

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

25-Jan-24

		Closing prices 24-Jan-24	52 wk	Movement for the period				Q4 2023	Q3 2023	2023	2022	2021
		Change to today's price from closing prices of prior period						For interest rates, rate at end of each respective year reported.				
		Day Week Month YTD										
Interest Rates												
Central Bank Bills												
7 days	C-bill auctions on Thursday; reported on Friday	2.50%		0.00%	0.00%	0.00%	0.00%	0.50%	-0.23%	2.50%	0.00%	0.00%
14 days		2.26%		0.00%	0.00%	0.00%	0.00%	0.00%	0.01%	2.26%	0.00%	0.00%
28 days		2.35%		0.00%	0.00%	0.00%	0.00%	0.00%	-0.03%	2.35%	1.96%	1.29%
63 days		2.65%		0.00%	0.00%	0.00%	0.00%	0.00%	-0.01%	2.65%	2.48%	1.99%
91 days		2.74%	0.00	0.00%	0.00%	0.00%	0.00%	0.00%	-0.07%	2.74%	2.72%	1.95%
Treasury Bills												
182 days	Tbill auctions are regular Wednesdays reported Thursdays	2.04%	0.54	0.03%	0.03%	0.04%	0.04%	0.39%	-0.48%	2.00%	2.69%	4.29%
273 days		2.59%	0.00	0.03%	0.03%	0.05%	0.05%	0.28%	-0.13%	2.54%	2.95%	5.95%
364 days		3.44%		-0.05%	-0.05%	-0.13%	-0.13%	0.48%	0.10%	3.57%	4.27%	7.04%
Government Inscribed Stock												
GIS 2Y 2023-25	GIS auctions usually monthly reported Thursday/Friday	3.93%		0.00%	0.00%	0.00%	0.00%	0.00%	-0.32%	3.93%	4.20%	8.50%
GIS 3Y 2023-26		4.16%		0.00%	0.00%	0.00%	0.00%	0.00%	-0.26%	4.16%	9.00%	9.00%
GIS 4Y 2023-27		4.49%		0.00%	0.00%	0.00%	0.00%	0.00%	-0.24%	4.49%	5.16%	9.84%
GIS 5Y 2022-27		5.24%		0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	5.24%	5.24%	9.70%
GIS 6Y 2023-29		4.99%		0.00%	0.00%	0.00%	0.00%	0.00%	-0.28%	4.99%	0.00%	0.00%
GIS 7Y 2023-30		5.27%		0.00%	0.00%	0.00%	0.00%	0.00%	-0.22%	5.27%	5.56%	9.80%
GIS 8Y 2023-31		5.42%		0.00%	0.00%	0.00%	0.00%	0.00%	-0.22%	5.42%	5.44%	0.00%
GIS 9Y 2023-32		5.56%		0.00%	0.00%	0.00%	0.00%	0.00%	-0.30%	5.56%	5.44%	9.90%
GIS 10Y 2023-33		5.74%		0.00%	0.00%	0.00%	0.00%	0.00%	-0.17%	5.74%	5.44%	9.90%
Kina Facility Rate		2.50%	0.00	0.00%	0.00%	-1.00%	-1.00%	0.00%	0.00%	3.50%	3.25%	3.00%
Ten year Government Bond yields												
United States		4.18%	0.52	0.05%	0.07%	0.38%	0.30%	-0.69%	0.73%	3.88%	3.87%	1.51%
United Kingdom		4.01%	0.58	0.02%	0.03%	0.57%	0.47%	-0.90%	0.05%	3.54%	3.67%	0.97%
Australia		4.23%	0.59	0.04%	0.02%	0.26%	0.27%	-0.53%	0.46%	3.96%	4.05%	1.67%
New Zealand		4.67%	0.46	0.05%	0.10%	0.27%	0.35%	-0.98%	0.68%	4.32%	4.47%	2.39%
France		2.84%	0.38	-0.01%	0.03%	0.43%	0.28%	-0.84%	0.47%	2.56%	3.12%	0.20%
Japan		0.72%	0.66	0.05%	0.10%	0.11%	0.10%	-0.15%	0.36%	0.61%	0.42%	0.07%
Australia	RBA Cash Rate	4.35%		0.00%	0.00%	0.00%	0.00%	0.25%	0.00%	4.35%	3.10%	0.10%
PNG CPI Index	Latest 12 mth % change	2.20%							1.90%	1.90%	5.70%	4.60%
Currencies												
Percentage changes												
PGK/USD		0.2674	0.00	-0.04%	-0.11%	-0.34%	-0.34%	-1.72%	-2.50%	-5.53%	-0.35%	0.00%
PGK/AUD		0.4069	0.35	0.47%	-0.39%	3.56%	3.80%	-7.22%	-0.09%	-6.44%	6.67%	6.19%
PGK/GBP		0.2106	0.04	0.29%	-0.85%	-0.09%	0.19%	-5.87%	0.45%	-10.82%	11.60%	1.00%
PGK/NZD		0.4383	0.03	0.05%	0.18%	3.42%	3.81%	-7.13%	-1.28%	-5.95%	7.55%	5.78%
PGK/JPY		39.560	0.68	-0.05%	0.00%	3.40%	4.35%	-6.90%	0.52%	0.69%	14.75%	11.64%
USD/AUD		0.6572	0.33	-0.51%	0.26%	-3.76%	-3.99%	5.93%	-2.40%	0.99%	-6.60%	-5.83%
USD/JPY		147.930	0.83	-0.03%	0.10%	3.75%	4.71%	-5.29%	3.12%	6.59%	15.13%	11.63%
USD/EUR		1.0862	0.25	-0.40%	0.04%	-1.64%	-1.87%	4.62%	-2.56%	3.93%	-5.83%	-8.00%
USD/GBP		1.2702	0.67	-0.29%	0.79%	-0.24%	-0.50%	4.42%	-2.97%	5.95%	-10.71%	-0.98%
