.23%	-10.12%	13.49%

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