

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-Jul-23

	Closing prices 26-Jul-23	52 wk	Movement for the period				Q2 2023	Q1 2023	2022	2021	2020
			Day	Week	Month	YTD					
Interest Rates											
Central Bank Bills											
Change to today's price											
from closing prices of prior period											
7 days	C-bill auctions on Thursday;	2.23%	0.00%	0.00%	0.01%	2.23%	2.23%	0.00%	0.00%	0.00%	
14 days	reported on Friday	2.25%	0.00%	0.00%	0.00%	2.25%	2.25%	0.00%	0.00%	0.00%	
28 days		2.38%	0.00%	0.00%	0.00%	0.42%	0.24%	0.18%	1.96%	1.29%	
63 days		2.66%	0.00%	0.00%	0.01%	0.18%	0.20%	-0.02%	2.48%	1.99%	
91 days		2.80%	0.00%	-0.01%	0.00%	0.08%	0.29%	-0.20%	2.72%	1.95%	
Treasury Bills											
182 days	Tbill auctions are regular Wednesdays	2.00%	0.53	0.00%	0.00%	-0.09%	-0.69%	0.10%	-0.70%	2.69%	
273 days	reported Thursdays	2.39%	0.00	0.00%	0.00%	0.00%	-0.56%	0.25%	-0.81%	2.95%	
364 days		2.97%	0.00%	0.00%	-0.02%	-1.30%	0.04%	-1.32%	4.27%	7.04%	
Government Inscribed Stock											
GIS 2Y 2023-25	GIS auctions usually monthly	4.25%	0.00%	0.00%	0.00%	0.05%	0.05%	0.00%	4.20%	8.50%	
GIS 3Y 2023-26	reported Thursday/Friday	4.45%	0.03%	0.03%	0.03%	-4.55%	-4.58%	0.00%	9.00%	9.00%	
GIS 4Y 2023-27		4.67%	-0.06%	-0.06%	-0.06%	-0.49%	-0.43%	0.00%	5.16%	9.84%	
GIS 5Y 2022-27		5.24%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	5.24%	9.70%	
GIS 6Y 2023-29		5.16%	-0.11%	-0.11%	-0.11%	5.16%	5.27%	0.00%	0.00%	0.00%	
GIS 7Y 2023-30		5.44%	-0.05%	-0.05%	-0.05%	-0.12%	-0.07%	0.00%	5.56%	9.80%	
GIS 8Y 2023-31		5.58%	-0.06%	-0.06%	-0.06%	0.14%	0.20%	0.00%	5.44%	0.00%	
GIS 9Y 2023-32		5.86%	0.00%	0.00%	0.00%	0.42%	0.42%	0.00%	5.44%	9.90%	
GIS 10Y 2023-33		5.83%	-0.08%	-0.08%	-0.08%	0.39%	0.47%	0.00%	5.44%	9.90%	
Kina Facility Rate											
		3.50%	1.00	0.00%	0.00%	0.00%	0.25%	0.00%	0.25%	3.25%	
Ten year Government Bond yields											
United States		3.87%	0.76	-0.02%	0.12%	0.16%	-0.01%	0.37%	-0.41%	3.87%	
United Kingdom		4.28%	0.86	0.01%	0.07%	-0.04%	0.61%	0.90%	-0.18%	3.67%	
Australia		4.01%	0.79	-0.02%	0.14%	0.14%	-0.04%	0.73%	-0.75%	4.05%	
New Zealand		4.64%	0.84	0.02%	0.13%	0.09%	0.16%	0.43%	-0.28%	4.47%	
France		3.01%	0.88	0.06%	0.05%	0.17%	-0.10%	0.14%	-0.32%	3.12%	
Japan		0.46%	0.80	-0.01%	-0.01%	0.07%	0.03%	0.05%	-0.07%	0.42%	
Australia RBA Cash Rate											
	Latest 12 mth % change	4.10%		0.00%	0.00%	0.00%	1.00%	0.50%	0.50%	3.10%	
PNG CPI Index											
		3.40%					-2.90%	0.60%	5.70%	4.60%	
Currencies											
Percentage changes											
PGK/USD		0.2790	0.00	0.00%	-0.36%	-0.71%	-1.76%	-1.41%	0.00%	-0.35%	
PGK/AUD		0.4127	0.27	0.15%	0.10%	-2.39%	-1.50%	-0.09%	1.03%	6.67%	
