

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

28-Jul-23

	Closing prices 27-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%	0.00%	2.23%	2.23%	0.00%	0.00%	0.00%	
14 days	reported on Friday	2.26%	0.01%	0.01%	0.01%	2.26%	2.25%	0.00%	0.00%	0.00%	
28 days		2.39%	0.01%	0.01%	0.01%	0.43%	0.24%	0.18%	1.96%	1.29%	
63 days		2.66%	0.00%	0.00%	0.00%	0.18%	0.20%	-0.02%	2.48%	1.99%	
91 days		2.80%	0.00%	-0.01%	-0.01%	0.08%	0.29%	-0.20%	2.72%	1.95%	
Treasury Bills											
182 days	Tbill auctions are regular Wednesdays	1.92%	0.48	-0.08%	-0.08%	-0.17%	-0.77%	0.10%	-0.70%	2.69%	
273 days	reported Thursdays	2.40%	0.00	0.01%	0.01%	0.01%	-0.55%	0.25%	-0.81%	2.95%	
364 days		2.97%	0.00%	0.00%	0.00%	-0.02%	-1.30%	0.04%	-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%	0.00%	0.03%	0.03%	-4.55%	-4.58%	0.00%	9.00%	9.00%	
GIS 4Y 2023-27		4.67%	0.00%	-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%	0.00%	-0.11%	-0.11%	5.16%	5.27%	0.00%	0.00%	0.00%	
GIS 7Y 2023-30		5.44%	0.00%	-0.05%	-0.05%	-0.12%	-0.07%	0.00%	5.56%	9.80%	
GIS 8Y 2023-31		5.58%	0.00%	-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%	0.00%	-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		4.00%	0.84	0.13%	0.15%	0.16%	0.12%	0.37%	-0.41%	3.87%	
United Kingdom		4.31%	0.87	0.03%	0.03%	-0.07%	0.64%	0.90%	-0.18%	3.67%	
Australia		3.92%	0.70	-0.09%	-0.03%	0.02%	-0.13%	0.73%	-0.75%	4.05%	
New Zealand		4.64%	0.85	0.01%	0.11%	0.08%	0.17%	0.43%	-0.28%	4.47%	
France		3.00%	0.87	-0.02%	-0.02%	0.05%	-0.12%	0.14%	-0.32%	3.12%	
Japan		0.45%	0.79	0.00%	-0.02%	0.06%	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%	-0.36%	-1.76%	-1.41%	0.00%	-0.35%	
PGK/AUD		0.4106	0.23	-0.51%	-0.02%	-2.95%	-2.00%	-0.09%	1.03%	6.67%	
PGK/GBP		0.2155	0.03	-0.42%	-0.55%	-2.84%	-8.57%	-3.10%	-2.67%	11.60%	
PGK/NZD		0.4467	0.03	-0.40%	0.31%	-3.00%	-0.49%	1.84%	0.74%	7.55%	
PGK/JPY		39.080	0.44	-0.64%	0.03%	-3.43%	3.80%	7.31%	0.27%	14.75%	
USD/AUD		0.6795	0.61	0.49%	-0.34%	2.67%	0.25%	-1.33%	-1.00%	-6.60%	
USD/JPY		140.070	0.55	-0.64%	0.39%	-3.09%	5.68%	8.85%	0.27%	15.13%	
USD/EUR		1.1093	0.91	0.32%	-1.04%	1.81%	4.16%	-0.32%	2.28%	-5.83%	
USD/GBP		1.2948	0.93	0.41%	0.20%	2.53%	7.46%	1.77%	2.76%	-10.71%	
Equity Indices											
Papua New Guinea											
Percentage changes											
