

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

27-Sep-24

	Closing prices 26-Sep-24	52 wk	Movement for the period				Q2 2024	Q1 2024	2023	2022	2021		
			Day	Week	Month	YTD							
Indices													
MSCI World USD Index	3,720.51	1.00	0.67%	0.84%	2.43%	17.40%	2.15%	8.47%	21.77%	-19.46%	20.14%		
MSCI World Net TR USD Index	11,735.27	1.00	0.67%	0.85%	2.53%	18.71%	2.63%	8.88%	23.79%	-18.14%	21.82%		
MSCI ACWI-ex-Australia TR AUD Index	19,277.71	0.95	0.30%	0.76%	1.09%	17.74%	0.28%	14.06%	23.23%	-12.52%	29.58%		
MSCI ACWI Net TR USD Index	459.71	1.00	0.84%	1.35%	2.93%	18.45%	2.87%	8.20%	22.20%	-18.36%	18.54%		
MSCI ACWI Minimum Volatility USD	2,528.68	1.00	0.49%	0.99%	1.10%	13.36%	-0.20%	4.27%	5.36%	-12.04%	11.95%		
MSCI EM Asia Net TR USD Index	733.38	1.00	2.75%	6.80%	7.33%	20.10%	7.44%	3.35%	7.76%	-21.11%	-5.08%		
MSCI EM Net TR USD Index	619.62	1.00	2.34%	5.77%	6.44%	16.07%	5.00%	2.37%	9.83%	-20.09%	-2.54%		
VIX Volatility S&P500	15.37	0.13	-0.26%	-5.88%	-1.79%	23.45%	-4.38%	4.50%	-42.55%	25.84%	-24.31%		
Commodities													
Light Crude WTI Futures	US\$/bbl	67.67	0.08	-2.90%	-5.95%	-10.85%	-5.55%	-1.96%	16.08%	-10.73%	6.11%	55.89%	
Brent Crude	US\$/bbl	71.60	0.10	-2.53%	-4.38%	-10.43%	-7.06%	-1.22%	13.55%	-10.32%	9.89%	50.93%	
Gold	US\$/oz	2,694.90	1.00	0.38%	3.07%	5.26%	30.08%	4.52%	8.04%	13.45%	-0.31%	-3.34%	
Silver	US\$/oz	32.34	0.99	1.01%	2.92%	7.84%	34.27%	18.64%	3.45%	0.19%	2.67%	-11.35%	
Copper	US\$/lb	4.64	0.70	3.33%	6.72%	9.86%	19.24%	9.60%	2.99%	2.10%	-14.77%	27.05%	
Iron Ore	US\$/mt	89.48	0.09	0.00%	1.32%	-5.77%	-31.34%	6.75%	-27.22%	19.98%	-3.57%	-27.05%	
Malaysian Palm Oil* RM/tn		4,235.00	0.67	2.67%	7.27%	4.65%	15.65%	-8.07%	18.10%	-12.20%	-19.15%	32.59%	
LNG *Jap/Korea	US\$/mmBtu	13.19	0.48	0.73%	2.81%	-5.85%	14.50%	32.51%	-17.23%	-60.97%	-3.21%	113.25%	
ICCO Cocoa	US\$/mt	8,122.00	0.56	2.10%	4.80%	-15.40%	93.57%	-20.86%	132.75%	61.38%	3.17%	-3.19%	
ICO Coffee	US cents/lb	273.90	1.00	1.78%	4.68%	8.78%	45.46%	21.23%	0.29%	12.55%	-26.01%	76.30%	
Equities													
Domestic													
	PGK	Arbitrage	Percentage changes										
			PNGX										
Bank South Pacific		16.41	18.05	1.00	0.17%	0.22%	2.91%	31.75%	8.56%	17.66%	10.39%	1.31%	2.08%
Credit Corporation			2.51	1.00	0.00%	0.40%	0.40%	25.50%	2.37%	5.50%	8.11%	10.12%	-1.18%
City Pharmacy			0.69	0.00	-12.66%	-12.66%	-12.66%	-12.66%	0.00%	0.00%	-12.22%	-5.26%	90.00%
Kina Asset Management Limited			1.40	0.00	0.00%	7.69%	7.69%	55.56%	8.70%	27.78%	-5.26%	-4.04%	10.00%
Kina Securities Limited		2.77	3.10	0.93	-1.59%	-1.59%	0.32%	24.00%	3.39%	18.00%	-9.09%	-6.78%	-1.67%
Steamship Trading Company		37.20	50.00	0.00	0.00%	0.00%	41.00%	6.67%	26.90%	0.00%	0.00%	0.00%	
Santos Limited		18.59	19.45	0.62	0.00%	0.00%	-0.31%	1.14%	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		216.60	150.00	0.00	0.00%	0.00%	2.74%						
Australia													
A2 Milk Company Limited			5.74	0.56	4.17%	9.13%	1.59%	34.74%	8.32%	46.71%	-38.08%	26.01%	-52.31%
