

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

09-Feb-24

| | | | Closing prices 08-Feb-24 | 52 wk | Movement for the period | | | | YTD | Q4 2023 | Q3 2023 | 2023 | 2022 | 2021 |
|--|-------------|-----------|-----------------------------|----------|-------------------------|--------|---------|---------|---------|---------|---------|---------|---------|------|
| | | | | | Day | Week | Month | | | | | | | |
| Indices | | | | | | | | | | | | | | |
| MSCI World USD Index | | | 3,265.07 | 1.00 | 0.00% | 1.86% | 3.41% | 3.03% | 11.07% | -3.83% | 21.77% | -19.46% | 20.14% | |
| MSCI World Net TR USD Index | | | 10,191.45 | 1.00 | 0.00% | 1.87% | 3.45% | 3.10% | 11.42% | -3.46% | 23.79% | -18.14% | 21.82% | |
| MSCI ACWI-ex-Australia TR AUD Index | | | 17,663.51 | 1.00 | 0.39% | 3.22% | 5.61% | 7.88% | 5.31% | -0.43% | 23.23% | -12.52% | 29.58% | |
| MSCI ACWI Net TR USD Index | | | 398.04 | 1.00 | 0.00% | 1.96% | 3.18% | 2.56% | 11.03% | -3.40% | 22.20% | -18.36% | 18.54% | |
| MSCI ACWI Minimum Volatility USD | | | 2,259.61 | 0.94 | -0.42% | -0.60% | 0.90% | 1.30% | 6.14% | -3.25% | 5.36% | -12.04% | 11.95% | |
| MSCI EM Asia Net TR USD Index | | | 597.50 | 0.64 | 0.00% | 3.24% | 1.06% | -2.15% | 6.71% | -2.90% | 7.76% | -21.11% | -5.08% | |
| MSCI EM Net TR USD Index | | | 523.01 | 0.73 | 0.00% | 2.75% | 0.80% | -2.03% | 7.86% | -2.93% | 9.83% | -20.09% | -2.54% | |
| VIX Volatility S&P500 | | | 12.79 | 0.05 | -0.31% | -7.85% | 2.81% | 2.73% | -28.94% | 28.92% | -42.55% | 25.84% | -24.31% | |
| Commodities | | | | | | | | | | | | | | |
| Light Crude WTI Futures | US\$/bbl | | 76.22 | 0.35 | 3.20% | 3.25% | 5.83% | 6.38% | -21.08% | 28.52% | -10.73% | 6.11% | 55.89% | |
| Brent Crude | US\$/bbl | | 81.75 | 0.40 | 3.00% | 3.59% | 5.61% | 6.11% | -19.17% | 27.25% | -10.32% | 9.89% | 50.93% | |
| Gold | US\$/oz | | 2,047.90 | 0.84 | -0.19% | -1.12% | 1.42% | -1.15% | 11.02% | -3.28% | 13.45% | -0.31% | -3.34% | |
| Silver | US\$/oz | | 22.64 | 0.41 | 1.23% | -2.58% | -0.30% | -6.02% | 7.29% | -2.48% | 0.19% | 2.67% | -11.35% | |
| Copper | US\$/lb | | 3.70 | 0.23 | -0.90% | -3.93% | -1.97% | -4.85% | 4.09% | -0.59% | 2.10% | -14.77% | 27.05% | |
| Iron Ore | US\$/mt | | 123.96 | 0.73 | 0.00% | -4.26% | -4.76% | -4.89% | 12.93% | 5.96% | 19.98% | -3.57% | -27.05% | |
| Malaysian Palm Oil* RM/tn | | | 3,917 | 0.62 | -0.33% | 2.70% | 4.73% | 6.96% | -0.73% | -1.65% | -12.20% | -19.15% | 32.59% | |
| LNG *Jap/Korea | US\$/mmBtu | | 9.45 | 0.03 | 0.00% | -0.11% | -15.96% | -17.97% | -21.26% | 19.53% | -60.97% | -3.21% | 113.25% | |
| ICCO Cocoa | US\$/mt | | 5,805 | 1.00 | 7.30% | 17.13% | 35.82% | 38.35% | 22.76% | 3.01% | 61.38% | 3.17% | -3.19% | |
| ICO Coffee | US cents/lb | | 189 | 0.68 | -1.00% | -2.78% | 2.58% | 0.27% | 28.84% | -9.22% | 12.55% | -26.01% | 76.30% | |
| Equities | | | | | | | | | | | | | | |
| Domestic | | | | | | | | | | | | | | |
| | PGK | Arbitrage | PNGX | | Percentage changes | | | | | | | | | |
| Bank South Pacific | | 15.78 | 15.31 | 1.00 | 0.00% | 2.07% | 11.75% | 11.75% | 2.16% | 4.36% | 10.39% | 1.31% | 2.08% | |