Ksi Index		6,287.36	0.90	0.04%	0.04%	0.02%	0.15%	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		7,672.57	0.91	0.72%	1.73%	3.83%	6.24%	0.38%	2.10%	-7.17%	
S&P/ASX 100		6,258.01	0.91	0.65%	1.81%	3.52%	5.96%	0.50%	1.97%	-3.95%	
S&P/ASX 20		4,146.60	0.79	0.30%	1.82%	3.30%	4.08%	-0.85%	1.71%	-1.83%	
S&P/ASX 50		7,269.60	0.89	0.57%	1.81%	3.29%	5.67%	-0.05%	2.46%	-3.01%	
S&P/ASX 50 Accumulation		92,691.90	1.00	0.57%	1.81%	3.29%	8.07%	0.66%	4.05%	1.89%	
S&P/ASX Midcap 50		9,586.40	1.00	1.17%	1.77%	5.01%	7.87%	4.23%	-1.15%	-9.00%	
S&P/ASX Small Ordinaries		2,922.00	0.67	1.46%	0.97%	4.69%	4.42%	-1.02%	0.90%	-20.72%	
S&P/ASX 200		7,455.92	0.91	0.73%	1.79%	3.63%	5.93%	0.36%	1.98%	-5.45%	
S&P/ASX 200 Accumulation		92,161.63	1.00	0.73%	1.79%	3.64%	8.19%	1.01%	3.46%	-1.08%	
S&P/ASX 300		7,408.88	0.89	0.74%	1.72%	3.64%	5.80%	0.34%	1.86%	-6.05%	
S&P/ASX 200 Energy		11,784.40	0.91	-0.53%	4.73%	9.24%	6.77%	3.56%	-5.27%	39.71%	
S&P/ASX 200 Materials		18,483.30	0.80	-1.04%	1.60%	2.74%	5.37%	-2.57%	5.51%	4.79%	
S&P/ASX 200 Industrials		6,978.80	1.00	1.29%	2.21%	3.15%	11.94%	3.05%	5.79%	-6.18%	
S&P/ASX 200 Consumer Discretionary		3,063.20	0.91	2.08%	2.53%	4.35%	12.19%	-1.87%	9.87%	-22.65%	
S&P/ASX 200 Consumer Staples		13,284.90	0.61	1.21%	2.06%	-0.45%	5.92%	-0.13%	6.13%	-7.39%	
S&P/ASX 200 Healthcare		40,601.00	0.26	1.93%	1.62%	-1.97%	-1.89%	-3.18%	3.05%	-8.41%	
S&P/ASX 200 Financials		6,546.50	0.75	0.78%	0.81%	5.35%	2.96%	1.46%	-3.59%	-2.72%	
S&P/ASX 200 Information Technology		1,917.10	1.00	2.19%	0.15%	5.66%	36.40%	21.03%	7.55%	-34.25%	
S&P/ASX 200 Telecommunication Services		1,586.90	1.00	1.76%	2.96%	3.32%	12.46%	1.40%	7.44%	-13.43%	
S&P/ASX 200 Utilities		9,115.40	1.00	0.90%	1.09%	4.52%	9.67%	4.35%	0.70%	24.19%	
S&P/ASX 200 A-REIT		1,432.80	0.74	3.35%	3.27%	5.40%	7.45%	1.76%	-0.16%	-24.00%	
S&P/ASX 200 Financial-x-A-REIT		7,301.60	0.75	0.78%	0.81%	5.35%	2.96%	1.46%	-3.59%	-2.72%	
North American											
DJIA		35,282.72	0.97	-0.67%	0.16%	3.40%	6.44%	3.41%	0.38%	-8.78%	
S&P 500		4,537.41	0.97	-0.64%	0.06%	3.21%	18.18%	8.30%	7.03%	-19.44%	
NASDAQ		14,050.11	0.93	-0.55%	-0.09%	3.38%	34.24%	12.81%	16.77%	-33.10%	
Toronto S&P/TSX		20,385.47	0.85	-0.86%	-0.25%	2.37%	5.16%	0.28%	3.69%	-8.66%	
Europe											
FTSE		7,692.76	0.73	0.21%	0.61%	2.96%	3.23%	-1.31%	2.42%	0.91%	
DAX		16,406.03	1.00	1.70%	1.25%	2.88%	17.83%	3.32%	12.25%	-12.35%	
