

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

02-Oct-24

	Closing prices 01-Oct-24	52 wk	Movement for the period				Q2 2024	Q1 2024	2023	2022	2021		
			Day	Week	Month	YTD							
Indices													
MSCI World USD Index	3,693.50	0.97	-0.79%	0.14%	2.73%	16.54%	2.15%	8.47%	21.77%	-19.46%	20.14%		
MSCI World Net TR USD Index	11,656.74	0.97	-0.79%	0.21%	2.86%	17.92%	2.63%	8.88%	23.79%	-18.14%	21.82%		
MSCI ACWI-ex-Australia TR AUD Index	19,156.12	0.92	-0.22%	-0.29%	0.33%	17.00%	0.28%	14.06%	23.23%	-12.52%	29.58%		
MSCI ACWI Net TR USD Index	457.36	0.97	-0.69%	0.22%	3.37%	17.84%	2.87%	8.20%	22.20%	-18.36%	18.54%		
MSCI ACWI Minimum Volatility USD	2,531.87	0.98	0.01%	0.47%	0.90%	13.50%	-0.20%	4.27%	5.36%	-12.04%	11.95%		
MSCI EM Asia Net TR USD Index	744.15	1.00	0.25%	4.78%	9.28%	21.86%	7.44%	3.35%	7.76%	-21.11%	-5.08%		
MSCI EM Net TR USD Index	624.78	0.90	0.15%	3.63%	7.79%	17.04%	5.00%	2.37%	9.83%	-20.09%	-2.54%		
VIX Volatility S&P500	19.26	0.28	15.12%	25.15%	-7.05%	54.70%	-4.38%	4.50%	-42.55%	25.84%	-24.31%		
Commodities													
Light Crude WTI Futures	US\$/bbl	69.83	0.17	2.44%	-2.42%	-0.73%	-2.54%	-1.96%	16.08%	-10.73%	6.11%	55.89%	
Brent Crude	US\$/bbl	73.56	0.19	2.49%	-2.12%	-0.26%	-4.52%	-1.22%	13.55%	-10.32%	9.89%	50.93%	
Gold	US\$/oz	2,690.30	0.98	1.16%	0.50%	6.63%	29.85%	4.52%	8.04%	13.45%	-0.31%	-3.34%	
Silver	US\$/oz	31.74	0.93	0.90%	-2.12%	11.99%	31.79%	18.64%	3.45%	0.19%	2.67%	-11.35%	
Copper	US\$/lb	4.59	0.66	0.79%	2.17%	12.15%	17.95%	9.60%	2.99%	2.10%	-14.77%	27.05%	
Iron Ore	US\$/mt	99.82	0.30	0.00%	14.39%	5.20%	-23.41%	6.75%	-27.22%	19.98%	-3.57%	-27.05%	
Malaysian Palm Oil* RM/tn		4,166.00	0.61	1.02%	2.26%	3.63%	13.76%	-8.07%	18.10%	-12.20%	-19.15%	32.59%	
LNG *Jap/Korea	US\$/mmBtu	13.18	0.48	0.38%	0.92%	-4.70%	14.37%	32.51%	-17.23%	-60.97%	-3.21%	113.25%	
ICCO Cocoa	US\$/mt	7,039.00	0.43	-8.84%	-10.52%	-27.16%	67.76%	-20.86%	132.75%	61.38%	3.17%	-3.19%	
ICO Coffee	US cents/lb	264.15	0.92	-2.26%	-1.36%	7.05%	40.28%	21.23%	0.29%	12.55%	-26.01%	76.30%	
Equities													
Domestic													
PGK													
Arbitrage													
Bank South Pacific		17.37	18.12	1.00	0.00%	0.55%	2.84%	32.26%	8.56%	17.66%	10.39%	1.31%	2.08%
Credit Corporation			2.52	1.08	0.40%	0.40%	0.80%	26.00%	2.37%	5.50%	8.11%	10.12%	-1.18%
City Pharmacy			0.69	1.04	0.00%	-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%	55.56%	8.70%	27.78%	-5.26%	-4.04%	10.00%
Kina Securities Limited		2.74	3.10	0.93	0.00%	-1.59%	1.64%	24.00%	3.39%	18.00%	-9.09%	-6.78%	-1.67%
Steamship Trading Company		37.60	50.00		0.00%	0.00%	4.17%	41.00%	6.67%	26.90%	0.00%	0.00%	0.00%
Santos Limited		19.00	19.45	0.61	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		209.55	150.00		0.00%	0.00%	2.74%						
Australia													
A2 Milk Company Limited			6.23	0.69	-0.16%	14.73%	12.66%	46.24%	8.32%	46.71%	-38.08%	26.01%	-52.31%
ANZ Banking Group Limited			30.15	0.78	-1.08%	-3.09%	-2.58%	16.32%	-3.95%	13.43%	8.95%	-13.52%	21.19%
