

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

25-Sep-24

		Closing prices	52	Movement for the period				Q2 2024	Q1 2024	2023	2022	2021		
		24-Sep-24	wk	Day	Week	Month	YTD							
Indices														
	MSCI World USD Index	3,688.33	1.00	0.00%	1.31%	1.12%	16.38%	2.15%	8.47%	21.77%	-19.46%	20.14%		
	MSCI World Net TR USD Index	11,632.79	1.00	0.00%	1.32%	1.22%	17.68%	2.63%	8.88%	23.79%	-18.14%	21.82%		
	MSCI ACWI-ex-Australia TR AUD Index	19,212.03	0.94	-0.51%	-0.41%	0.15%	17.34%	0.28%	14.06%	23.23%	-12.52%	29.58%		
	MSCI ACWI Net TR USD Index	456.36	1.00	0.54%	1.92%	1.76%	17.58%	2.87%	8.20%	22.20%	-18.36%	18.54%		
	MSCI ACWI Minimum Volatility USD	2,519.98	1.00	0.16%	0.38%	0.78%	12.97%	-0.20%	4.27%	5.36%	-12.04%	11.95%		
	MSCI EM Asia Net TR USD Index	710.20	1.00	2.04%	4.30%	3.62%	16.30%	7.44%	3.35%	7.76%	-21.11%	-5.08%		
	MSCI EM Net TR USD Index	602.87	1.00	1.93%	3.83%	3.12%	12.93%	5.00%	2.37%	9.83%	-20.09%	-2.54%		
	VIX Volatility S&P500	15.39	0.13	-3.15%	-12.61%	-0.26%	23.61%	-4.38%	4.50%	-42.55%	25.84%	-24.31%		
Commodities														
	Light Crude WTI Futures	US\$/bbl	71.56	0.25	1.69%	0.52%	-5.26%	-0.13%	-1.96%	16.08%	-10.73%	6.11%	55.89%	
	Brent Crude	US\$/bbl	75.15	0.26	1.23%	1.97%	-5.53%	-2.45%	-1.22%	13.55%	-10.32%	9.89%	50.93%	
	Gold	US\$/oz	2,677.00	1.00	0.92%	3.26%	4.86%	29.21%	4.52%	8.04%	13.45%	-0.31%	-3.34%	
	Silver	US\$/oz	32.43	1.00	4.33%	4.68%	6.59%	34.64%	18.64%	3.45%	0.19%	2.67%	-11.35%	
	Copper	US\$/lb	4.49	0.60	3.31%	5.11%	4.37%	15.45%	9.60%	2.99%	2.10%	-14.77%	27.05%	
	Iron Ore	US\$/mt	87.26	0.04	0.00%	-2.00%	-3.75%	-33.05%	6.75%	-27.22%	19.98%	-3.57%	-27.05%	
	Malaysian Palm Oil* RM/tn	4,074.00	0.52	0.62%	5.90%	1.72%	11.25%	-8.07%	18.10%	-12.20%	-19.15%	32.59%		
	LNG *Jap/Korea	US\$/mmBtu	13.06	0.47	-1.14%	-1.84%	-7.11%	13.32%	32.51%	-17.23%	-60.97%	-3.21%	113.25%	
	ICCO Cocoa	US\$/mt	7,867.00	0.53	1.04%	3.24%	-19.60%	87.49%	-20.86%	132.75%	61.38%	3.17%	-3.19%	
	ICO Coffee	US cents/lb	267.80	1.00	1.57%	1.06%	3.24%	42.22%	21.23%	0.29%	12.55%	-26.01%	76.30%	
Equities														
Domestic														
		PGK	Arbitrage		Percentage changes									
	Bank South Pacific		16.58	18.02	1.00	0.06%	0.06%	2.74%	31.53%	8.56%	17.66%	10.39%	1.31%	2.08%
	Credit Corporation			2.51	1.00	0.40%	0.40%	0.40%	25.50%	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			1.40	1.00	0.00%	7.69%	12.00%	55.56%	8.70%	27.78%	-5.26%	-4.04%	10.00%
	Kina Securities Limited		2.67	3.15	1.00	0.00%	0.00%	2.61%	26.00%	3.39%	18.50%	-9.09%	-6.78%	-1.67%
	Steamship Trading Company		37.03	50.00	1.00	0.00%	4.17%	4.17%	41.00%	6.67%	26.90%	0.00%	0.00%	0.00%
	Santos Limited		18.98	19.45	0.62	0.00%	0.00%	-0.31%	1.14%	0.10%	0.68%	0.68%		
	NGP Agmark Limited			0.75	1.00	0.00%	0.00%	0.00%	8.70%	0.00%	0.00%	0.00%	-1.43%	6.06%
	Newmont Corporation		212.38	150.00	1.00	0.00%	1.35%	2.74%						
Australia														
	A2 Milk Company Limited			5.43	0.47	4.42%	0.56%	-4.90%	27.46%	8.32%	46.71%	-38.08%	26.01%	-52.31%
