

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

Daily Market Report

20-Jul-22

Reporting closing prices for prior day

		Closing prices	52 wk	Movement for the period				Q2 2022	Q1 2022	2021	2020	2019
		19-Jul-22		Day	Week	Month	YTD					
Interest Rates												
Central Bank Bills												
28 days		1.24%		0.00%	0.22%	0.22%	-0.05%	-0.06%	-0.21%	1.29%	1.33%	1.39%
60 days		1.66%		0.00%	-0.05%	-0.05%	-0.33%	-0.11%	-0.17%	1.99%	2.07%	2.30%
90 days		1.64%	0.00	0.00%	0.00%	0.00%	-0.31%	-0.20%	-0.11%	1.95%	2.04%	2.50%
182 days		4.55%		0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	4.55%	4.55%	4.55%
Treasury Bills												
182 days		1.21%	0.02	0.00%	0.00%	-0.28%	-3.08%	-1.12%	-2.02%	4.29%	4.41%	4.68%
273 days		2.75%	0.00	0.00%	0.54%	0.26%	-3.20%	-1.78%	-2.05%	5.95%	6.04%	6.04%
364 days		3.30%		0.00%	0.55%	0.75%	-3.74%	-2.50%	-1.99%	7.04%	7.20%	7.08%
Government Inscribed Stock												
GIS 2Y 2022-24		5.22%		0.00%	0.00%	-0.09%	-3.28%			8.50%	8.04%	7.90%
GIS 4Y 2022-26		5.74%		0.00%	0.00%	0.40%	-4.10%			-	9.84%	-
GIS 5Y 2022-27		6.38%		0.00%	0.00%	-0.11%	-3.32%			9.70%	-	-
GIS 9Y 2022-31		6.99%		0.00%	0.00%	-0.81%	-2.91%			9.90%	11.82%	10.55%
GIS 10Y 2022-32		7.00%		0.00%	0.00%	-0.90%	-2.90%			9.90%	-	-
Kina Facility Rate												
Ten year Government Bond yields		3.00%		0.00%	0.00%	0.00%	0.00%			3.00%	3.00%	5.50%
United States												
United States		3.02%	0.80	0.04%	0.05%	-0.25%	1.51%	0.67%	0.83%	1.51%	0.91%	1.92%
United Kingdom												
United Kingdom		2.18%	0.78	0.02%	0.11%	-0.47%	1.21%	0.62%	0.64%	0.97%	0.20%	0.82%
Australia												
Australia		3.51%	0.78	0.07%	0.09%	-0.55%	1.84%	0.82%	1.17%	1.67%	0.97%	1.37%
New Zealand												
New Zealand		3.69%	0.78	0.01%	0.01%	-0.53%	1.30%	0.64%	0.83%	2.39%	0.99%	1.65%
France												
France		1.85%	0.79	0.03%	0.12%	-0.49%	1.65%	0.94%	0.78%	0.20%	-0.34%	0.12%
Japan												
Japan		0.24%	0.92	0.00%	0.00%	0.00%	0.17%	0.01%	0.15%	0.07%	0.02%	-0.01%
Australia												
RBA Cash Rate		1.35%		0.00%	0.00%	0.50%	1.25%	0.75%	0.00%	0.10%	0.10%	0.75%
PNG CPI Index												
Latest 12 mth % change		5.70%								4.60%	3.10%	4.00%
Currencies												
Percentage changes												
PGK/USD		0.2840	0.00	0.00%	0.00%	0.00%	-0.35%	0.00%	-0.35%	0.00%	-2.90%	-1.18%