| Credit Corporation | | | 2.01 | 0.55 | 0.00% | 0.50% | 0.50% | 0.50% | -2.44% | 2.50% | 8.11% | 10.12% | -1.18% | |
| City Pharmacy | | | 0.79 | 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 | 0.60 | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 5.88% | -5.26% | -4.04% | 10.00% | |
| Kina Securities Limited | | 2.13 | 2.65 | 0.76 | 0.00% | 1.92% | 3.92% | 6.00% | 3.73% | 0.42% | -9.09% | -6.78% | -1.67% | |
| Steamship Trading Company | | 31.15 | 35.46 | | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | |
| Santos Limited | | 17.93 | 19.24 | 0.84 | 0.00% | 0.00% | -0.10% | | 0.10% | 0.52% | 0.68% | | | |
| Australia | | | | | | | | | | | | | | |
| A2 Milk Company Limited | | | 5.16 | 0.42 | -0.19% | 4.03% | 24.64% | 21.13% | 0.47% | -13.29% | -38.08% | 26.01% | -52.31% | |
| ANZ Banking Group Limited | | | 27.65 | 1.00 | 0.84% | 2.71% | 6.10% | 6.67% | 1.01% | 8.22% | 8.95% | -13.52% | 21.19% | |
| BSP Financial Group | | | 6.46 | 1.00 | 0.94% | 6.25% | 18.32% | 19.19% | 5.24% | 5.97% | 10.61% | 14.75% | -17.88% | |
| BHP Billiton Limited | | | 46.42 | 0.51 | -0.04% | -1.46% | -2.91% | -7.92% | 13.92% | -1.64% | 10.48% | 9.95% | -2.19% | |
| Boral Limited | | | 5.41 | 0.95 | 1.50% | 1.88% | -0.92% | 0.37% | 21.12% | 10.42% | 86.51% | -52.62% | 23.23% | |
| Bougainville Copper Limited | | | 0.50 | 0.40 | 11.11% | 42.86% | 44.93% | 47.06% | 11.48% | -23.75% | -2.86% | 14.75% | 5.17% | |
| Bank of Queensland | | | 5.99 | 0.44 | 0.50% | 1.01% | -1.80% | -1.48% | 5.92% | 4.55% | -11.88% | -14.71% | 4.52% | |
| Brambles Limited | | | 14.98 | 0.94 | 0.54% | 3.31% | 8.79% | 10.15% | -5.03% | -0.62% | 12.68% | 13.55% | 0.28% | |
| Commonwealth Bank of Australia | | | 115.87 | 0.93 | 1.15% | 1.55% | 2.00% | 3.64% | 11.83% | -0.30% | 8.97% | 1.58% | 23.01% | |
| CSL | | | 303.15 | 0.91 | -0.60% | 2.15% | 4.04% | 5.76% | 14.29% | -9.58% | -0.39% | -1.02% | 2.66% | |
| Fortescue Mining | | | 28.48 | 0.87 | 0.53% | -3.46% | 5.33% | -1.86% | 38.72% | -5.68% | 41.49% | 6.77% | -18.01% | |
| Horizon Oil Ltd | | | 0.16 | 0.44 | 0.00% | 3.33% | -3.13% | 0.00% | -13.89% | 28.57% | 19.23% | 41.30% | 48.39% | |
| Kina Securities Ltd | | | 0.87 | 0.97 | -0.57% | 2.35% | 8.07% | 8.75% | 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 | | | 191.32 | 0.92 | 0.85% | 1.68% | 4.58% | 4.19% | 9.48% | -5.57% | 9.98% | -18.71% | 48.32% | |
| Mirvac Group | | | 2.24 | 0.70 | 4.67% | 5.66% | 9.27% | 7.18% | -1.88% | -5.75% | -1.88% | -26.80% | 10.23% | |
| National Australia Bank | | | 32.46 | 0.98 | 1.03% | 1.76% | 4.81% | 5.73% | 5.61% | 10.24% | 2.13% | 4.23% | 27.61% | |
| Origin Energy Ltd | | | 8.35 | 0.61 | -1.65% | -0.83% | 0.36% | -1.42% | -3.53% | 4.40% | 9.72% | 47.33% | 10.08% | |
| Pilbara Minerals Ltd | | | 3.62 | 0.18 | 1.40% | 4.62% | -4.23% | -8.35% | -8.14% | -12.07% | 5.33% | 17.19% | 267.82% | |
| Qbe Insurance Group Ltd | | | 16.53 | 1.00 | 0.79% | 3.18% | 10.64% | 11.61% | -5.73% | 0.26% | 10.28% | 18.33% | 33.06% | |
| Rio Tinto Limited | | | 129.28 | 0.78 | -0.25% | -2.28% | 0.69% | -4.70% | 19.47% | -0.99% | 16.54% | 16.28% | -12.05% | |