PGK/GBP		0.2164	0.04	-0.41%	0.19%	-1.95%	-8.19%	-3.10%	-2.67%	11.60%	
PGK/NZD		0.4485	0.03	-0.09%	0.09%	-2.37%	-0.09%	1.84%	0.74%	7.55%	
PGK/JPY		39.330	0.48	-0.35%	0.74%	-2.74%	4.46%	7.31%	0.27%	14.75%	
USD/AUD		0.6762	0.57	-0.13%	-0.44%	1.71%	-0.24%	-1.33%	-1.00%	-6.60%	
USD/JPY		140.970	0.59	-0.35%	1.11%	-2.06%	6.36%	8.85%	0.27%	15.13%	
USD/EUR		1.1058	0.89	-0.16%	-1.47%	0.96%	3.83%	-0.32%	2.28%	-5.83%	
USD/GBP		1.2895	0.91	0.43%	-0.54%	1.24%	7.02%	1.77%	2.76%	-10.71%	
Equity Indices											
Papua New Guinea											
Percentage changes											
Ksi Index		6,284.98	0.86	0.00%	-0.04%	-0.02%	0.12%	0.01%	0.14%	7.10%	
Ksi Home Index		15,552.26	0.42	0.00%	0.00%	0.00%	2.85%	-2.88%	5.90%	5.07%	
Australia											
All Ordinaries		7,617.85	0.86	0.84%	1.06%	3.17%	5.49%	0.38%	2.10%	-7.17%	
S&P/ASX 100		6,217.34	0.86	0.88%	1.19%	2.82%	5.27%	0.50%	1.97%	-3.95%	
S&P/ASX 20		4,134.30	0.77	0.98%	1.56%	2.87%	3.77%	-0.85%	1.71%	-1.83%	
S&P/ASX 50		7,228.20	0.85	0.89%	1.27%	2.60%	5.07%	-0.05%	2.46%	-3.01%	
S&P/ASX 50 Accumulation		92,163.90	1.00	0.89%	1.27%	2.76%	7.46%	0.66%	4.05%	1.89%	
S&P/ASX Midcap 50		9,475.30	0.92	0.78%	0.68%	4.25%	6.62%	4.23%	-1.15%	-9.00%	
S&P/ASX Small Ordinaries		2,879.90	0.59	0.41%	-0.67%	3.41%	2.92%	-1.02%	0.90%	-20.72%	
S&P/ASX 200		7,402.01	0.86	0.85%	1.07%	2.86%	5.16%	0.36%	1.98%	-5.45%	
S&P/ASX 200 Accumulation		91,495.25	1.00	0.85%	1.07%	3.02%	7.40%	1.01%	3.46%	-1.08%	
S&P/ASX 300		7,354.58	0.84	0.83%	0.99%	2.88%	5.03%	0.34%	1.86%	-6.05%	
S&P/ASX 200 Energy		11,846.80	0.94	0.57%	5.14%	10.15%	7.33%	3.56%	-5.27%	39.71%	
S&P/ASX 200 Materials		18,678.40	0.84	1.83%	2.62%	3.04%	6.48%	-2.57%	5.51%	4.79%	
S&P/ASX 200 Industrials		6,890.20	0.95	0.17%	1.14%	1.55%	10.52%	3.05%	5.79%	-6.18%	
S&P/ASX 200 Consumer Discretionary		3,000.80	0.79	1.08%	0.33%	2.69%	9.91%	-1.87%	9.87%	-22.65%	
S&P/ASX 200 Consumer Staples		13,126.20	0.53	0.27%	0.61%	-1.56%	4.65%	-0.13%	6.13%	-7.39%	
S&P/ASX 200 Healthcare		39,833.70	0.13	-0.49%	-0.79%	-3.77%	-3.75%	-3.18%	3.05%	-8.41%	
S&P/ASX 200 Financials		6,495.70	0.70	1.08%	0.43%	5.09%	2.16%	1.46%	-3.59%	-2.72%	
S&P/ASX 200 Information Technology		1,876.00	0.93	1.15%	-1.65%	5.26%	33.48%	21.03%	7.55%	-34.25%	
S&P/ASX 200 Telecommunication Services		1,559.40	0.95	0.53%	0.89%	1.77%	10.51%	1.40%	7.44%	-13.43%	
S&P/ASX 200 Utilities		9,034.00	0.98	-0.34%	-0.16%	2.26%	8.69%	4.35%	0.70%	24.19%	
S&P/ASX 200 A-REIT		1,386.40	0.59	-0.52%	-0.55%	0.98%	3.97%	1.76%	-0.16%	-24.00%	
S&P/ASX 200 Financial-x-A-REIT		7,244.90	0.70	1.08%	0.43%	5.09%	2.16%	1.46%	-3.59%	-2.72%	
North American											
DJIA		35,520.12	1.00	0.23%	1.31%	4.93%	7.16%	3.41%	0.38%	-8.78%	