PGK/AUD		0.4145	0.84	-0.81%	-1.92%	1.52%	5.52%	8.56%	-3.36%	6.19%	-11.68%	-0.48%
PGK/GBP		0.2374	0.92	-0.67%	-0.92%	2.46%	12.41%	8.09%	2.41%	1.00%	-6.57%	-4.40%
PGK/NZD		0.4601	0.92	-0.32%	-1.12%	2.45%	10.23%	11.85%	-2.13%	5.78%	-9.52%	-1.45%
PGK/JPY		39.160	0.97	-0.28%	0.36%	2.09%	19.35%	11.97%	5.43%	11.64%	-7.87%	-2.68%
AUD/USD		0.6852	0.15	0.82%	1.93%	-1.50%	-5.58%	-7.89%	3.10%	-5.83%	9.94%	-0.71%
USD/JPY		137.890	0.97	-0.28%	0.37%	2.09%	19.78%	11.96%	5.79%	11.63%	-5.12%	-1.53%
EUR/USD		1.0150	0.07	0.64%	1.36%	-3.50%	-10.25%	-6.38%	-1.24%	-8.00%	9.68%	-1.94%
GBP/USD		1.1964	0.07	0.66%	0.93%	-2.41%	-11.34%	-7.49%	-2.69%	-0.98%	3.90%	3.37%
Equity Indices												
Papua New Guinea												
KSi Index		6,280.46	1.00	0.00%	-0.01%	0.26%	7.15%	1.51%	5.28%	-3.09%	-3.42%	21.05%
KSi Home Index		15,356.56	0.73	0.00%	-3.45%	0.00%	6.71%	10.08%	-3.06%	8.11%	1.50%	14.95%
Australia												
All Ordinaries		6,852.98	0.18	-0.51%	0.97%	2.27%	-11.91%	-13.39%	0.13%	13.55%	0.71%	19.14%
S&P/ASX 100		5,564.83	0.19	-0.60%	0.48%	1.82%	-9.49%	-11.65%	1.41%	13.28%	-2.06%	18.88%
S&P/ASX 20		3,745.10	0.18	-0.34%	0.33%	1.75%	-7.71%	-11.32%	3.21%	12.14%	-1.49%	15.34%
S&P/ASX 50		6,505.20	0.19	-0.56%	0.27%	1.78%	-8.29%	-11.12%	2.31%	12.37%	-4.86%	19.07%
S&P/ASX 50 Accumulation		78,978.60	0.21	-0.56%	0.27%	1.92%	-6.17%	-10.55%	4.00%	17.00%	-1.94%	24.43%
S&P/ASX Midcap 50		8,183.70	0.13	-0.90%	1.88%	2.07%	-16.20%	-14.95%	-3.46%	18.46%	14.48%	17.68%
S&P/ASX Small Ordinaries		2,766.60	0.15	-0.01%	3.02%	3.58%	-21.61%	-20.79%	-5.06%	14.24%	6.62%	17.88%
S&P/ASX 200		6,649.60	0.18	-0.56%	0.66%	1.93%	-10.68%	-12.42%	0.74%	13.02%	-1.45%	18.38%
S&P/ASX 200 Accumulation		78,537.59	0.20	-0.56%	0.66%	2.08%	-8.80%	-11.90%	2.24%	17.23%	1.40%	23.40%
S&P/ASX 300		6,632.79	0.18	-0.54%	0.75%	2.00%	-11.02%	-12.73%	0.60%	13.38%	-1.10%	18.77%
S&P/ASX 200 Energy		10,176.00	0.74	2.45%	4.13%	3.23%	28.80%	1.45%	25.09%	-1.97%	-29.93%	18.24%
S&P/ASX 200 Materials		14,535.30	0.04	-0.87%	-0.80%	-8.77%	-13.17%	-16.19%	11.87%	6.84%	13.37%	22.09%
S&P/ASX 200 Industrials		6,308.00	0.44	-0.49%	1.17%	1.91%	-5.08%	-2.18%	-3.84%	11.24%	-14.10%	22.62%
S&P/ASX 200 Consumer Discretionary		2,848.60	0.25	-0.77%	2.10%	5.88%	-19.29%	-15.08%	-10.59%	21.31%	8.63%	27.23%