BSP Financial Group			6.40	0.60	3.39%	3.23%	0.79%	18.08%	12.37%	5.90%	10.61%	14.75%	-17.88%
BHP Billiton Limited			44.64	0.50	-2.87%	8.56%	12.64%	-11.45%	-3.59%	-12.18%	10.48%	9.95%	-2.19%
Boral Limited			5.83	0.73	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	2.08%	10.11%	10.11%	44.12%	-19.83%	77.94%	-2.86%	14.75%	5.17%
Bank of Queensland			6.17	0.76	-0.16%	-1.12%	-3.89%	1.48%	-8.07%	3.95%	-11.88%	-14.71%	4.52%
Brambles Limited			18.79	0.96	-1.26%	-0.21%	3.41%	38.16%	-10.03%	18.75%	12.68%	13.55%	0.28%
Commonwealth Bank of Australia			133.34	0.77	-1.51%	-3.42%	-7.00%	19.27%	5.85%	7.64%	8.97%	1.58%	23.01%
CSL			288.21	0.71	0.67%	0.19%	-5.82%	0.54%	2.53%	0.44%	-0.39%	-1.02%	2.66%
Fortescue Mining			19.96	0.29	-3.48%	10.89%	12.77%	-31.22%	-16.69%	-11.44%	41.49%	6.77%	-18.01%
Horizon Oil Ltd			0.20	0.82	-2.50%	2.63%	0.00%	25.81%	0.00%	16.13%	19.23%	41.30%	48.39%
Kina Securities Ltd			1.01	0.78	-0.98%	1.00%	-5.61%	26.25%	4.49%	11.25%	3.23%	-9.36%	-5.00%
Macquarie Group Ltd			228.35	0.93	-1.73%	-2.09%	3.89%	24.35%	2.50%	8.75%	9.98%	-18.71%	48.32%
Mirvac Group			2.19	0.68	1.86%	-2.67%	3.79%	4.78%	-20.76%	12.92%	-1.88%	-26.80%	10.23%
National Australia Bank			37.13	0.79	-0.59%	-3.56%	-4.60%	20.94%	4.59%	12.83%	2.13%	4.23%	27.61%
Newmont Corporation			77.20	0.96	-0.92%	-2.81%	-1.51%	26.35%	18.17%	-12.09%			
Origin Energy Ltd			10.19	0.76	1.80%	0.20%	3.24%	20.31%	18.04%	8.62%	9.72%	47.33%	10.08%
Pilbara Minerals Ltd			3.29	0.45	0.61%	13.06%	19.64%	-16.71%	-19.84%	-3.04%	5.33%	17.19%	267.82%
Qbe Insurance Group Ltd			16.28	0.49	-1.57%	-2.10%	1.37%	9.93%	-4.08%	22.42%	10.28%	18.33%	33.06%
Rio Tinto Limited			125.74	0.65	-2.63%	7.98%	16.30%	-7.31%	-2.27%	-10.25%	16.54%	16.28%	-12.05%
ResMed Inc			35.51	0.87	1.54%	-1.74%	-1.91%	39.58%	-3.48%	18.51%	-17.83%	-13.47%	31.40%
Santos Limited			7.00	0.19	-0.28%	-1.41%	-3.58%	-7.89%	-1.16%	1.97%	6.44%	13.15%	0.64%
Steamship Trading Company			13.85	0.37	0.00%	0.00%	-1.07%	10.80%	3.02%	8.72%	19.05%	5.00%	1.52%
Suncorp Metway Limited			17.73	0.86	-1.99%	-2.48%	-1.83%	28.01%	6.29%	18.27%	15.03%	8.76%	13.66%
Transurban Group			13.10	0.59	-0.23%	-1.36%	-3.75%	-4.45%	-6.91%	-2.84%	5.62%	-6.08%	1.17%
Telstra Corporation Limited			3.90	0.73	0.52%	-0.51%	-1.27%	-1.52%	-6.22%	-2.53%	-0.75%	-4.55%	40.27%
Treasury Wine Estates Limited			11.66	0.54	-2.83%	6.97%	4.11%	8.16%	-0.08%	15.49%	-20.79%	9.94%	31.70%
Westpac Banking Corporation			31.19	0.82	-1.67%	-4.97%	-1.95%	36.20%	4.33%	13.97%	-1.93%	9.37%	10.22%
Worley Limited			14.62	0.19	-1.42%	-0.54%	-2.01%	-16.27%	-10.57%	-4.07%	16.40%	41.11%	-7.48%
Woolworths Limited			33.47	0.40	0.51%	2.04%	-3.90%	-10.03%	1.87%	-10.83%	10.85%	-11.71%	-3.31%
International													
Blackrock Int Equity Fund*	AUD \$	25.11	0.90	-0.22%	-0.29%	-0.30%	13.85%	0.98%	14.38%	16.82%	-15.90%	24.76%	
Vanguard International Share*	AUD \$	3.45	0.91	-0.22%	-0.29%	-0.47%	13.11%	-0.82%	13.56%	17.60%	-16.11%	23.54%	