ANZ Banking Group Limited			30.75	0.85	-0.10%	-2.38%	2.36%	18.63%	-3.95%	13.43%	8.95%	-13.52%	21.19%
BSP Financial Group			6.11	0.47	-1.45%	-0.97%	0.16%	12.73%	12.37%	5.90%	10.61%	14.75%	-17.88%
BHP Billiton Limited			43.36	0.40	1.55%	7.89%	6.98%	-13.99%	-3.59%	-12.18%	10.48%	9.95%	-2.19%
Boral Limited			5.83	0.75	0.00%	0.00%	8.16%	8.16%	-4.74%	13.54%	86.51%	-52.62%	23.23%
Bougainville Copper Limited			0.46	0.32	1.10%	0.00%	2.22%	35.29%	-19.83%	77.94%	-2.86%	14.75%	5.17%
Bank of Queensland			6.23	0.80	-0.48%	-3.41%	-0.64%	2.47%	-8.07%	3.95%	-11.88%	-14.71%	4.52%
Brambles Limited			18.82	0.97	0.70%	0.37%	5.49%	38.38%	-10.03%	18.75%	12.68%	13.55%	0.28%
Commonwealth Bank of Australia			134.35	0.79	-0.40%	-6.71%	-3.21%	20.17%	5.85%	7.64%	8.97%	1.58%	23.01%
CSL			291.16	0.74	1.55%	-1.13%	-5.45%	1.57%	2.53%	0.44%	-0.39%	-1.02%	2.66%
Fortescue Mining			19.40	0.25	2.92%	9.98%	4.53%	-33.15%	-16.69%	-11.44%	41.49%	6.77%	-18.01%
Horizon Oil Ltd			0.20	0.91	2.56%	8.11%	5.26%	29.03%	0.00%	16.13%	19.23%	41.30%	48.39%
Kina Securities Ltd			1.03	0.85	0.98%	1.98%	1.48%	28.75%	4.49%	11.25%	3.23%	-9.36%	-5.00%
Macquarie Group Ltd			232.20	0.99	1.79%	0.24%	8.19%	26.45%	2.50%	8.75%	9.98%	-18.71%	48.32%
Mirvac Group			2.19	0.68	-1.79%	-3.95%	8.42%	4.78%	-20.76%	12.92%	-1.88%	-26.80%	10.23%
National Australia Bank			37.61	0.83	0.35%	-4.78%	-0.87%	22.51%	4.59%	12.83%	2.13%	4.23%	27.61%
Newmont Corporation			80.64	1.00	0.37%	2.08%	5.63%	31.98%	18.17%	-12.09%			
Origin Energy Ltd			10.08	0.72	0.00%	0.50%	1.20%	19.01%	18.04%	8.62%	9.72%	47.33%	10.08%
Pilbara Minerals Ltd			2.99	0.31	1.36%	3.82%	2.75%	-24.30%	-19.84%	-3.04%	5.33%	17.19%	267.82%
Qbe Insurance Group Ltd			16.44	0.53	0.49%	-0.48%	4.71%	11.01%	-4.08%	22.42%	10.28%	18.33%	33.06%
Rio Tinto Limited			123.22	0.57	1.96%	8.46%	12.03%	-9.17%	-2.27%	-10.25%	16.54%	16.28%	-12.05%
ResMed Inc			35.44	0.86	0.23%	0.31%	-0.45%	39.31%	-3.48%	18.51%	-17.83%	-13.47%	31.40%
Santos Limited			6.92	0.13	-2.26%	-2.40%	-3.35%	-8.95%	-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			18.04	0.92	0.28%	-2.17%	3.26%	30.25%	6.29%	18.27%	15.03%	8.76%	13.66%
Transurban Group			13.21	0.64	0.00%	-2.80%	-1.34%	-3.65%	-6.91%	-2.84%	5.62%	-6.08%	1.17%
Telstra Corporation Limited			3.95	0.80	1.02%	-1.50%	1.02%	-0.25%	-6.22%	-2.53%	-0.75%	-4.55%	40.27%
Treasury Wine Estates Limited			11.06	0.34	1.75%	0.18%	-2.81%	2.60%	-0.08%	15.49%	-20.79%	9.94%	31.70%
Westpac Banking Corporation			32.34	0.90	-0.65%	-3.09%	4.05%	41.22%	4.33%	13.97%	-1.93%	9.37%	10.22%
Worley Limited			14.73	0.22	0.61%	1.59%	-3.79%	-15.64%	-10.57%	-4.07%	16.40%	41.11%	-7.48%
Woolworths Limited			33.35	0.38	1.12%	-5.36%	-6.66%	-10.35%	1.87%	-10.83%	10.85%	-11.71%	-3.31%
International													
Blackrock Int Equity Fund*	AUD \$		25.19	0.92	-0.09%	0.46%	0.82%	14.23%	0.98%	14.38%	16.82%	-15.90%	24.76%
Vanguard International Share*	AUD \$		3.46	0.93	0.00%	0.45%	0.81%	13.48%	-0.82%	13.56%	17.60%	-16.11%	23.54%