



**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

17-Sep-24

	Closing prices	52	Movement for the period				Q2 2024	Q1 2024	2023	2022	2021		
	16-Sep-24	wk	Day	Week	Month	YTD							
<b>Indices</b>													
MSCI World USD Index	3,640.73	0.56	0.16%	2.66%	0.62%	14.88%	2.15%	8.47%	21.77%	-19.46%	20.14%		
MSCI World Net TR USD Index	11,481.60	0.58	0.17%	2.69%	0.72%	16.15%	2.63%	8.88%	23.79%	-18.14%	21.82%		
MSCI ACWI-ex-Australia TR AUD Index	19,291.73	0.95	-0.12%	1.44%	0.39%	17.83%	0.28%	14.06%	23.23%	-12.52%	29.58%		
MSCI ACWI Net TR USD Index	447.59	0.98	0.19%	2.65%	0.51%	15.32%	2.87%	8.20%	22.20%	-18.36%	18.54%		
MSCI ACWI Minimum Volatility USD	2,519.67	1.08	0.48%	1.42%	2.48%	12.95%	-0.20%	4.27%	5.36%	-12.04%	11.95%		
MSCI EM Asia Net TR USD Index	678.34	0.83	0.37%	2.41%	-1.28%	11.08%	7.44%	3.35%	7.76%	-21.11%	-5.08%		
MSCI EM Net TR USD Index	578.24	0.85	0.36%	2.22%	-1.38%	8.32%	5.00%	2.37%	9.83%	-20.09%	-2.54%		
VIX Volatility S&P500	17.14	0.20	3.50%	-11.88%	17.00%	37.67%	-4.38%	4.50%	-42.55%	25.84%	-24.31%		
<b>Commodities</b>													
Light Crude WTI Futures	US\$/bbl	70.09	0.16	2.10%	2.01%	-5.76%	-2.18%	-1.96%	16.08%	-10.73%	6.11%	55.89%	
Brent Crude	US\$/bbl	72.75	0.13	1.59%	1.27%	-6.32%	-5.57%	-1.22%	13.55%	-10.32%	9.89%	50.93%	
Gold	US\$/oz	2,608.90	1.00	-0.07%	3.01%	2.66%	25.92%	4.52%	8.04%	13.45%	-0.31%	-3.34%	
Silver	US\$/oz	31.14	0.89	0.20%	8.67%	4.72%	29.27%	18.64%	3.45%	0.19%	2.67%	-11.35%	
Copper	US\$/lb	4.27	0.46	0.89%	3.11%	1.27%	9.84%	9.60%	2.99%	2.10%	-14.77%	27.05%	
Iron Ore	US\$/mt	89.04	0.08	0.00%	2.12%	1.39%	-31.68%	6.75%	-27.22%	19.98%	-3.57%	-27.05%	
Malaysian Palm Oil* RM/tn		3,930.00	0.38	0.00%	-1.38%	0.15%	7.32%	-8.07%	18.10%	-12.20%	-19.15%	32.59%	
LNG *Jap/Korea	US\$/mmBtu	13.13	0.48	-3.98%	-4.72%	-9.23%	13.98%	32.51%	-17.23%	-60.97%	-3.21%	113.25%	
ICCO Cocoa	US\$/mt	7,767.00	0.52	-22.94%	-21.06%	-15.33%	85.10%	-20.86%	132.75%	61.38%	3.17%	-3.19%	
ICO Coffee	US cents/lb	259.05	0.97	-1.14%	3.85%	5.35%	37.57%	21.23%	0.29%	12.55%	-26.01%	76.30%	
<b>Equities</b>													
<b>Domestic</b>													
	<b>PGK</b>	<b>Arbitrage</b>		<b>PNGX</b>		<b>Percentage changes</b>							
Bank South Pacific		16.37	18.01	1.00	0.00%	0.06%	2.68%	31.46%	8.56%	17.66%	10.39%	1.31%	2.08%
Credit Corporation			2.50	1.08	0.00%	0.00%	12.11%	25.00%	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			1.31		0.00%	0.77%	4.80%	45.56%	8.70%	27.78%	-5.26%	-4.04%	10.00%
Kina Securities Limited	2.64		3.15	1.00	0.00%	1.61%	2.94%	26.00%	3.39%	18.50%	-9.09%	-6.78%	-1.67%
Steamship Trading Company	36.76		48.00		0.00%	0.00%	0.00%	35.36%	6.67%	26.90%	0.00%	0.00%	0.00%
Santos Limited	18.38		19.45	0.62	0.00%	0.00%	-0.31%	1.14%	0.10%	0.68%	0.00%	0.00%	0.00%
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	209.08		146.00		0.00%	0.00%	0.00%						
<b>Australia</b>													
A2 Milk Company Limited			5.46	0.48	-2.67%	-1.27%	-4.21%	28.17%	8.32%	46.71%	-38.08%	26.01%	-52.31%