CAC 40		7,465.24	0.94	2.05%	1.09%	2.09%	15.32%	1.06%	13.11%	-9.50%	
Asia											
Nikkei		32,891.16	0.89	0.68%	1.23%	-1.03%	26.05%	18.36%	7.46%	-9.37%	
Hang Seng		19,639.11	0.62	1.41%	3.76%	3.72%	-0.72%	-7.27%	3.13%	-15.46%	
Shanghai		3,216.67	0.64	-0.20%	1.49%	1.08%	4.12%	-2.16%	5.94%	-15.13%	
Sensex		66,266.82	0.88	-0.66%	-1.93%	3.68%	8.92%	9.71%	-3.04%	4.44%	

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	1 standard deviation move up (33%)
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	2 standard deviation move down (5%)

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

28-Jul-23

		52 27-Jul-23 wk	Movement for the period				YTD	Q2 2023	Q1 2023	2022	2021	2020	
			Day	Week	Month								
Indices													
MSCI World USD Index		3,034.41	0.98	-0.34%	0.16%	3.43%	16.59%	6.28%	7.25%	-19.46%	20.14%	14.06%	
MSCI World Net TR USD Index		9,406.20	0.98	-0.33%	0.17%	3.49%	17.79%	6.83%	7.73%	-18.14%	21.82%	15.90%	
MSCI ACWI-ex-Australia TR AUD Index		15,805.71	1.00	0.01%	1.02%	1.98%	18.97%	7.63%	9.20%	-12.52%	29.58%	5.73%	
MSCI ACWI Net TR USD Index		371.36	0.99	-0.26%	0.33%	3.69%	16.93%	6.18%	7.31%	-18.36%	18.54%	16.25%	
MSCI ACWI Minimum Volatility USD		2,197.25	0.95	-0.47%	0.03%	1.85%	3.78%	1.57%	1.01%	-12.04%	11.95%	0.56%	
MSCI EM Asia Net TR USD Index		617.73	0.92	0.52%	1.62%	5.14%	9.01%	-0.77%	4.81%	-21.11%	-5.08%	28.38%	
MSCI EM Net TR USD Index		535.41	1.00	0.32%	1.71%	5.34%	10.15%	0.90%	3.96%	-20.09%	-2.54%	18.31%	
VIX Volatility S&P500		14.41	0.07	9.25%	3.00%	6.43%	-33.50%	-27.33%	-13.71%	25.84%	-24.31%	65.09%	
Commodities													
Light Crude WTI Futures	US\$/bbl	80.09	0.44	1.66%	5.90%	14.64%	-0.21%	-6.65%	-5.72%	6.11%	55.89%	-20.54%	
Brent Crude	US\$/bbl	84.24	0.37	1.59%	5.78%	13.32%	-1.94%	-6.11%	-7.15%	9.89%	50.93%	-21.52%	
Gold	US\$/oz	1,985.20	0.83	-1.21%	-1.22%	3.51%	8.71%	-2.86%	8.76%	-0.31%	-3.34%	24.42%	
Silver	US\$/oz	24.37	0.78	-2.41%	-2.38%	6.88%	1.36%	-4.70%	0.48%	2.67%	-11.35%	47.38%	
Copper	US\$/lb	3.88	0.60	-0.68%	1.07%	4.77%	1.71%	-8.18%	7.45%	-14.77%	27.05%	25.81%	
Iron Ore	US\$/mt	113.18	0.77	0.00%	0.85%	4.04%	4.19%	-10.21%	11.66%	-3.57%	-27.05%	81.97%	
Malaysian Palm Oil* RM/tn		3,922	0.60	-1.63%	-1.75%	4.56%	-5.97%	-7.57%	-2.71%	-19.15%	32.59%	27.95%	
LNG *Jap/Korea	US\$/mmBtu	10.97	0.03	-1.17%	0.46%	-9.49%	-62.83%	-9.43%	-54.21%	-3.21%	113.25%	169.81%	
