

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

	Closing prices 16-Nov-23	52 wk	Movement for the period				Q3 2023	Q2 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;	2.50%	0.00%	0.00%	0.50%	2.50%	-0.23%	2.23%	0.00%	0.00%	
14 days	reported on Friday	2.26%	0.00%	0.00%	0.00%	2.26%	0.01%	2.25%	0.00%	0.00%	
28 days		2.35%	0.00%	0.00%	0.00%	0.39%	-0.03%	0.24%	1.96%	1.29%	
63 days		2.65%	0.00%	0.00%	0.00%	0.17%	-0.01%	0.20%	2.48%	1.99%	
91 days		2.74%	0.00	0.00%	0.00%	0.02%	-0.07%	0.29%	2.72%	1.95%	
Treasury Bills											
182 days	Tbill auctions are regular Wednesdays	1.80%	0.21	0.00%	0.00%	0.17%	-0.89%	-0.48%	0.10%	2.69%	
273 days	reported Thursdays	2.35%	0.00	0.00%	0.00%	0.07%	-0.60%	-0.13%	0.25%	2.95%	
364 days		3.50%	0.00%	0.00%	0.23%	-0.77%	0.10%	0.04%	4.27%	7.04%	
Government Inscribed Stock											
GIS 2Y 2023-25	GIS auctions usually monthly	3.93%	0.00%	0.00%	0.00%	-0.27%	-0.32%	0.05%	4.20%	8.50%	
GIS 3Y 2023-26	reported Thursday/Friday	4.16%	0.00%	0.00%	0.00%	-4.84%	-0.26%	-4.58%	9.00%	9.00%	
GIS 4Y 2023-27		4.49%	0.00%	0.00%	0.00%	-0.67%	-0.24%	-0.43%	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		4.99%	0.00%	0.00%	0.00%	4.99%	-0.28%	5.27%	0.00%	0.00%	
GIS 7Y 2023-30		5.27%	0.00%	0.00%	0.00%	-0.29%	-0.22%	-0.07%	5.56%	9.80%	
GIS 8Y 2023-31		5.42%	0.00%	0.00%	0.00%	-0.02%	-0.22%	0.20%	5.44%	0.00%	
GIS 9Y 2023-32		5.56%	0.00%	0.00%	0.00%	0.12%	-0.30%	0.42%	5.44%	9.90%	
GIS 10Y 2023-33		5.74%	0.00%	0.00%	0.00%	0.30%	-0.17%	0.47%	5.44%	9.90%	
Kina Facility Rate											
		3.50%	1.00	0.00%	0.00%	0.00%	0.25%	0.00%	0.00%	3.25%	
Ten year Government Bond yields											
United States		4.44%	0.67	-0.10%	-0.19%	-0.55%	0.56%	0.73%	0.37%	3.87%	
United Kingdom		4.15%	0.66	-0.08%	-0.12%	-0.52%	0.48%	0.05%	0.90%	3.67%	
Australia		4.55%	0.78	0.02%	0.02%	-0.23%	0.50%	0.46%	0.73%	4.05%	
New Zealand		4.98%	0.64	0.00%	-0.02%	-0.59%	0.51%	0.68%	0.43%	4.47%	
France		3.15%	0.69	-0.06%	-0.08%	-0.40%	0.04%	0.47%	0.14%	3.12%	
Japan		0.79%	0.76	-0.01%	-0.05%	-0.05%	0.37%	0.36%	0.05%	0.42%	
Australia RBA Cash Rate											
		4.35%	1.00	0.00%	0.00%	0.25%	1.25%	0.00%	0.50%	3.10%	
PNG CPI Index Latest 12 mth % change											
		1.40%	0.00	0.00%	0.00%	0.00%	0.00%	1.70%	5.70%	4.60%	
Currencies											
Percentage changes											
PGK/USD		0.2685	0.00	0.00%	-0.37%	-0.37%	-5.46%	-2.50%	-1.41%	-0.35%	
PGK/AUD		0.4145	0.46	0.36%	-1.40%	-3.06%	-1.07%	-0.09%	-0.09%	6.67%	
PGK/GBP		0.2167	0.12	0.79%	-1.28%	-2.61%	-8.06%	0.45%	-3.10%	11.60%	
PGK/NZD		0.4486	0.03	0.63%	-1.36%	-3.03%	-0.07%	-1.28%	1.84%	7.55%	
