

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

Reporting closing prices for prior day

		09-Jun-22	52 wk	Movement for the period				Q1 2022	Q4 2021	2021	2020	2019	
				Day	Week	Month	YTD						
Indices													
MSCI World USD Index		2,721.85	0.13	-2.2%	-3.3%	3.1%	-15.8%	-5.53%	7.49%	20.1%	14.1%	25.2%	
MSCI World Net TR USD Index		8,283.96	0.13	-2.2%	-3.3%	2.8%	-15.1%	-5.15%	7.77%	21.8%	15.9%	27.7%	
MSCI ACWI-ex-Australia TR AUD Index		13,126.40	0.07	-1.0%	-1.7%	-0.3%	-13.6%	-8.42%	5.82%	29.6%	5.7%	28.0%	
MSCI ACWI Net TR USD Index		331.46	0.15	-2.0%	-2.8%	3.2%	-14.8%	-5.36%	6.68%	18.5%	16.3%	26.6%	
MSCI ACWI Minimum Volatility USD		2,129.96	0.06	-1.4%	-2.6%	0.1%	-11.5%	-3.40%	5.99%	12.0%	0.6%	18.5%	
MSCI EM Asia Net TR USD Index		625.75	0.21	-0.5%	1.7%	7.3%	-12.9%	-8.69%	-0.98%	-5.1%	28.4%	19.2%	
MSCI EM Net TR USD Index		531.87	0.19	-0.6%	0.6%	5.9%	-12.6%	-6.97%	-1.31%	-2.5%	18.3%	18.4%	
VIX Volatility S&P500		26.09	0.52	8.9%	5.5%	-17.9%	51.5%	19.40%	-25.58%	-24.3%	65.1%	-45.8%	
Commodities													
Light Crude WTI Futures		121.51	0.93	-0.5%	4.0%	14.5%	60.6%	32.58%	0.81%	55.9%	-20.5%	34.5%	
Brent Crude		123.07	0.90	-0.4%	4.6%	14.5%	57.4%	38.03%	-0.43%	50.9%	-21.5%	22.7%	
Gold		1,852.80	0.41	-0.2%	-1.0%	1.5%	1.1%	6.67%	4.26%	-3.3%	24.4%	18.9%	
Silver		21.82	0.15	-1.3%	-2.1%	5.0%	-6.8%	7.34%	6.20%	-11.3%	47.4%	15.3%	
Copper		4.38	0.35	-1.7%	-3.8%	6.8%	-2.0%	6.26%	9.34%	27.1%	25.8%	6.3%	
Iron Ore		135.83	0.41	0.0%	1.9%	13.5%	20.6%	24.13%	-3.56%	-27.0%	82.0%	20.5%	
Malaysian Palm Oil* RM/tn		6,590	0.59	-2.2%	-2.3%	-5.7%	27.7%	23.88%	6.75%	32.6%	28.0%	51.7%	
LNG *Jap/Korea		23.16	0.30	1.7%	-3.6%	-1.6%	-24.1%	16.20%	-1.93%	113.3%	169.8%	-41.1%	
ICCO Cocoa		2,428	0.35	-1.2%	-2.3%	-1.3%	-3.7%	5.16%	-4.98%	-3.2%	2.5%	5.1%	
ICO Coffee		235	0.79	1.2%	-1.5%	9.1%	3.8%	0.13%	16.55%	76.3%	-1.1%	27.3%	
Equities													
Domestic													
		PGK K		Percentage changes									
		Arbitrage		PNGX									
Bank South Pacific		12.40	0.27	0.0%	0.8%	0.8%	1.2%	-1.63%	-0.41%	2.1%	1.9%	14.8%	
Credit Corporation		1.85	0.96	0.0%	0.0%	1.6%	10.1%	-4.76%	-1.18%	-1.2%	6.3%	18.5%	
City Pharmacy		0.95	0.83	0.0%	0.0%	0.0%	0.0%	0.00%	-5.00%	90.0%	-38.3%	24.6%	
Kina Asset Management Limited		1.00		0.0%	0.0%	0.0%	1.0%	1.01%	-1.00%	10.0%	-5.3%	0.0%	