S&P/ASX 200 Consumer Staples		13,255.10	0.51	-0.73%	-0.28%	6.96%	-2.13%	-3.40%	-1.42%	7.13%	3.57%	17.98%
S&P/ASX 200 Healthcare		42,002.40	0.42	-2.27%	-0.54%	9.72%	-7.04%	-1.93%	-10.65%	7.98%	2.97%	41.23%
S&P/ASX 200 Financials		5,977.00	0.31	-0.01%	0.87%	4.35%	-8.56%	-14.87%	3.67%	20.20%	-9.00%	7.39%
S&P/ASX 200 Information Technology		1,436.60	0.15	-2.85%	3.40%	11.11%	-32.80%	-27.19%	-14.04%	-2.79%	56.35%	31.81%
S&P/ASX 200 Telecommunication Services		1,398.50	0.21	-0.95%	1.61%	4.04%	-14.20%	-10.12%	-6.92%	28.46%	0.91%	22.31%
S&P/ASX 200 Utilities		7,748.80	0.75	1.01%	0.90%	5.02%	15.78%	0.61%	12.72%	4.56%	-21.52%	10.09%
S&P/ASX 200 A-REIT		1,386.30	0.22	-0.45%	0.71%	4.79%	-20.99%	-18.85%	-7.71%	21.61%	-7.99%	14.01%
S&P/ASX 200 Financial-x-A-REIT		6,666.40	0.31	0.00%	0.87%	4.35%	-8.56%	-14.87%	3.67%	20.20%	-8.99%	7.39%
North American												
DJIA		31,827.05	0.28	2.43%	2.73%	4.25%	-12.41%	-11.25%	-4.57%	18.73%	7.25%	22.34%
S&P 500		3,936.69	0.24	2.76%	3.09%	4.57%	-17.40%	-16.45%	-4.95%	26.89%	16.26%	28.88%
NASDAQ		11,713.15	0.20	3.11%	3.98%	5.82%	-25.13%	-22.44%	-9.10%	21.39%	43.64%	35.23%
Toronto S&P/TSX		18,937.71	0.16	1.84%	1.39%	-1.66%	-10.77%	-13.84%	3.14%	21.74%	2.17%	19.13%
Europe												
FTSE		7,296.28	0.51	1.01%	1.20%	2.02%	-1.20%	-4.61%	1.78%	14.30%	-14.34%	12.10%
DAX		13,308.41	0.23	2.69%	3.12%	0.12%	-16.22%	-11.31%	-9.25%	15.79%	3.55%	25.48%
CAC 40		6,201.22	0.26	1.79%	2.60%	3.97%	-13.31%	-11.07%	-6.89%	28.85%	-7.14%	26.37%
Asia												
Nikkei		26,961.68	0.38	0.65%	2.37%	2.73%	-6.36%	-5.13%	-3.37%	4.91%	16.01%	18.20%
Hang Seng		20,661.06	0.24	-0.89%	-0.88%	-4.17%	-11.70%	-0.62%	-5.99%	-14.08%	-3.40%	9.07%
Shanghai		3,279.43	0.47	0.04%	-0.06%	-0.83%	-9.90%	4.50%	-10.65%	4.80%	13.87%	22.30%
Sensex		54,767.62	0.33	0.45%	1.63%	4.26%	-5.98%	-9.48%	0.54%	21.99%	15.75%	14.38%

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Shading Key:

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%	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

	52		Movement for the period				Q2 2022	Q1 2022	2021	2020	2019	
	19-Jul-22	wk	Day	Week	Month	YTD						
Indices												
MSCI World USD Index	2,628.34	0.19	2.36%	2.90%	3.34%	-18.67%	-16.60%	-5.53%	20.14%	14.06%	25.19%	
MSCI World Net TR USD Index	8,009.06	0.20	2.36%	2.92%	3.43%	-17.90%	-15.26%	-5.15%	21.82%	15.90%	27.67%	