ICCO Cocoa	US\$/mt	3,529	0.98	-0.65%	4.16%	9.66%	35.73%	13.13%	12.81%	3.17%	-3.19%	2.48%	
ICO Coffee	US cents/lb	161	0.18	-1.04%	2.15%	-1.31%	-3.50%	-5.57%	1.91%	-26.01%	76.30%	-1.12%	
Equities													
Percentage changes													
Domestic													
PGK													
Arbitrage													
Bank South Pacific		12.66	12.85	0.75	-0.08%	0.00%	0.39%	3.55%	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		1.96	2.40	0.25	9.09%	9.09%	0.00%	-12.73%	-4.00%	-9.09%	-6.78%	-1.67%	-10.98%
Steamship Trading Company		31.66	35.46	1.00	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
Santos Limited		19.36	19.11	1.00	0.00%	0.00%	0.00%	0.05%	0.00%				
Australia													
A2 Milk Company Limited			5.04	0.13	0.20%	-0.40%	3.92%	-26.74%	-15.83%	-15.55%	26.01%	-52.31%	-19.93%
ANZ Banking Group Limited			25.78	0.95	1.26%	1.70%	8.73%	8.36%	3.40%	-3.61%	-13.52%	21.19%	-7.84%
BSP Financial Group			5.20	0.78	1.76%	5.91%	7.22%	6.12%	-0.41%	-0.41%	14.75%	-17.88%	
BHP Billiton Limited			46.18	0.73	-1.49%	3.50%	2.74%	1.21%	-4.74%	3.51%	9.95%	-2.19%	9.02%
Boral Limited			4.31	0.96	2.62%	1.65%	7.48%	49.13%	14.49%	21.80%	-52.62%	23.23%	10.49%
Bougainville Copper Limited			0.38	0.82	0.00%	1.35%	-6.25%	7.14%	21.21%	-5.71%	14.75%	5.17%	-10.77%
Bank of Queensland			6.05	0.30	2.37%	1.68%	9.80%	-12.32%	-15.41%	-5.94%	-14.71%	4.52%	6.76%
Brambles Limited			14.07	0.85	0.50%	0.50%	-2.02%	16.57%	7.30%	11.27%	13.55%	0.28%	-9.56%
Commonwealth Bank of Australia			106.53	0.78	1.46%	1.22%	6.46%	3.83%	1.98%	-4.17%	1.58%	23.01%	2.77%
CSL			267.70	0.16	1.84%	0.90%	-3.81%	-6.97%	-3.79%	0.19%	-1.02%	2.66%	2.69%
Fortescue Mining			22.92	0.91	-3.41%	1.46%	3.66%	11.75%	-1.38%	9.65%	6.77%	-18.01%	119.18%
Horizon Oil Ltd			0.15	0.45	0.00%	0.00%	7.14%	15.38%	-17.65%	30.77%	41.30%	48.39%	-48.33%
Kina Securities Ltd			0.81	0.41	-1.23%	3.21%	7.33%	3.87%	-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			175.03	0.54	-4.37%	-5.64%	-0.70%	4.83%	1.12%	5.21%	-18.71%	48.32%	0.46%
Mirvac Group			2.37	0.88	3.49%	2.16%	4.41%	11.27%	8.65%	-2.35%	-26.80%	10.23%	-16.98%
National Australia Bank			28.47	0.44	1.53%	1.90%	8.05%	-5.29%	-4.87%	-7.78%	4.23%	27.61%	-8.24%
Newcrest Mining Limited			26.90	0.78	0.56%	-2.71%	2.09%	30.33%	-1.60%	30.09%	-15.69%	-5.04%	-14.78%
Origin Energy Ltd			8.47	0.95	-0.12%	-1.74%	0.71%	9.72%	1.45%	7.38%	47.33%	10.08%	-43.67%