| ResMed Inc | | | 28.63 | 0.50 | -1.88% | -1.78% | 8.20% | 12.54% | 7.80% | -28.07% | -17.83% | -13.47% | 31.40% | |
| Santos Limited | | | 7.34 | 0.46 | -0.94% | -5.41% | -1.34% | -3.42% | -3.80% | 5.05% | 6.44% | 13.15% | 0.64% | |
| Steamship Trading Company | | | 12.75 | 0.94 | 0.00% | 0.00% | 2.00% | 2.00% | 2.29% | 6.26% | 19.05% | 5.00% | 1.52% | |
| Suncorp Metway Limited | | | 14.29 | 0.96 | 0.70% | 0.78% | 5.07% | 3.18% | -0.86% | 3.56% | 15.03% | 8.76% | 13.66% | |
| Transurban Group | | | 13.19 | 0.41 | -0.98% | -0.90% | -4.07% | -3.79% | 8.04% | -10.95% | 5.62% | -6.08% | 1.17% | |
| Telstra Corporation Limited. | | | 3.99 | 0.35 | 0.00% | -0.99% | 1.79% | 0.76% | 2.86% | -10.47% | -0.75% | -4.55% | 40.27% | |
| Treasury Wine Estates Limited | | | 11.00 | 0.22 | -0.36% | 1.76% | 8.91% | 2.04% | -12.57% | 9.80% | -20.79% | 9.94% | 31.70% | |
| Westpac Banking Corporation | | | 24.41 | 1.00 | 0.58% | 2.69% | 5.03% | 6.59% | 8.27% | -0.89% | -1.93% | 9.37% | 10.22% | |
| Worley Limited | | | 15.51 | 0.49 | 4.23% | 7.41% | -4.26% | -11.17% | 0.29% | 10.26% | 16.40% | 41.11% | -7.48% | |
| Woolworths Limited | | | 35.51 | 0.22 | -0.59% | -0.78% | -3.43% | -4.54% | -0.32% | -6.07% | 10.85% | -11.71% | -3.31% | |
| International | | | | | | | | | | | | | | |
| iShare MSCI All Asia ex Japan | USD \$ | | 64.80 | 0.39 | -0.57% | 1.82% | 0.74% | -2.66% | 4.82% | -4.42% | 2.72% | -21.64% | -7.74% | |
| Blackrock Int Equity Fund* | AUD \$ | | 23.86 | 1.00 | 0.39% | 3.21% | 5.60% | 8.19% | 4.26% | -3.53% | 16.82% | -15.90% | 24.76% | |
| Blackrock Australian Equity Fund* | AUD \$ | | 1.84 | 0.88 | 0.49% | -0.79% | 1.46% | -1.34% | 8.58% | -2.75% | 7.90% | -11.03% | 11.82% | |
| Vanguard International Share* | AUD \$ | | 3.28 | 1.00 | 0.39% | 3.22% | 5.60% | 7.43% | 3.92% | -2.52% | 17.60% | -16.11% | 23.54% | |
| Vanguard FTSE World exUS | USD \$ | | 55.63 | 0.88 | -0.22% | -0.23% | 0.38% | -0.91% | 8.23% | -4.67% | 11.97% | -18.18% | 5.00% | |
| Vanguard FTSE Europe | USD \$ | | 63.63 | 0.87 | 0.00% | -1.07% | 0.30% | -1.32% | 11.31% | -6.11% | 16.31% | -18.76% | 13.28% | |
| iShares Core MSCI Europe | USD \$ | | 54.44 | 0.89 | 0.00% | -1.05% | 0.52% | -1.05% | 10.79% | -5.64% | 15.83% | -18.33% | 13.42% | |
| iShares Asia 50 | USD \$ | | 56.56 | 0.38 | -0.35% | 3.17% | 2.74% | -2.43% | 4.54% | -6.95% | 2.17% | -25.89% | -12.17% | |
| iShares MSCI Japan | USD \$ | | 66.39 | 0.96 | -0.26% | -0.79% | 0.90% | 3.51% | 6.39% | -2.60% | 17.82% | -18.70% | -0.89% | |
| Acadian Global Managed Volatility Equity Fund | | | 1.67 | 0.83 | 0.11% | 2.07% | 3.49% | 6.19% | -0.63% | -6.27% | 1.57% | -9.88% | 10.44% | |
| Lazard Global Managed Volatility Fund - Australia* | | | 0.99 | 0.00 | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | -3.21% | -13.72% | 19.66% | |
| Robeco Emerging Conservative Equity Fund - Australia | | | 1.56 | 1.00 | 0.03% | 2.92% | 5.14% | 7.03% | 1.23% | -1.76% | 10.23% | -10.12% | 13.49% | |

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