	ANZ Banking Group Limited			31.11	0.90	-1.86%	-0.32%	5.03%	20.02%	-3.95%	13.43%	8.95%	-13.52%	21.19%
	BSP Financial Group			6.20	0.52	0.00%	0.00%	-2.67%	14.39%	12.37%	5.90%	10.61%	14.75%	-17.88%
	BHP Billiton Limited			41.12	0.22	3.29%	3.97%	-0.56%	-18.43%	-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			0.45	0.29	-2.20%	-7.29%	-7.29%	30.88%	-19.83%	77.94%	-2.86%	14.75%	5.17%
	Bank of Queensland			6.24	0.81	-3.26%	-4.00%	-0.48%	2.63%	-8.07%	3.95%	-11.88%	-14.71%	4.52%
	Brambles Limited			18.83	0.97	0.86%	-0.95%	6.63%	38.46%	-10.03%	18.75%	12.68%	13.55%	0.28%
	Commonwealth Bank of Australia			138.06	0.87	-3.04%	-3.48%	0.46%	23.49%	5.85%	7.64%	8.97%	1.58%	23.01%
	CSL			287.66	0.70	-0.82%	-2.82%	-6.58%	0.35%	2.53%	0.44%	-0.39%	-1.02%	2.66%
	Fortescue Mining			18.00	0.15	1.75%	2.92%	-3.38%	-37.97%	-16.69%	-11.44%	41.49%	6.77%	-18.01%
	Horizon Oil Ltd			0.19	0.73	0.00%	0.00%	-2.56%	22.58%	0.00%	16.13%	19.23%	41.30%	48.39%
	Kina Securities Ltd			1.00	0.75	-3.38%	0.50%	-2.91%	25.00%	4.49%	11.25%	3.23%	-9.36%	-5.00%
	Macquarie Group Ltd			233.23	1.00	0.94%	2.25%	9.88%	27.01%	2.50%	8.75%	9.98%	-18.71%	48.32%
	Mirvac Group			2.25	0.79	0.00%	-1.32%	10.84%	7.66%	-20.76%	12.92%	-1.88%	-26.80%	10.23%
	National Australia Bank			38.50	0.90	-3.02%	-0.93%	3.05%	25.41%	4.59%	12.83%	2.13%	4.23%	27.61%
	Newmont Corporation			79.43	0.90	-0.53%	1.56%	3.51%	30.00%	18.17%	-12.09%			
	Origin Energy Ltd			10.17	0.75	-0.20%	6.49%	2.62%	20.07%	18.04%	8.62%	9.72%	47.33%	10.08%
	Pilbara Minerals Ltd			2.91	0.27	4.68%	2.11%	-5.52%	-26.33%	-19.84%	-3.04%	5.33%	17.19%	267.82%
	Qbe Insurance Group Ltd			16.63	0.57	-0.24%	-0.54%	5.99%	12.29%	-4.08%	22.42%	10.28%	18.33%	33.06%
	Rio Tinto Limited			116.45	0.35	3.66%	5.15%	4.08%	-14.16%	-2.27%	-10.25%	16.54%	16.28%	-12.05%
	ResMed Inc			36.14	0.91	1.15%	-3.27%	7.62%	42.06%	-3.48%	18.51%	-17.83%	-13.47%	31.40%
	Santos Limited			7.10	0.27	0.14%	1.14%	-4.18%	-6.58%	-1.16%	1.97%	6.44%	13.15%	0.64%
	Steamship Trading Company			13.85	0.37	0.00%	0.73%	-1.07%	10.80%	3.02%	8.72%	19.05%	5.00%	1.52%
	Suncorp Metway Limited			18.18	0.95	-1.46%	-0.11%	5.03%	31.26%	6.29%	18.27%	15.03%	8.76%	13.66%
	Transurban Group			13.28	0.67	-1.41%	-4.46%	-1.26%	-3.14%	-6.91%	-2.84%	5.62%	-6.08%	1.17%
	Telstra Corporation Limited			3.92	0.76	-0.51%	-2.49%	-2.00%	-1.01%	-6.22%	-2.53%	-0.75%	-4.55%	40.27%
	Treasury Wine Estates Limited			10.90	0.28	1.40%	-2.94%	-8.40%	1.11%	-0.08%	15.49%	-20.79%	9.94%	31.70%
	Westpac Banking Corporation			32.82	0.94	-2.35%	-0.64%	7.64%	43.32%	4.33%	13.97%	-1.93%	9.37%	10.22%
	Worley Limited			14.70	0.21	1.66%	0.82%	1.52%	-15.81%	-10.57%	-4.07%	16.40%	41.11%	-7.48%
	Woolworths Limited			32.80	0.31	-2.93%	-6.47%	-7.50%	-11.83%	1.87%	-10.83%	10.85%	-11.71%	-3.31%
International														
	Blackrock Int Equity Fund*	AUD \$	25.18	0.91	-0.51%	-0.41%	0.33%	14.18%	0.98%	14.38%	16.82%	-15.90%	24.76%	
	Vanguard International Share*	AUD \$	3.46	0.93	-0.52%	-0.42%	0.15%	13.43%	-0.82%	13.56%	17.60%	-16.11%	23.54%	