Kina Securities Limited		2.17	3.00	0.0%	3.4%	0.0%	1.7%	1.69%	-9.23%	-1.7%	-11.0%	27.2%	
Steamship Trading Company		30.50	35.46	0.0%	0.0%	0.0%	0.0%	0.00%	0.00%	0.0%	0.0%	0.0%	
Santos Limited		21.86	19.00	0.0%	0.0%								
Australia													
A2 Milk Company Limited		4.47	0.14	-2.4%	-5.3%	8.8%	-18.1%	-4.40%	-12.50%	-52.3%	-19.9%	38.6%	
ANZ Banking Group Limited		23.35	0.90	-2.3%	-6.5%	-7.2%	-15.1%	0.33%	-2.27%	21.2%	-7.8%	0.7%	
BSP Financial Group		4.73	0.37	0.2%	-4.8%	-3.3%	-9.0%	12.41%	-14.60%				
BHP Billiton Limited		46.24	0.58	-2.4%	1.4%	2.9%	11.4%	24.70%	10.34%	-2.2%	9.0%	13.7%	
Boral Limited		3.15	0.07	-4.0%	8.2%	-2.5%	-48.4%	-43.28%	-0.65%	23.2%	10.5%	-9.3%	
Bouganville Copper Limited		0.37	0.12	-8.6%	-6.3%	-9.8%	21.3%	145.90%	-15.28%	5.2%	-10.8%	103.1%	
Bank of Queensland		6.92	0.00	-1.8%	-7.5%	-5.3%	-14.5%	7.29%	-13.57%	4.5%	6.8%	-25.3%	
Brambles Limited		10.82	0.47	-0.5%	0.0%	5.0%	1.8%	-6.77%	-1.30%	0.3%	-9.6%	15.5%	
Commonwealth Bank of Australia		94.95	0.12	-2.6%	-9.9%	-7.0%	-6.0%	4.72%	-3.19%	23.0%	2.8%	10.4%	
CSL		271.69	0.38	0.3%	1.1%	0.2%	1.7%	-7.76%	-0.91%	2.7%	2.7%	48.9%	
Fortescue Mining		21.56	0.62	-0.3%	4.6%	13.4%	12.2%	7.55%	28.41%	-18.0%	119.2%	155.1%	
Horizon Oil Ltd		0.15	0.94	3.4%	0.0%	20.0%	63.0%	35.87%	2.22%	48.4%	-48.3%	20.0%	
Kina Securities Ltd		0.86	0.20	-2.3%	-3.4%	0.6%	0.6%	0.00%	-6.56%	-5.0%	-39.6%	56.8%	
Kina Petroleum Ltd		0.06		0.0%	0.0%	0.0%	0.0%	0.00%	0.00%	0.0%	0.0%	-1.7%	
Macquarie Group Ltd		178.68	0.45	-0.3%	-2.5%	2.0%	-13.0%	-1.04%	12.86%	48.3%	0.5%	26.9%	
Mirvac Group		2.09	0.90	-1.9%	-5.4%	-2.8%	-28.2%	-14.43%	-2.68%	10.2%	-17.0%	42.0%	
National Australia Bank		28.25	0.34	-2.3%	-9.7%	-8.3%	-2.0%	12.17%	3.63%	27.6%	-8.2%	2.3%	
Newcrest Mining Limited		23.76	0.31	-2.1%	-2.2%	-3.8%	-2.9%	9.23%	8.13%	-5.0%	-14.8%	38.8%	
Origin Energy Ltd		6.21	0.70	-1.6%	2.3%	-7.6%	18.5%	18.89%	10.78%	10.1%	-43.7%	30.6%	
Pilbara Minerals Ltd		2.29	0.38	-5.4%	0.4%	-6.5%	-28.4%	0.00%	56.10%	267.8%	210.7%	-55.2%	
Qbe Insurance Group Ltd		12.23	0.78	-0.7%	1.4%	-0.5%	7.8%	1.32%	-2.66%	33.1%	-33.8%	27.5%	
Rio Tinto Limited		117.47	0.64	-1.2%	3.9%	13.6%	17.3%	18.98%	-0.07%	-12.1%	13.4%	27.9%	
ResMed Inc		29.59	0.15	-0.4%	4.4%	6.9%	-17.3%	-9.39%	-3.95%	31.4%	24.3%	37.6%	