Equity Indices												
Percentage changes												
Papua New Guinea												
KSii Index		6,333.26	1.00	0.04%	0.08%	0.14%	0.14%	0.15%	0.44%	0.75%	7.10%	-3.09%
KSii Home Index		15,561.14	0.42	0.00%	0.00%	0.00%	0.00%	-1.70%	1.79%	2.91%	5.07%	8.11%
Australia												
All Ordinaries		7,748.12	0.87	0.08%	1.65%	-0.62%	-1.04%	8.00%	-2.05%	8.42%	-7.17%	13.55%
S&P/ASX 100		6,314.22	0.87	0.05%	1.72%	-0.56%	-0.97%	7.63%	-2.13%	7.96%	-3.95%	13.28%
S&P/ASX 20		4,286.60	0.88	0.01%	1.90%	-0.32%	-0.67%	8.80%	-1.27%	8.33%	-1.83%	12.14%
S&P/ASX 50		7,417.50	0.89	0.04%	1.83%	-0.28%	-0.64%	8.14%	-2.01%	8.52%	-3.01%	12.37%
S&P/ASX 50 Accumulation		96,653.10	0.91	0.04%	1.83%	-0.15%	-0.64%	8.90%	-0.56%	13.42%	1.89%	17.00%
S&P/ASX Midcap 50		8,991.70	0.54	0.16%	1.03%	-2.42%	-3.10%	4.39%	-2.92%	4.41%	-9.00%	18.46%
S&P/ASX Small Ordinaries		2,889.30	0.72	0.22%	1.10%	-1.19%	-1.39%	8.00%	-2.91%	4.71%	-20.72%	14.24%
S&P/ASX 200		7,519.19	0.87	0.06%	1.71%	-0.56%	-0.94%	7.69%	-2.15%	7.84%	-5.45%	13.02%
S&P/ASX 200 Accumulation		94,866.19	0.88	0.06%	1.71%	-0.42%	-0.94%	8.40%	-0.77%	12.42%	-1.08%	17.23%
S&P/ASX 300		7,459.59	0.87	0.07%	1.66%	-0.63%	-1.01%	7.67%	-2.21%	7.62%	-6.05%	13.38%
S&P/ASX 200 Energy		10,732.70	0.40	0.00%	0.36%	0.52%	1.03%	-9.20%	8.05%	-3.76%	39.71%	-1.97%
S&P/ASX 200 Materials		18,176.20	0.50	1.31%	1.07%	-6.32%	-6.74%	13.19%	-4.51%	11.11%	4.79%	6.84%
S&P/ASX 200 Industrials		6,794.60	0.79	-0.21%	0.90%	-1.03%	-1.04%	5.13%	-3.91%	10.13%	-6.18%	11.24%
S&P/ASX 200 Consumer Discretionary		3,294.80	0.93	-0.74%	2.08%	2.51%	1.69%	5.79%	4.05%	18.68%	-22.65%	21.31%
S&P/ASX 200 Consumer Staples		12,180.40	0.28	-0.68%	1.76%	-0.46%	-1.06%	-0.08%	-7.33%	-1.85%	-7.39%	7.13%
S&P/ASX 200 Healthcare		42,786.30	0.79	-0.75%	2.00%	1.43%	1.05%	13.04%	-9.29%	2.31%	-8.41%	7.98%
S&P/ASX 200 Financials		6,902.20	0.97	-0.43%	2.71%	3.28%	2.74%	6.57%	1.36%	5.66%	-2.72%	20.20%
S&P/ASX 200 Information Technology		1,841.80	0.81	-1.15%	2.97%	1.20%	0.49%	6.47%	-5.90%	30.41%	-34.25%	-2.79%
S&P/ASX 200 Telecommunication Services		1,600.80	0.99	0.04%	1.52%	1.54%	0.79%	6.83%	-3.30%	12.55%	-13.43%	28.46%
S&P/ASX 200 Utilities		7,871.40	0.09	0.93%	0.23%	-3.82%	-3.77%	-3.12%	-3.34%	-1.59%	24.19%	4.56%
S&P/ASX 200 A-REIT		1,464.40	0.84	0.97%	0.46%	-2.78%	-2.53%	15.08%	-3.63%	12.67%	-24.00%	21.61%
S&P/ASX 200 Financial-x-A-REIT		7,698.20	0.97	-0.43%	2.71%	3.28%	2.73%	6.57%	1.36%	5.66%	-2.72%	20.20%
North American												
DJIA		37,806.39	0.97	-0.26%	1.45%	0.40%	0.31%	12.48%	-2.62%	13.70%	-8.78%	18.73%
S&P 500		4,868.55	1.00	0.08%	2.73%	1.82%	2.07%	11.24%	-3.65%	24.23%	-19.44%	26.89%
NASDAQ		15,481.92	1.00	0.36%	4.22%	2.53%	3.13%	13.56%	-4.12%	43.42%	-33.10%	21.39%
Toronto S&P/TSX		21,025.78	0.98	-0.04%	1.60%	0.05%	0.32%	7.25%	-3.05%	8.12%	-8.66%	21.74%
Europe												
FTSE		7,527.67	0.36	0.56%	1.09%	-2.55%	-2.66%	1.65%	1.02%	3.78%	0.91%	14.30%
DAX		16,889.92	1.00	1.58%	2.79%	0.88%	0.83%	8.87%	-4.71%	20.31%	-12.35%	15.79%
CAC 40		7,455.64	0.82	0.91%	1.87%	-1.53%	-1.16%	5.72%	-3.58%	16.52%	-9.50%	28.85%
Asia												
Nikkei		36,226.48	0.97	-0.80%	2.11%	7.56%	8.25%	5.04%	-4.01%	28.24%	-9.37%	4.91%
Hang Seng		15,899.87	0.13	3.56%	4.08%	-4.36%	-6.73%	-4.28%	-5.85%	-13.82%	-15.46%	-14.08%
Shanghai		2,820.77	0.10	1.80%	-0.45%	-3.22%	-5.18%	-4.36%	-2.86%	-3.70%	-15.13%	4.80%
Sensex		71,060.31	0.86	0.98%	-0.62%	-1.36%	-1.63%	9.74%	1.71%	18.74%	4.44%	21.99%