Pilbara Minerals Ltd			5.01	0.82	-0.79%	-1.76%	3.73%	33.60%	24.11%	5.07%	17.19%	267.82%	210.71%
Qbe Insurance Group Ltd			15.95	1.00	1.01%	2.24%	1.79%	18.76%	7.40%	8.64%	18.33%	33.06%	-33.77%
Rio Tinto Limited			117.80	0.74	-2.49%	1.18%	2.92%	1.19%	-4.54%	3.20%	16.28%	-12.05%	13.38%
ResMed Inc			33.62	0.61	2.78%	4.67%	3.35%	8.59%	1.30%	4.62%	-13.47%	31.40%	24.34%
Santos Limited			7.95	0.96	-0.25%	4.06%	6.57%	11.34%	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			14.41	1.00	2.49%	3.82%	6.90%	19.68%	11.40%	0.58%	8.76%	13.66%	-24.85%
Transurban Group			14.47	0.75	1.62%	3.80%	1.97%	11.48%	0.28%	9.48%	-6.08%	1.17%	-8.38%
Telstra Corporation Limited			4.31	0.84	1.41%	2.62%	-0.23%	8.02%	1.90%	5.76%	-4.55%	40.27%	-15.82%
Treasury Wine Estates Limited			11.27	0.16	1.26%	2.64%	-1.05%	-17.19%	-14.08%	-3.97%	9.94%	31.70%	-42.12%
Westpac Banking Corporation			22.35	0.52	1.18%	1.04%	4.34%	-4.28%	-1.48%	-7.24%	9.37%	10.22%	-20.06%
Worley Limited			17.13	1.00	0.65%	1.18%	9.60%	14.20%	9.58%	-3.93%	41.11%	-7.48%	-24.95%
Woolworths Limited			39.23	0.87	1.16%	2.08%	-1.58%	16.90%	4.83%	12.93%	-11.71%	-3.31%	8.71%
International													
iShares MSCI All Asia ex Japan	USD \$	68.65	0.75	-1.05%	1.54%	4.16%	5.93%	-2.09%	4.72%	-21.64%	-7.74%	22.19%	
Blackrock Int Equity Fund*	AUD \$	21.33	0.81	0.45%	-0.03%	-2.87%	12.97%	8.30%	7.25%	-15.90%	24.76%	-0.61%	
Blackrock Australian Equity Fund*	AUD \$	1.79	0.82	0.83%	0.99%	1.30%	3.36%	1.21%	0.96%	-11.03%	11.82%	-2.28%	
Vanguard International Share*	AUD \$	2.98	0.95	0.01%	-0.02%	-0.31%	15.03%	6.89%	8.60%	-16.11%	23.54%	-0.10%	
Vanguard FTSE World exUS	USD \$	55.81	0.97	-0.57%	0.50%	3.77%	11.31%	1.76%	6.64%	-18.18%	5.00%	8.58%	
Vanguard FTSE Europe	USD \$	62.97	0.96	-0.58%	-0.36%	3.65%	13.58%	1.23%	9.94%	-18.76%	13.28%	2.80%	
iShares Core MSCI Europe	USD \$	53.64	0.93	-0.56%	-0.39%	3.53%	12.93%	0.48%	10.27%	-18.33%	13.42%	2.83%	
iShares Asia 50	USD \$	61.41	0.73	-0.86%	1.94%	3.35%	8.23%	-3.72%	9.08%	-25.89%	-12.17%	32.08%	
iShares MSCI Japan	USD \$	63.34	0.97	0.81%	1.38%	2.98%	16.35%	5.47%	7.81%	-18.70%	-0.89%	14.04%	
Acadian Global Managed Volatility Equity Fund		1.57	0.43	0.48%	0.49%	-6.80%	1.74%	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		1.39	0.42	-0.47%	0.86%	-4.05%	5.30%	4.46%	6.12%	-10.12%	13.49%	-15.41%	

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