MSCI ACWI-ex-Australia TR AUD Index	12,902.55	0.20	0.00%	-1.85%	4.84%	-15.04%	-7.44%	-8.42%	29.58%	5.73%	27.97%	
MSCI ACWI Net TR USD Index	318.88	0.17	2.09%	2.74%	2.67%	-18.04%	-14.72%	-5.36%	18.54%	16.25%	26.60%	
MSCI ACWI Minimum Volatility USD	2,107.66	0.22	0.90%	0.50%	2.49%	-12.44%	-9.77%	-3.40%	11.95%	0.56%	18.50%	
MSCI EM Asia Net TR USD Index	583.12	0.04	-0.35%	1.28%	-2.83%	-18.81%	-8.32%	-8.69%	-5.08%	28.38%	19.24%	
MSCI EM Net TR USD Index	492.45	0.05	-0.05%	1.37%	-2.97%	-19.04%	-10.36%	-6.97%	-2.54%	18.31%	18.42%	
VIX Volatility S&P500	24.50	0.44	-3.16%	-10.22%	-18.85%	42.28%	39.64%	19.40%	-24.31%	65.09%	-45.79%	
Commodities												
Light Crude WTI Futures	US\$/bbl	104.22	0.66	1.58%	8.74%	-5.81%	37.78%	5.46%	32.58%	55.89%	-20.54%	34.46%
Brent Crude	US\$/bbl	107.35	0.66	1.02%	7.90%	-6.52%	37.31%	6.39%	38.03%	50.93%	-21.52%	22.68%
Gold	US\$/oz	1,728.10	0.07	1.05%	0.19%	-6.02%	-5.66%	-7.51%	6.67%	-3.34%	24.42%	18.87%
Silver	US\$/oz	18.71	0.06	-0.67%	-1.29%	-14.36%	-20.08%	-19.02%	7.34%	-11.35%	47.38%	15.32%
Copper	US\$/lb	3.29	0.04	-1.64%	0.09%	-18.71%	-26.39%	-21.91%	6.26%	27.05%	25.81%	6.31%
Iron Ore	US\$/mt	90.38	0.08	0.00%	-17.26%	-24.65%	-19.77%	-16.56%	24.13%	-27.05%	81.97%	20.45%
Malaysian Palm Oil* RM/tn		3,799	0.03	-2.26%	-7.81%	-27.08%	-26.36%	-20.39%	23.88%	32.59%	27.95%	51.75%
LNG *Jap/Korea	US\$/mmBtu	37.49	0.62	2.43%	-2.96%	0.43%	22.92%	9.10%	16.20%	113.25%	169.81%	-41.08%
ICCO Cocoa	US\$/mt	2,347	0.25	0.77%	1.82%	-2.86%	-6.87%	-13.55%	5.16%	-3.19%	2.48%	5.13%
ICO Coffee	US cents/lb	220	0.56	0.59%	5.33%	-5.45%	-2.52%	3.18%	0.13%	76.30%	-1.12%	27.34%
Equities												
Percentage changes												
Domestic												
PGK K												
Arbitrage												
PNGX												
Bank South Pacific	11.70	12.41	0.27	0.00%	0.00%	0.08%	1.31%	2.90%	-1.63%	2.08%	1.87%	14.81%
Credit Corporation		1.85	0.96	0.00%	0.00%	0.00%	10.12%	15.63%	-4.76%	-1.18%	6.25%	18.52%
City Pharmacy		0.95	0.50	0.00%	-13.64%	0.00%	0.00%	-13.00%	0.00%	90.00%	-38.27%	24.62%
Kina Asset Management Limited		1.00		0.00%	0.00%	0.00%	1.01%	0.00%	1.01%	10.00%	-5.26%	0.00%
Kina Securities Limited	2.07	3.00	0.55	0.00%	3.45%	0.00%	1.69%	0.00%	1.69%	-1.67%	-10.98%	27.17%
Steamship Trading Company	28.47	35.46		0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