S&P 500		4,566.75	1.00	-0.02%	0.02%	4.34%	18.94%	8.30%	7.03%	-19.44%	
NASDAQ		14,127.28	0.94	-0.12%	-1.61%	3.94%	34.98%	12.81%	16.77%	-33.10%	
Toronto S&P/TSX		20,561.64	0.92	0.05%	0.34%	3.75%	6.07%	0.28%	3.69%	-8.66%	
Europe											
FTSE		7,676.89	0.72	-0.19%	1.17%	2.35%	3.02%	-1.31%	2.42%	0.91%	
DAX		16,131.46	0.95	-0.49%	0.14%	1.14%	15.86%	3.32%	12.25%	-12.35%	
CAC 40		7,315.07	0.86	-1.35%	-0.16%	0.39%	13.00%	1.06%	13.11%	-9.50%	
Asia											
Nikkei		32,668.34	0.86	-0.04%	-0.69%	-1.58%	25.19%	18.36%	7.46%	-9.37%	
Hang Seng		19,365.14	0.58	-0.36%	2.18%	1.01%	-2.10%	-7.27%	3.13%	-15.46%	
Shanghai		3,223.03	0.66	-0.26%	0.76%	1.06%	4.33%	-2.16%	5.94%	-15.13%	
Sensex		66,707.20	0.92	0.53%	-0.58%	4.37%	9.64%	9.71%	-3.04%	4.44%	

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These estimates are based upon the last 256 daily moves of each instrument

27-Jul-23

		26-Jul-23	52 Movement for the period				YTD	Q2 2023	Q1 2023	2022	2021	2020	
			52 wk	Day	Week	Month							
Indices													
MSCI World USD Index		3,044.70	1.00	-0.02%	-0.11%	4.10%	16.98%	6.28%	7.25%	-19.46%	20.14%	14.06%	
MSCI World Net TR USD Index		9,437.54	1.00	-0.02%	-0.10%	4.17%	18.18%	6.83%	7.73%	-18.14%	21.82%	15.90%	
MSCI ACWI-ex-Australia TR AUD Index		15,803.84	1.00	0.46%	1.18%	1.82%	18.95%	7.63%	9.20%	-12.52%	29.58%	5.73%	
MSCI ACWI Net TR USD Index		372.33	1.00	-0.02%	0.05%	4.21%	17.23%	6.18%	7.31%	-18.36%	18.54%	16.25%	
MSCI ACWI Minimum Volatility USD		2,207.57	0.99	-0.08%	1.01%	2.47%	4.27%	1.57%	1.01%	-12.04%	11.95%	0.56%	
MSCI EM Asia Net TR USD Index		614.57	0.90	-0.17%	0.94%	3.92%	8.46%	-0.77%	4.81%	-21.11%	-5.08%	28.38%	
MSCI EM Net TR USD Index		533.71	0.99	-0.03%	1.24%	4.55%	9.80%	0.90%	3.96%	-20.09%	-2.54%	18.31%	
VIX Volatility S&P500		13.19	0.01	-4.83%	-4.14%	-1.79%	-39.13%	-27.33%	-13.71%	25.84%	-24.31%	65.09%	
Commodities													
Light Crude WTI Futures	US\$/bbl	78.78	0.40	-1.07%	4.55%	13.25%	-1.84%	-6.65%	-5.72%	6.11%	55.89%	-20.54%	
Brent Crude	US\$/bbl	82.92	0.33	-0.86%	4.35%	12.01%	-3.48%	-6.11%	-7.15%	9.89%	50.93%	-21.52%	
Gold	US\$/oz	2,009.50	0.89	0.33%	-0.50%	4.54%	10.04%	-2.86%	8.76%	-0.31%	-3.34%	24.42%	
Silver	US\$/oz	24.97	0.85	0.59%	-1.64%	8.17%	3.87%	-4.70%	0.48%	2.67%	-11.35%	47.38%	
Copper	US\$/lb	3.90	0.63	-0.34%	2.31%	4.26%	2.40%	-8.18%	7.45%	-14.77%	27.05%	25.81%	
Iron Ore	US\$/mt	113.18	0.77	1.67%	0.85%	4.04%	4.19%	-10.21%	11.66%	-3.57%	-27.05%	81.97%	
Malaysian Palm Oil* RM/tn		3,987	0.65	-0.32%	3.53%	6.29%	-4.41%	-7.57%	-2.71%	-19.15%	32.59%	27.95%	
LNG *Jap/Korea	US\$/mmBtu	11.10	0.03	-3.14%	3.30%	-7.65%	-62.39%	-9.43%	-54.21%	-3.21%	113.25%	169.81%	