PGK/JPY		40.630	0.93	0.42%	-0.20%	0.67%	7.92%	0.52%	7.31%	14.75%	
USD/AUD		0.6479	0.22	-0.34%	1.04%	2.79%	-4.41%	-2.40%	-1.33%	-6.60%	
USD/JPY		151.330	0.98	0.44%	0.19%	1.05%	14.18%	3.12%	8.85%	15.13%	
USD/EUR		1.0839	0.29	-0.33%	1.27%	2.92%	1.77%	-2.56%	-0.32%	-5.83%	
USD/GBP		1.2396	0.44	-0.76%	0.96%	2.31%	2.88%	-2.97%	1.77%	-10.71%	
Equity Indices											
Papua New Guinea											
Percentage changes											
KSI Index		6,321.37	0.95	0.00%	-0.06%	0.04%	0.69%	0.44%	0.01%	7.10%	
KSI Home Index		15,561.14	0.43	0.00%	-1.07%	0.65%	2.91%	1.79%	-2.88%	5.07%	
Australia											
All Ordinaries		7,269.46	0.38	-0.65%	0.75%	1.35%	0.66%	-2.05%	0.38%	-7.17%	
S&P/ASX 100		5,934.70	0.36	-0.62%	0.61%	1.04%	0.49%	-2.13%	0.50%	-3.95%	
S&P/ASX 20		4,005.30	0.35	-0.50%	0.77%	1.37%	0.53%	-1.27%	-0.85%	-1.83%	
S&P/ASX 50		6,937.00	0.36	-0.52%	0.54%	1.10%	0.84%	-2.01%	-0.05%	-3.01%	
S&P/ASX 50 Accumulation		90,240.40	0.70	-0.36%	0.92%	1.65%	5.22%	-0.56%	0.66%	1.89%	
S&P/ASX Midcap 50		8,736.00	0.35	-1.21%	1.06%	0.62%	-1.70%	-2.92%	4.23%	-9.00%	
S&P/ASX Small Ordinaries		2,709.30	0.33	-1.10%	0.73%	1.98%	-3.18%	-2.91%	-1.02%	-20.72%	
S&P/ASX 200		7,058.42	0.36	-0.67%	0.62%	1.10%	0.28%	-2.15%	0.36%	-5.45%	
S&P/ASX 200 Accumulation		88,883.84	0.59	-0.53%	0.93%	1.56%	4.34%	-0.77%	1.01%	-1.08%	
S&P/ASX 300		7,009.43	0.36	-0.67%	0.62%	1.14%	0.10%	-2.21%	0.34%	-6.05%	
S&P/ASX 200 Energy		10,482.00	0.29	-1.19%	-1.80%	-9.82%	-5.03%	8.05%	3.56%	39.71%	
S&P/ASX 200 Materials		17,815.40	0.40	-0.83%	2.59%	2.24%	1.56%	-4.51%	-2.57%	4.79%	
S&P/ASX 200 Industrials		6,476.60	0.44	-0.55%	0.63%	2.90%	3.88%	-3.91%	3.05%	-6.18%	
S&P/ASX 200 Consumer Discretionary		3,090.00	0.78	-0.07%	0.80%	4.36%	13.17%	4.05%	-1.87%	-22.65%	
S&P/ASX 200 Consumer Staples		11,900.00	0.08	0.38%	0.26%	-1.74%	-5.12%	-7.33%	-0.13%	-7.39%	
S&P/ASX 200 Healthcare		38,078.90	0.34	-1.00%	1.31%	6.93%	-7.99%	-9.29%	-3.18%	-8.41%	
S&P/ASX 200 Financials		6,219.80	0.32	-0.77%	-1.37%	-0.91%	-2.18%	1.36%	1.46%	-2.72%	
S&P/ASX 200 Information Technology		1,693.60	0.56	-1.02%	3.17%	0.83%	20.50%	-5.90%	21.03%	-34.25%	
S&P/ASX 200 Telecommunication Services		1,497.50	0.50	0.15%	-1.54%	-0.19%	6.12%	-3.30%	1.40%	-13.43%	
S&P/ASX 200 Utilities		8,416.30	0.48	0.59%	-0.73%	-1.43%	1.26%	-3.34%	4.35%	24.19%	
S&P/ASX 200 A-REIT		1,381.40	0.56	-0.95%	4.15%	6.71%	3.60%	-3.63%	1.76%	-24.00%	
S&P/ASX 200 Financial-x-A-REIT		6,937.10	0.32	-0.77%	-1.37%	-0.92%	-2.18%	1.36%	1.46%	-2.72%	
North American											
DJIA		34,945.47	0.82	-0.13%	3.11%	4.58%	5.42%	-2.62%	3.41%	-8.78%	
S&P 500		4,508.24	0.90	0.12%	3.70%	5.38%	17.42%	-3.65%	8.30%	-19.44%	
