

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-Aug-24

		Closing prices	52	Movement for the period				Q2 2024	Q1 2024	2023	2022	2021	
		19-Aug-24	wk	Day	Week	Month	YTD						
Indices													
MSCI World USD Index		3,618.41	0.97	0.95%	4.99%	0.94%	14.17%	2.15%	8.47%	21.77%	-19.46%	20.14%	
MSCI World Net TR USD Index		11,398.99	0.98	0.96%	5.05%	1.05%	15.31%	2.63%	8.88%	23.79%	-18.14%	21.82%	
MSCI ACWI-ex-Australia TR AUD Index		19,217.26	0.94	-0.22%	3.28%	-0.10%	17.37%	0.28%	14.06%	23.23%	-12.52%	29.58%	
MSCI ACWI Net TR USD Index		445.31	0.98	0.96%	4.86%	1.13%	14.74%	2.87%	8.20%	22.20%	-18.36%	18.54%	
MSCI ACWI Minimum Volatility USD		2,458.80	1.00	0.68%	2.99%	3.51%	10.23%	-0.20%	4.27%	5.36%	-12.04%	11.95%	
MSCI EM Asia Net TR USD Index		687.16	0.89	0.88%	3.18%	1.74%	12.53%	7.44%	3.35%	7.76%	-21.11%	-5.08%	
MSCI EM Net TR USD Index		586.34	0.92	0.92%	3.27%	1.86%	9.84%	5.00%	2.37%	9.83%	-20.09%	-2.54%	
VIX Volatility S&P500		14.65	0.10	-1.01%	-29.26%	-1.74%	17.67%	-4.38%	4.50%	-42.55%	25.84%	-24.31%	
Commodities													
Light Crude WTI Futures	US\$/bbl	74.37	0.23	-2.97%	-7.11%	-6.78%	3.80%	-1.96%	16.08%	-10.73%	6.11%	55.89%	
Brent Crude	US\$/bbl	77.66	0.19	-2.54%	-5.64%	-5.75%	0.80%	-1.22%	13.55%	-10.32%	9.89%	50.93%	
Gold	US\$/oz	2,541.30	1.00	0.14%	1.49%	4.06%	22.66%	4.52%	8.04%	13.45%	-0.31%	-3.34%	
Silver	US\$/oz	29.73	0.76	1.60%	6.16%	1.40%	23.44%	18.64%	3.45%	0.19%	2.67%	-11.35%	
Copper	US\$/lb	4.22	0.43	0.93%	2.83%	0.54%	8.47%	9.60%	2.99%	2.10%	-14.77%	27.05%	
Iron Ore	US\$/mt	87.82	0.00	-1.60%	-8.26%	-11.93%	-32.62%	6.75%	-27.22%	19.98%	-3.57%	-27.05%	
Malaysian Palm Oil* RM/tn		3,924.00	0.38	1.34%	2.45%	-2.75%	7.15%	-8.07%	18.10%	-12.20%	-19.15%	32.59%	
LNG *Jap/Korea	US\$/mmBtu	14.47	0.61	-0.34%	14.57%	19.59%	25.56%	32.51%	-17.23%	-60.97%	-3.21%	113.25%	
ICCO Cocoa	US\$/mt	9,173.00	0.68	6.21%	5.06%	9.23%	118.61%	-20.86%	132.75%	61.38%	3.17%	-3.19%	
ICO Coffee	US cents/lb	245.90	0.94	0.18%	2.10%	1.17%	30.59%	21.23%	0.29%	12.55%	-26.01%	76.30%	
Equities													
Domestic													
				Percentage changes									
	PGK	Arbitrage	PNGX										
Bank South Pacific		16.74	17.54	1.00	0.00%	0.00%	0.17%	28.03%	8.56%	17.66%	10.39%	1.31%	2.08%
Credit Corporation			2.23	1.00	0.00%	0.00%	0.00%	11.50%	2.37%	5.50%	8.11%	10.12%	-1.18%
City Pharmacy			0.79	1.00	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	-12.22%	-5.26%	90.00%
Kina Asset Management Limited			1.25		0.00%	0.00%	0.00%	38.89%	8.70%	27.78%	-5.26%	-4.04%	10.00%
Kina Securities Limited		2.58	3.06	1.00	0.00%	0.00%	0.33%	22.40%	3.39%	18.00%	-9.09%	-6.78%	-1.67%
Steamship Trading Company		36.34	48.00		0.00%	0.00%	0.00%	35.36%	6.67%	26.90%	0.00%	0.00%	0.00%
Santos Limited		20.27	19.51	0.82	0.00%	-0.46%	0.05%	1.46%	0.10%	0.68%	0.68%		
NGP Agmark Limited			0.75		0.00%	0.00%	0.00%	8.70%	0.00%	0.00%	0.00%	-1.43%	6.06%
Newmont Corporation		194.39	146.00		0.00%	0.00%	0.69%						
Australia													
A2 Milk Company Limited		5.70	0.55	-18.69%	-16.18%	-14.67%	33.80%	8.32%	46.71%	-38.08%	26.01%	-52.31%	