ICCO Cocoa	US\$/mt	3,552	1.00	2.36%	3.47%	7.90%	36.62%	13.13%	12.81%	3.17%	-3.19%	2.48%	
ICO Coffee	US cents/lb	163	0.19	0.80%	7.02%	-1.51%	-2.48%	-5.57%	1.91%	-26.01%	76.30%	-1.12%	
Equities													
Percentage changes													
Domestic													
	PGK	Arbitrage	PNGX										
Bank South Pacific		12.38	12.86	0.77	0.08%	0.08%	0.47%	3.63%	0.39%	3.14%	1.31%	2.08%	1.87%
Credit Corporation			2.00	1.90	0.00%	0.00%	0.00%	8.11%	0.00%	8.11%	10.12%	-1.18%	6.25%
City Pharmacy			0.80	0.80	0.00%	0.00%	0.00%	-11.11%	-15.79%	5.56%	-5.26%	90.00%	-38.27%
Kina Asset Management Limited			0.85	0.85	0.00%	0.00%	0.00%	-10.53%	6.25%	-15.79%	-4.04%	10.00%	-5.26%
Kina Securities Limited		1.97	2.20	0.90	0.00%	-8.33%	-8.33%	-20.00%	-4.00%	-9.09%	-6.78%	-1.67%	-10.98%
Steamship Trading Company		31.50	35.46	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
Santos Limited		19.31	19.11	1.00	0.00%	0.00%	0.00%	0.05%	0.00%				
Australia													
A2 Milk Company Limited		5.03	0.13	0.40%	-1.95%	4.36%	-26.89%	-15.83%	-15.55%	26.01%	-52.31%	-19.93%	
ANZ Banking Group Limited		25.46	0.86	1.60%	0.00%	8.66%	7.02%	3.40%	-3.61%	-13.52%	21.19%	-7.84%	
BSP Financial Group		5.11	0.68	0.00%	4.29%	5.36%	4.29%	-0.41%	-0.41%	14.75%	-17.88%		
BHP Billiton Limited		46.88	0.78	2.31%	4.95%	3.21%	2.74%	-4.74%	3.51%	9.95%	-2.19%	9.02%	
Boral Limited		4.20	0.90	-0.47%	-3.23%	5.00%	45.33%	14.49%	21.80%	-52.62%	23.23%	10.49%	
Bougainville Copper Limited		0.38	0.82	-1.32%	1.35%	-3.85%	7.14%	21.21%	-5.71%	14.75%	5.17%	-10.77%	
Bank of Queensland		5.91	0.24	1.20%	-0.67%	7.45%	-14.35%	-15.41%	-5.94%	-14.71%	4.52%	6.76%	
Brambles Limited		14.00	0.83	-0.64%	0.29%	-1.41%	15.99%	7.30%	11.27%	13.55%	0.28%	-9.56%	
Commonwealth Bank of Australia		105.00	0.70	0.77%	0.33%	5.49%	2.34%	1.98%	-4.17%	1.58%	23.01%	2.77%	
CSL		262.86	0.07	-0.95%	-1.00%	-5.56%	-8.65%	-3.79%	0.19%	-1.02%	2.66%	2.69%	
Fortescue Mining		23.73	1.00	2.28%	6.46%	7.81%	15.70%	-1.38%	9.65%	6.77%	-18.01%	119.18%	
Horizon Oil Ltd		0.15	0.45	3.45%	3.45%	7.14%	15.38%	-17.65%	30.77%	41.30%	48.39%	-48.33%	
Kina Securities Ltd		0.82	0.45	0.62%	1.24%	9.40%	5.16%	-0.67%	-3.87%	-9.36%	-5.00%	-39.60%	
Kina Petroleum Ltd		0.06		0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	
Macquarie Group Ltd		183.02	0.72	0.60%	-0.48%	4.60%	9.62%	1.12%	5.21%	-18.71%	48.32%	0.46%	
Mirvac Group		2.29	0.74	0.44%	-2.55%	-0.87%	7.51%	8.65%	-2.35%	-26.80%	10.23%	-16.98%	
National Australia Bank		28.04	0.38	1.56%	0.21%	6.82%	-6.72%	-4.87%	-7.78%	4.23%	27.61%	-8.24%	
Newcrest Mining Limited		26.75	0.77	0.94%	-3.60%	0.26%	29.60%	-1.60%	30.09%	-15.69%	-5.04%	-14.78%	
Origin Energy Ltd		8.48	0.95	-0.82%	-1.85%	0.95%	9.84%	1.45%	7.38%	47.33%	10.08%	-43.67%	