NASDAQ		14,113.67	0.94	0.07%	4.38%	7.03%	34.85%	-4.12%	12.81%	-33.10%	
Toronto S&P/TSX		20,053.07	0.65	-0.02%	2.38%	3.64%	3.45%	-3.05%	0.28%	-8.66%	
Europe											
FTSE		7,410.97	0.20	-1.01%	-0.60%	-1.18%	-0.55%	1.02%	-1.31%	0.91%	
DAX		15,786.61	0.74	0.24%	2.83%	4.93%	13.38%	-4.71%	3.32%	-12.35%	
CAC 40		7,168.40	0.64	-0.57%	0.77%	3.57%	10.73%	-3.58%	1.06%	-9.50%	
Asia											
Nikkei		33,424.41	0.96	-0.28%	2.38%	6.34%	28.09%	-4.01%	18.36%	-9.37%	
Hang Seng		17,832.82	0.15	-1.36%	1.84%	3.10%	-9.85%	-5.85%	-7.27%	-15.46%	
Shanghai		3,050.93	0.24	-0.71%	-0.08%	1.52%	-1.24%	-2.86%	-2.16%	-15.13%	
Sensex		65,982.48	0.82	0.47%	1.77%	0.54%	8.45%	1.71%	9.71%	4.44%	

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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

17-Nov-23

		16-Nov-23	52 wk	Movement for the period				YTD	Q3 2023	Q2 2023	2022	2021	2020
			Day	Week	Month								
Indices													
MSCI World USD Index		2,975.19	0.82	0.40%	3.00%	5.34%	14.31%	-3.83%	6.28%	-19.46%	20.14%	14.06%	
MSCI World Net TR USD Index		9,264.72	0.85	0.00%	3.38%	5.44%	16.01%	-3.46%	6.83%	-18.14%	21.82%	15.90%	
MSCI ACWI-ex-Australia TR AUD Index		16,059.41	0.90	-0.36%	1.30%	1.52%	20.87%	-0.43%	7.63%	-12.52%	29.58%	5.73%	
MSCI ACWI Net TR USD Index		364.58	0.83	0.63%	3.02%	5.47%	14.79%	-3.40%	6.18%	-18.36%	18.54%	16.25%	
MSCI ACWI Minimum Volatility USD		2,138.99	0.55	0.00%	1.54%	2.83%	1.03%	-3.25%	1.57%	-12.04%	11.95%	0.56%	
MSCI EM Asia Net TR USD Index		589.05	0.53	0.00%	2.73%	5.00%	3.95%	-2.90%	-0.77%	-21.11%	-5.08%	28.38%	
MSCI EM Net TR USD Index		511.38	0.57	0.00%	2.86%	5.73%	5.21%	-2.93%	0.90%	-20.09%	-2.54%	18.31%	
VIX Volatility S&P500		14.32	0.11	0.99%	-6.34%	-33.08%	-33.92%	28.92%	-27.33%	25.84%	-24.31%	65.09%	
Commodities													
Light Crude WTI Futures		US\$/bbl	72.90	0.23	-4.90%	-3.75%	-18.43%	-9.17%	28.52%	-6.65%	6.11%	55.89%	-20.54%
Brent Crude		US\$/bbl	77.52	0.23	-4.36%	-3.00%	-16.09%	-9.77%	27.25%	-6.11%	9.89%	50.93%	-21.52%
Gold		US\$/oz	1,987.30	0.77	1.17%	0.89%	0.34%	8.82%	-3.28%	-2.86%	-0.31%	-3.34%	24.42%
Silver		US\$/oz	23.93	0.62	1.68%	4.49%	3.92%	0.45%	-2.48%	-4.70%	2.67%	-11.35%	47.38%
Copper		US\$/lb	3.74	0.26	0.50%	2.65%	3.78%	-1.93%	-0.59%	-8.18%	-14.77%	27.05%	25.81%
Iron Ore		US\$/mt	123.24	1.90	0.00%	3.03%	5.20%	13.45%	5.96%	-10.21%	-3.57%	-27.05%	81.97%
Malaysian Palm Oil* RM/tn			3,869	0.57	1.82%	6.88%	3.84%	-7.24%	-1.65%	-7.57%	-19.15%	32.59%	27.95%
LNG *Jap/Korea		US\$/mmBtu	17.10	0.29	-0.01%	-0.90%	-6.28%	-42.06%	19.53%	-9.43%	-3.21%	113.25%	169.81%
ICCO Cocoa		US\$/mt	4,004	0.97	1.65%	1.39%	9.76%	54.00%	3.01%	13.13%	3.17%	-3.19%	2.48%