ANZ Banking Group Limited		29.74	0.95	0.51%	5.39%	0.85%	14.74%	-3.95%	13.43%	8.95%	-13.52%	21.19%	
BSP Financial Group		6.45	0.63	0.31%	0.78%	-2.27%	19.00%	12.37%	5.90%	10.61%	14.75%	-17.88%	
BHP Billiton Limited		39.73	0.05	-0.70%	-2.24%	-4.59%	-21.19%	-3.59%	-12.18%	10.48%	9.95%	-2.19%	
Boral Limited		5.83	0.75	0.00%	0.00%	0.00%	8.16%	-4.74%	13.54%	86.51%	-52.62%	23.23%	
Bouganville Copper Limited		0.44	0.27	-1.14%	-5.43%	-10.31%	27.94%	-19.83%	77.94%	-2.86%	14.75%	5.17%	
Bank of Queensland		6.35	0.98	0.95%	3.42%	1.76%	4.44%	-8.07%	3.95%	-11.88%	-14.71%	4.52%	
Brambles Limited		15.71	0.87	0.06%	3.42%	6.29%	15.51%	-10.03%	18.75%	12.68%	13.55%	0.28%	
Commonwealth Bank of Australia		139.25	1.00	0.81%	6.68%	5.75%	24.55%	5.85%	7.64%	8.97%	1.58%	23.01%	
CSL		307.80	0.95	0.81%	-0.37%	-0.45%	7.38%	2.53%	0.44%	-0.39%	-1.02%	2.66%	
Fortescue Mining		17.01	0.01	-1.90%	-6.74%	-20.96%	-41.39%	-16.69%	-11.44%	41.49%	6.77%	-18.01%	
Horizon Oil Ltd		0.19	0.64	-2.63%	-5.13%	-7.50%	19.35%	0.00%	16.13%	19.23%	41.30%	48.39%	
Kina Securities Ltd		1.00	0.81	0.00%	-0.50%	2.58%	24.38%	4.49%	11.25%	3.23%	-9.36%	-5.00%	
Macquarie Group Ltd		209.70	0.97	-0.02%	2.63%	0.29%	14.20%	2.50%	8.75%	9.98%	-18.71%	48.32%	
Mirvac Group		1.99	0.30	-0.25%	1.02%	-3.40%	-4.78%	-20.76%	12.92%	-1.88%	-26.80%	10.23%	
National Australia Bank		36.91	0.85	1.18%	2.56%	-0.03%	20.23%	4.59%	12.83%	2.13%	4.23%	27.61%	
Newmont Corporation		74.90	0.98	1.05%	3.17%	6.32%	22.59%						
Origin Energy Ltd		9.90	0.67	2.48%	-6.16%	-6.43%	16.88%	18.04%	8.62%	9.72%	47.33%	10.08%	
Pilbara Minerals Ltd		2.88	0.07	-0.69%	-3.36%	-0.35%	-27.09%	-19.84%	-3.04%	5.33%	17.19%	267.82%	
Qbe Insurance Group Ltd		16.27	0.49	-0.25%	0.49%	-3.10%	9.86%	-4.08%	22.42%	10.28%	18.33%	33.06%	
Rio Tinto Limited		109.82	0.07	-0.25%	-4.40%	-4.05%	-19.05%	-2.27%	-10.25%	16.54%	16.28%	-12.05%	
ResMed Inc		33.97	0.99	-0.41%	2.85%	10.69%	33.53%	-3.48%	18.51%	-17.83%	-13.47%	31.40%	
Santos Limited		7.81	0.82	0.00%	2.49%	-1.76%	2.76%	-1.16%	1.97%	6.44%	13.15%	0.64%	
Steamship Trading Company		14.00	0.47	0.00%	0.00%	-2.78%	12.00%	3.02%	8.72%	19.05%	5.00%	1.52%	
Suncorp Metway Limited		17.41	0.92	1.34%	3.38%	3.08%	25.70%	6.29%	18.27%	15.03%	8.76%	13.66%	
Transurban Group		13.43	0.74	-0.07%	2.99%	5.25%	-2.04%	-6.91%	-2.84%	5.62%	-6.08%	1.17%	
Telstra Corporation Limited		3.96	0.82	0.00%	2.33%	2.59%	0.00%	-6.22%	-2.53%	-0.75%	-4.55%	40.27%	
Treasury Wine Estates Limited		12.23	0.74	-0.41%	0.49%	-1.13%	13.45%	-0.08%	15.49%	-20.79%	9.94%	31.70%	
Westpac Banking Corporation		30.40	1.00	2.49%	7.73%	8.30%	32.75%	4.33%	13.97%	-1.93%	9.37%	10.22%	
Worley Limited		14.53	0.17	-0.41%	2.40%	-3.46%	-16.78%	-10.57%	-4.07%	16.40%	41.11%	-7.48%	
Woolworths Limited		34.89	0.52	0.32%	3.19%	-0.74%	-6.21%	1.87%	-10.83%	10.85%	-11.71%	-3.31%	
International													
Blackrock Int Equity Fund*	AUD \$	25.23	0.92	0.31%	3.18%	0.13%	14.43%	0.98%	14.38%	16.82%	-15.90%	24.76%	
Vanguard International Share*	AUD \$	3.46	0.93	-0.22%	3.28%	-0.10%	13.47%	-0.82%	13.56%	17.60%	-16.11%	23.54%	

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