Pilbara Minerals Ltd		5.05	0.84	4.55%	-1.56%	4.55%	34.67%	24.11%	5.07%	17.19%	267.82%	210.71%	
Qbe Insurance Group Ltd		15.79	0.98	0.96%	3.61%	1.15%	17.57%	7.40%	8.64%	18.33%	33.06%	-33.77%	
Rio Tinto Limited		120.81	0.81	1.37%	4.14%	4.34%	3.78%	-4.54%	3.20%	16.28%	-12.05%	13.38%	
ResMed Inc		32.71	0.45	0.74%	0.99%	1.36%	5.65%	1.30%	4.62%	-13.47%	31.40%	24.34%	
Santos Limited		7.97	0.98	0.25%	4.18%	7.56%	11.62%	8.99%	-3.36%	13.15%	0.64%	-23.35%	
Steamship Trading Company		13.00	1.00	0.00%	3.75%	33.33%	23.81%	26.79%	-13.62%	5.00%	1.52%	-21.20%	
Suncorp Metway Limited		14.06	1.00	1.81%	1.66%	3.38%	16.78%	11.40%	0.58%	8.76%	13.66%	-24.85%	
Transurban Group		14.24	0.67	0.85%	2.30%	-1.79%	9.71%	0.28%	9.48%	-6.08%	1.17%	-8.38%	
Telstra Corporation Limited		4.25	0.76	0.00%	0.95%	-2.07%	6.52%	1.90%	5.76%	-4.55%	40.27%	-15.82%	
Treasury Wine Estates Limited		11.13	0.13	0.54%	1.18%	-2.11%	-18.22%	-14.08%	-3.97%	9.94%	31.70%	-42.12%	
Westpac Banking Corporation		22.09	0.46	1.66%	0.14%	3.22%	-5.40%	-1.48%	-7.24%	9.37%	10.22%	-20.06%	
Worley Limited		17.02	0.99	-0.23%	0.24%	9.10%	13.47%	9.58%	-3.93%	41.11%	-7.48%	-24.95%	
Woolworths Limited		38.78	0.82	0.34%	0.73%	-2.69%	15.55%	4.83%	12.93%	-11.71%	-3.31%	8.71%	
International													
iShares MSCI All Asia ex Japan	USD \$	69.38	0.79	0.61%	1.86%	4.41%	7.05%	-2.09%	4.72%	-21.64%	-7.74%	22.19%	
Blackrock Int Equity Fund*	AUD \$	21.23	0.79	-0.28%	0.72%	-1.83%	12.46%	8.30%	7.25%	-15.90%	24.76%	-0.61%	
Blackrock Australian Equity Fund*	AUD \$	1.77	0.76	0.44%	0.72%	1.59%	2.51%	1.21%	0.96%	-11.03%	11.82%	-2.28%	
Vanguard International Share*	AUD \$	2.98	0.95	0.17%	-0.03%	-0.32%	15.02%	6.89%	8.60%	-16.11%	23.54%	-0.10%	
Vanguard FTSE World exUS	USD \$	56.13	1.00	0.39%	0.52%	4.10%	11.95%	1.76%	6.64%	-18.18%	5.00%	8.58%	
Vanguard FTSE Europe	USD \$	63.34	0.98	0.19%	-0.16%	4.11%	14.25%	1.23%	9.94%	-18.76%	13.28%	2.80%	
iShares Core MSCI Europe	USD \$	53.94	0.95	0.09%	-0.20%	3.93%	13.56%	0.48%	10.27%	-18.33%	13.42%	2.83%	
iShares Asia 50	USD \$	61.94	0.75	0.75%	1.46%	3.28%	9.16%	-3.72%	9.08%	-25.89%	-12.17%	32.08%	
iShares MSCI Japan	USD \$	62.83	0.94	0.40%	-0.77%	1.63%	15.41%	5.47%	7.81%	-18.70%	-0.89%	14.04%	
Acadian Global Managed Volatility Equity Fund		1.57	0.39	-0.09%	0.87%	-6.13%	1.25%	4.62%	4.24%	-9.88%	10.44%	-11.46%	
Lazard Global Managed Volatility Fund - Australia*		0.99	0.03	0.00%	0.00%	-5.12%	-3.21%	-5.01%	1.89%	-13.72%	19.66%	-22.67%	
Robeco Emerging Conservative Equity Fund - Australia		1.40	0.47	-0.01%	1.29%	-3.67%	5.80%	4.46%	6.12%	-10.12%	13.49%	-15.41%	

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