ICO Coffee		US cents/lb	176	0.52	-2.60%	-1.51%	7.41%	5.26%	-9.22%	-5.57%	-26.01%	76.30%	-1.12%
Equities													
Domestic		PGK	Arbitrage										
			13.08	PNGX									
			13.60	0.89	0.00%	-1.09%	0.74%	9.59%	4.36%	0.39%	1.31%	2.08%	1.87%
Bank South Pacific			2.00	0.60	0.00%	-4.76%	-2.44%	8.11%	2.50%	0.00%	10.12%	-1.18%	6.25%
Credit Corporation			0.79	0.36	0.00%	12.86%	12.86%	-12.22%	-1.25%	-15.79%	-5.26%	90.00%	-38.27%
City Pharmacy			0.90		0.00%	0.00%	0.00%	-5.26%	5.88%	6.25%	-4.04%	10.00%	-5.26%
Kina Asset Management Limited			1.88	0.30	0.00%	-0.82%	-3.60%	-12.36%	0.42%	-4.00%	-6.78%	-1.67%	-10.98%
Kina Securities Limited			29.67		0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
Steamship Trading Company			17.03	1.06	0.00%	0.00%	0.05%		0.52%	0.05%			
Santos Limited													
Australia													
A2 Milk Company Limited			3.82	0.02	0.53%	-1.80%	-7.06%	-44.48%	-13.29%	-15.83%	26.01%	-52.31%	-19.93%
ANZ Banking Group Limited			24.19	0.50	-3.28%	-6.28%	-5.62%	1.68%	8.22%	3.40%	-13.52%	21.19%	-7.84%
BSP Financial Group			5.42	0.65	-0.55%	3.44%	4.23%	10.61%	5.97%	-0.41%	14.75%	-17.88%	
BNP Billiton Limited			46.56	0.57	-0.60%	3.58%	2.94%	2.04%	-1.64%	-4.74%	9.95%	-2.19%	9.02%
Boral Limited			5.02	0.95	-0.20%	5.24%	7.96%	73.70%	10.42%	14.49%	-52.62%	23.23%	10.49%
Bougainville Copper Limited			0.44	0.80	-1.14%	1.16%	31.82%	24.29%	-23.75%	21.21%	14.75%	5.17%	-10.77%
Bank of Queensland			5.52	0.17	-1.78%	0.36%	-0.54%	-20.00%	4.55%	-15.41%	-14.71%	4.52%	6.76%
Brambles Limited			13.31	0.49	-0.75%	-2.20%	-6.73%	10.27%	13.55%	7.30%	13.55%	0.28%	-9.56%
Commonwealth Bank of Australia			102.29	0.45	0.14%	0.18%	2.52%	-0.30%	-0.30%	1.98%	1.58%	23.01%	2.77%
CSL			258.21	0.33	-0.90%	2.34%	9.47%	-10.27%	-9.58%	-3.79%	-1.02%	2.66%	2.69%
Fortescue Mining			25.20	1.90	0.08%	7.46%	15.23%	22.87%	-5.68%	-1.38%	6.77%	-18.01%	119.18%
Horizon Oil Ltd			0.16	0.59	1.61%	1.61%	1.61%	21.15%	28.57%	-17.65%	41.30%	48.39%	-48.33%
Kina Securities Ltd			0.78	0.42	0.00%	1.30%	1.30%	0.65%	6.08%	-0.67%	-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			168.07	0.26	-0.03%	2.82%	2.42%	0.66%	-5.57%	1.12%	-18.71%	48.32%	0.46%
Mirvac Group			2.05	0.37	-0.97%	3.80%	0.00%	-3.76%	-5.75%	8.65%	-26.80%	10.23%	-16.98%
National Australia Bank			27.75	0.38	-1.18%	-4.11%	-4.70%	-7.68%	10.24%	-4.87%	4.23%	27.61%	-8.24%
Newcrest Mining Limited			23.35	0.38	0.00%	0.00%	-7.12%	13.13%	-7.19%	-1.60%	-15.69%	-5.04%	-14.78%
Origin Energy Ltd			8.74	0.77	1.98%	-1.47%	-5.21%	13.21%	4.40%	1.45%	47.33%	10.08%	-43.67%