Santos Limited	17.47	19.10	1.60	0.00%	0.00%		2.70%					
Australia												
A2 Milk Company Limited		4.32	0.10	-1.82%	-4.00%	0.70%	-20.88%	-15.90%	-4.40%	-52.31%	-19.93%	38.57%
ANZ Banking Group Limited		21.64	0.06	0.80%	-4.67%	-1.41%	-21.34%	-20.18%	0.33%	21.19%	-7.84%	0.70%
BSP Financial Group		4.85	0.43	-1.02%	-1.22%	-0.82%	13.58%	3.13%	12.41%	-17.88%		
BHP Billiton Limited		36.61	0.06	-0.97%	-2.27%	-10.60%	-11.78%	-20.29%	24.70%	-2.19%	9.02%	13.70%
Boral Limited		2.67	0.03	-2.20%	5.95%	-1.84%	-56.23%	-25.14%	-43.28%	23.23%	10.49%	-9.31%
Bougainville Copper Limited		0.33	0.05	-4.35%	-4.35%	-5.71%	8.20%	-56.00%	145.90%	5.17%	-10.77%	103.13%
Bank of Queensland		7.15	0.21	0.99%	2.44%	7.84%	-11.62%	-23.16%	7.29%	4.52%	6.76%	-25.26%
Brambles Limited		11.32	0.63	-0.26%	2.63%	6.89%	6.49%	8.07%	-6.77%	0.28%	-9.56%	15.47%
Commonwealth Bank of Australia		94.95	0.34	0.75%	1.41%	5.89%	-5.99%	-14.55%	4.72%	23.01%	2.77%	10.37%
CSL		290.66	0.64	-0.02%	-0.69%	11.79%	-0.02%	0.34%	-7.76%	2.66%	2.69%	48.93%
Fortescue Mining		17.01	0.25	0.71%	0.71%	-3.30%	-11.45%	-15.15%	7.55%	-18.01%	119.18%	155.13%
Horizon Oil Ltd		0.13	0.62	0.00%	-1.96%	4.17%	35.87%	8.00%	35.87%	48.39%	-48.33%	20.00%
Kina Securities Ltd		0.86	0.26	2.38%	3.61%	6.17%	0.58%	-5.85%	0.00%	-5.00%	-39.60%	56.84%
Kina Petroleum Ltd		0.06		0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	-1.72%
Macquarie Group Ltd		167.63	0.21	-3.29%	-0.02%	2.21%	-18.39%	-19.07%	-1.04%	48.32%	0.46%	26.88%
Mirvac Group		2.08	0.09	0.48%	0.48%	1.96%	-28.52%	-20.68%	-14.43%	10.23%	-16.98%	41.96%
National Australia Bank		29.42	0.47	1.45%	4.59%	8.76%	2.01%	-15.33%	12.17%	27.61%	-8.24%	2.33%
Newcrest Mining Limited		18.53	0.00	-0.70%	-3.59%	-21.98%	-24.31%	-21.88%	9.23%	-5.04%	-14.78%	38.76%
Origin Energy Ltd		5.65	0.51	0.36%	1.44%	-0.35%	7.82%	-8.03%	18.89%	10.08%	-43.67%	30.60%
Pilbara Minerals Ltd		2.36	0.31	-3.28%	5.36%	11.32%	-26.25%	-28.44%	0.00%	267.82%	210.71%	-55.20%
Qbe Insurance Group Ltd		11.59	0.55	-1.11%	-1.02%	-2.11%	2.11%	5.65%	1.32%	33.06%	-33.77%	27.52%
Rio Tinto Limited		95.71	0.17	0.46%	0.31%	-7.88%	-4.40%	-13.78%	18.98%	-12.05%	13.38%	27.95%
ResMed Inc		31.65	0.31	-4.58%	-2.07%	8.58%	-11.54%	-5.34%	-9.39%	31.40%	24.34%	37.56%
Santos Limited		7.24	0.46	1.12%	3.87%	-2.29%	14.74%	-4.13%	22.66%	0.64%	-23.35%	49.27%