Santos Limited		8.66	0.96	-1.1%	4.0%	11.0%	37.2%	22.66%	-11.99%	0.6%	-23.3%	49.3%	
Steamship Trading Company		12.08	0.99	0.0%	0.7%	15.0%	20.8%	0.90%	5.26%	1.5%	-21.2%	-33.2%	
Suncorp Metway Limited		10.94	0.27	-1.2%	-2.8%	-5.8%	-1.2%	0.45%	-11.86%	13.7%	-24.8%	2.6%	
Sydney Airport		8.72	1.00	0.0%	0.0%	0.0%	0.5%	0.46%	5.34%	35.4%	-26.0%	28.7%	
Transurban Group		14.20	0.74	-0.4%	-2.5%	3.0%	2.7%	-1.95%	-2.40%	1.2%	-8.4%	28.0%	
Telstra Corporation Limited		3.86	0.47	-0.8%	-2.5%	-0.3%	-7.7%	-5.26%	6.36%	40.3%	-15.8%	24.2%	
Treasury Wine Estates Limited		11.07	0.20	-1.8%	-5.7%	2.7%	-10.6%	-6.46%	-0.24%	31.7%	-42.1%	9.7%	
Westpac Banking Corporation		21.17	0.15	-3.7%	-11.5%	-11.0%	-0.8%	13.54%	-17.88%	10.2%	-20.1%	-3.2%	
Worley Limited		15.37	0.99	-0.1%	3.9%	13.5%	44.6%	21.45%	7.27%	-7.5%	-25.0%	34.1%	
Woolworths Limited		34.51	0.08	0.1%	-0.3%	-7.3%	-9.2%	-1.97%	-3.41%	-3.3%	8.7%	22.9%	
International													
iShare MSCI All Asia ex Japan		USD \$	70.75	0.16	-2.8%	-2.4%	6.9%	-14.5%	-9.29%	-2.74%	-7.7%	22.2%	15.6%
Blackrock Int Equity Fund*		AUD \$	19.55	0.15	-0.7%	0.2%	2.0%	-12.9%	-7.59%	6.28%	24.8%	-0.6%	23.5%
Blackrock Australian Equity Fund*		AUD \$	1.84	0.44	0.3%	-1.6%	0.9%	-5.5%	-0.08%	4.61%	11.8%	-2.3%	19.1%
Vanguard International Share*		AUD \$	2.63	0.09	-1.0%	-0.8%	1.0%	-15.0%	-9.25%	5.86%	23.5%	-0.1%	22.7%
Vanguard FTSE World exUS		USD \$	53.30	0.17	-2.1%	-3.7%	4.7%	-13.0%	-6.02%	0.52%	5.0%	8.6%	17.9%
Vanguard FTSE Europe		USD \$	57.56	0.16	-2.5%	-4.5%	4.7%	-15.7%	-8.73%	4.01%	13.3%	2.8%	20.5%
iShares Core MSCI Europe		USD \$	48.03	0.08	-4.7%	-6.6%	2.2%	-17.4%	-8.18%	3.75%	13.4%	2.8%	20.7%
iShares Asia 50		USD \$	65.35	0.18	-3.7%	-1.8%	9.5%	-14.6%	-10.36%	-2.10%	-12.2%	32.1%	19.3%
iShares MSCI Japan		USD \$	55.80	0.05	-1.7%	-4.2%	1.1%	-16.7%	-7.99%	-4.68%	-0.9%	14.0%	16.9%
Acadian Global Managed Volatility Equity Fund			1.60	0.07	-0.7%	-0.3%	-0.7%	-6.6%	-4.12%	-6.05%	10.4%	-11.5%	8.1%
Lazard Global Managed Volatility Fund - Australia*			1.15	0.18	-0.7%	-1.7%	-1.0%	-3.2%	-1.62%	5.32%	19.7%	-22.7%	14.9%
Robeco Emerging Conservative Equity Fund - Australia			1.36	0.90	-0.5%	-2.7%	-3.5%	-7.6%	-5.17%	0.73%	13.5%	-15.4%	10.4%

*Lazard performance since inception 28.02.17

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