Pilbara Minerals Ltd			3.57	0.07	-2.72%	-4.29%	-7.51%	-4.80%	-12.07%	24.11%	17.19%	267.82%	210.71%
Qbe Insurance Group Ltd			15.02	0.65	-0.20%	-3.03%	-5.30%	11.84%	7.40%	18.33%	33.06%	-33.77%	
Rio Tinto Limited			125.17	0.87	-0.35%	4.20%	8.40%	7.53%	-0.99%	-4.54%	16.28%	-12.05%	13.38%
ResMed Inc			23.32	0.13	1.70%	1.48%	3.09%	-24.68%	-28.07%	1.30%	-13.47%	31.40%	24.34%
Santos Limited			7.06	0.24	-1.94%	-3.29%	-10.06%	-1.12%	5.05%	8.99%	13.15%	0.64%	-23.35%
Steamship Trading Company			12.30	0.83	0.00%	0.00%	0.65%	17.14%	6.26%	26.79%	5.00%	1.52%	-21.20%
Suncorp Metway Limited			13.38	0.64	-0.37%	-1.11%	-4.22%	11.13%	3.56%	11.40%	8.76%	13.66%	-24.85%
Transurban Group			12.80	0.29	-0.31%	1.51%	6.22%	-1.39%	-10.95%	0.28%	-6.08%	1.17%	-8.38%
Telstra Corporation Limited			3.85	0.11	0.52%	-2.78%	-0.52%	-3.51%	-10.47%	1.90%	-4.55%	40.27%	-15.82%
Treasury Wine Estates Limited			10.75	0.04	0.56%	-4.78%	-9.44%	-21.01%	9.80%	-14.08%	9.94%	31.70%	-42.12%
Westpac Banking Corporation			21.15	0.28	0.00%	-0.19%	0.00%	-9.42%	-0.89%	-1.48%	9.37%	10.22%	-20.06%
Worley Limited			17.25	0.90	-1.93%	1.89%	0.94%	15.00%	10.26%	9.58%	41.11%	-7.48%	-24.95%
Woolworths Limited			35.75	0.37	0.28%	0.85%	-2.83%	6.53%	-6.07%	4.83%	-11.71%	-3.31%	8.71%
International													
iShare MSCI All Asia ex Japan		USD \$	65.40	0.35	-1.12%	2.91%	4.72%	0.91%	-4.42%	-2.09%	-21.64%	-7.74%	22.19%
Blackrock Int Equity Fund*		AUD \$	21.68	0.87	-0.36%	1.31%	1.53%	14.87%	-3.53%	8.30%	-15.90%	24.76%	-0.61%
Blackrock Australian Equity Fund*		AUD \$	1.74	0.48	1.43%	1.84%	0.78%	0.41%	-2.75%	1.21%	-11.03%	11.82%	-2.28%
Vanguard International Share*		AUD \$	3.00	0.82	-0.36%	1.30%	2.02%	15.64%	-2.52%	6.89%	-16.11%	23.54%	-0.10%
Vanguard FTSE World exUS		USD \$	53.37	0.55	-0.41%	3.03%	5.37%	6.44%	-4.67%	1.76%	-18.18%	5.00%	8.58%
Vanguard FTSE Europe		USD \$	60.07	0.58	-0.22%	3.46%	6.28%	8.35%	-6.11%	1.23%	-18.76%	13.28%	2.80%
iShares Core MSCI Europe		USD \$	51.41	0.56	-0.25%	3.46%	6.26%	8.23%	-5.64%	0.48%	-18.33%	13.42%	2.83%
iShares Asia 50		USD \$	58.21	0.32	-1.76%	3.30%	5.76%	2.59%	-6.95%	-3.72%	-25.89%	-12.17%	32.08%
iShares MSCI Japan		USD \$	61.39	0.77	0.34%	2.50%	4.90%	12.77%	-2.60%	5.47%	-18.70%	-0.89%	14.04%
Acadian Global Managed Volatility Equity Fund			1.59	0.44	-0.49%	0.48%	0.17%	2.76%	-6.27%	4.62%	-9.88%	10.44%	-11.46%
Lazard Global Managed Volatility Fund - Australia*			0.99	0.26	0.00%	0.00%	0.00%	-3.21%	0.00%	-5.01%	-13.72%	19.66%	-22.67%
Robeco Emerging Conservative Equity Fund - Australia			1.44	0.69	-0.60%	-0.62%	0.47%	9.35%	-1.76%	4.46%	-10.12%	13.49%	-15.41%

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