Steamship Trading Company		11.80	0.72	-1.83%	-1.83%	-1.67%	18.00%	18.93%	0.90%	1.52%	-21.20%	-33.16%
Suncorp Metway Limited		11.19	0.36	-5.01%	0.36%	2.57%	1.08%	-1.26%	0.45%	13.66%	-24.85%	2.61%
Sydney Airport		8.72	1.00	0.00%	0.00%	0.00%	0.46%	0.00%	0.46%	35.41%	-25.98%	28.68%
Transurban Group		14.35	0.84	0.28%	0.91%	2.87%	3.84%	6.13%	-1.95%	1.17%	-8.38%	27.98%
Telstra Corporation Limited		3.93	0.38	-0.51%	1.81%	2.88%	-5.98%	-2.78%	-5.26%	40.27%	-15.82%	24.21%
Treasury Wine Estates Limited		11.49	0.36	0.00%	1.86%	6.19%	-7.19%	-1.99%	-6.46%	31.70%	-42.12%	9.73%
Westpac Banking Corporation		20.30	0.16	0.74%	1.00%	2.99%	-4.92%	-19.55%	13.54%	10.22%	-20.06%	-3.23%
Worley Limited		13.52	0.69	0.37%	0.52%	-0.73%	27.19%	10.30%	21.45%	-7.48%	-24.95%	34.06%
Woolworths Limited		37.04	0.46	-1.02%	-0.32%	9.78%	-2.55%	-4.46%	-1.97%	-3.31%	8.71%	22.91%
International												
iShare MSCI All Asia ex Japan	USD \$	68.18	0.08	1.55%	1.67%	-1.48%	-17.57%	-7.81%	-9.29%	-7.74%	22.19%	15.56%
Blackrock Int Equity Fund*	AUD \$	18.20	0.02	-0.88%	-1.84%	0.32%	-18.91%	-8.50%	-7.59%	24.76%	-0.61%	23.52%
Blackrock Australian Equity Fund*	AUD \$	1.62	0.06	1.26%	1.30%	-2.48%	-16.76%	-10.96%	-0.08%	11.82%	-2.28%	19.10%
Vanguard International Share*	AUD \$	2.57	0.17	0.68%	0.86%	3.62%	-16.92%	-8.11%	-9.25%	23.54%	-0.10%	22.72%
Vanguard FTSE World exUS	USD \$	50.12	0.12	2.33%	2.64%	0.22%	-18.21%	-13.25%	-6.02%	5.00%	8.58%	17.92%
Vanguard FTSE Europe	USD \$	53.55	0.15	3.26%	4.16%	0.98%	-21.53%	-15.19%	-8.73%	13.28%	2.80%	20.53%
iShares Core MSCI Europe	USD \$	45.58	0.15	3.22%	4.09%	1.09%	-21.63%	-15.81%	-8.18%	13.42%	2.83%	20.66%
iShares Asia 50	USD \$	61.62	0.07	1.43%	2.17%	-2.76%	-19.51%	-8.58%	-10.36%	-12.17%	32.08%	19.35%
iShares MSCI Japan	USD \$	53.62	0.07	1.44%	1.15%	1.94%	-19.92%	-14.25%	-7.99%	-0.89%	14.04%	16.87%
Acadian Global Managed Volatility Equity Fund		1.48	0.80	-0.95%	-2.72%	-3.26%	-13.51%	-2.24%	-4.12%	10.44%	-11.46%	8.12%
Lazard Global Managed Volatility Fund - Australia*		0.98	0.00	-0.61%	-15.72%	-11.98%	-17.46%	-0.19%	-1.62%	19.66%	-22.67%	14.95%
Robeco Emerging Conservative Equity Fund - Australia		1.28	0.00	-0.59%	-0.05%	-4.73%	-13.03%	-2.96%	-5.17%	13.49%	-15.41%	10.42%

*Lazard performance since inception 28.02.17