ANZ Banking Group Limited			31.20	0.92	0.16%	-1.02%	4.91%	20.37%	-3.95%	13.43%	8.95%	-13.52%	21.19%
BSP Financial Group			6.24	0.53	-0.24%	0.56%	-3.33%	15.04%	12.37%	5.90%	10.61%	14.75%	-17.88%
BHP Billiton Limited			39.55	0.09	-0.13%	2.04%	-0.45%	-21.54%	-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%
Bougainville Copper Limited			0.49	0.38	12.64%	10.11%	12.64%	44.12%	-19.83%	77.94%	-2.86%	14.75%	5.17%
Bank of Queensland			6.47	0.97	-0.61%	0.31%	1.89%	6.41%	-8.07%	3.95%	-11.88%	-14.71%	4.52%
Brambles Limited			18.54	0.98	1.15%	0.16%	18.01%	36.32%	-10.03%	18.75%	12.68%	13.55%	0.28%
Commonwealth Bank of Australia			142.99	0.98	0.95%	0.03%	2.69%	27.90%	5.85%	7.64%	8.97%	1.58%	23.01%
CSL			296.69	0.81	-1.19%	-1.24%	-3.61%	3.50%	2.53%	0.44%	-0.39%	-1.02%	2.66%
Fortescue Mining			17.19	0.09	-1.77%	6.11%	1.06%	-40.76%	-16.69%	-11.44%	41.49%	6.77%	-18.01%
Horizon Oil Ltd			0.19	0.73	0.00%	2.70%	2.70%	22.58%	0.00%	16.13%	19.23%	41.30%	48.39%
Kina Securities Ltd			1.01	0.77	-0.50%	-0.99%	1.01%	25.63%	4.49%	11.25%	3.23%	-9.36%	-5.00%
Macquarie Group Ltd			228.40	1.00	0.55%	2.09%	8.92%	24.38%	2.50%	8.75%	9.98%	-18.71%	48.32%
Mirvac Group			2.25	0.79	0.45%	2.27%	13.07%	7.66%	-20.76%	12.92%	-1.88%	-26.80%	10.23%
National Australia Bank			38.78	0.96	1.31%	-0.39%	5.07%	26.32%	4.59%	12.83%	2.13%	4.23%	27.61%
Newmont Corporation			79.64	1.00	1.19%	5.89%	6.33%	30.34%					
Origin Energy Ltd			9.55	0.56	-1.75%	-0.10%	-3.54%	12.75%	18.04%	8.62%	9.72%	47.33%	10.08%
Pilbara Minerals Ltd			2.88	0.25	-0.69%	19.50%	0.00%	-27.09%	-19.84%	-3.04%	5.33%	17.19%	267.82%
Qbe Insurance Group Ltd			16.67	0.58	0.36%	2.77%	2.46%	12.56%	-4.08%	22.42%	10.28%	18.33%	33.06%
Rio Tinto Limited			110.81	0.17	-0.55%	3.73%	0.90%	-18.32%	-2.27%	-10.25%	16.54%	16.28%	-12.05%
ResMed Inc			36.81	0.95	-0.19%	0.49%	8.36%	44.69%	-3.48%	18.51%	-17.83%	-13.47%	31.40%
Santos Limited			7.00	0.19	0.29%	1.74%	-10.37%	-7.89%	-1.16%	1.97%	6.44%	13.15%	0.64%
Steamship Trading Company			14.00	0.41	0.00%	0.00%	0.00%	12.00%	3.02%	8.72%	19.05%	5.00%	1.52%
Suncorp Metway Limited			18.26	1.00	1.67%	2.87%	4.88%	31.84%	6.29%	18.27%	15.03%	8.76%	13.66%
Transurban Group			13.89	0.95	-0.07%	2.13%	3.43%	1.31%	-6.91%	-2.84%	5.62%	-6.08%	1.17%
Telstra Corporation Limited			4.01	0.89	1.26%	2.30%	1.26%	1.26%	-6.22%	-2.53%	-0.75%	-4.55%	40.27%
Treasury Wine Estates Limited			11.14	0.37	-0.71%	-3.05%	-8.91%	3.34%	-0.08%	15.49%	-20.79%	9.94%	31.70%
Westpac Banking Corporation			32.79	1.06	2.15%	2.89%	7.86%	43.19%	4.33%	13.97%	-1.93%	9.37%	10.22%
Worley Limited			14.71	0.22	-1.21%	-0.27%	1.24%	-15.75%	-10.57%	-4.07%	16.40%	41.11%	-7.48%
Woolworths Limited			35.12	0.62	1.18%	1.39%	0.66%	-5.59%	1.87%	-10.83%	10.85%	-11.71%	-3.31%
<b>International</b>													
Blackrock Int Equity Fund*	AUD \$	25.31	0.94	0.00%	3.35%	0.30%	14.78%	0.98%	14.38%	16.82%	-15.90%	24.76%	
Vanguard International Share*	AUD \$	3.47	0.95	-0.12%	1.44%	0.39%	13.91%	-0.82%	13.56%	17.60%	-16.11%	23.54%	