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25-Jan-24

	24-Jan-24	52 wk	Movement for the period			YTD	Q4 2023	Q3 2023	2023	2022	2021			
			Day	Week	Month									
Indices														
MSCI World USD Index	3,190.90	1.00	0.06%	1.43%	0.48%	0.69%	11.07%	-3.83%	21.77%	-19.46%	20.14%			
MSCI World Net TR USD Index	9,957.80	1.00	0.06%	1.44%	0.55%	0.73%	11.42%	-3.46%	23.79%	-18.14%	21.82%			
MSCI ACWI-ex-Australia TR AUD Index	17,161.44	1.00	0.44%	1.97%	4.79%	4.82%	5.31%	-0.43%	23.23%	-12.52%	29.58%			
MSCI ACWI Net TR USD Index	388.53	1.00	0.11%	1.19%	0.08%	0.11%	11.03%	-3.40%	22.20%	-18.36%	18.54%			
MSCI ACWI Minimum Volatility USD	2,248.10	0.98	0.23%	0.21%	1.49%	0.78%	6.14%	-3.25%	5.36%	-12.04%	11.95%			
MSCI EM Asia Net TR USD Index	575.72	0.36	0.66%	-1.08%	-4.03%	-5.72%	6.71%	-2.90%	7.76%	-21.11%	-5.08%			
MSCI EM Net TR USD Index	505.97	0.48	0.60%	-0.99%	-3.91%	-5.22%	7.86%	-2.93%	9.83%	-20.09%	-2.54%			
VIX Volatility S&P500	13.14	0.07	4.70%	-11.16%	5.71%	5.54%	-28.94%	28.92%	-42.55%	25.84%	-24.31%			
Commodities														
Light Crude WTI Futures	US\$/bbl	75.09	0.31	0.97%	3.06%	1.32%	4.80%	-21.08%	28.52%	-10.73%	6.11%	55.89%		
Brent Crude	US\$/bbl	80.30	0.34	0.70%	2.83%	1.21%	4.23%	-19.17%	27.25%	-10.32%	9.89%	50.93%		
Gold	US\$/oz	2,035.20	0.79	-0.49%	1.31%	-2.77%	-1.77%	11.02%	-3.28%	13.45%	-0.31%	-3.34%		
Silver	US\$/oz	22.89	0.45	1.90%	0.79%	-7.11%	-4.97%	7.29%	-2.48%	0.19%	2.67%	-11.35%		
Copper	US\$/lb	3.89	0.50	2.44%	3.82%	-1.86%	-0.12%	4.09%	-0.59%	2.10%	-14.77%	27.05%		
Iron Ore	US\$/mt	128.95	0.86	0.93%	2.13%	-1.27%	-1.06%	12.93%	5.96%	19.98%	-3.57%	-27.05%		
Malaysian Palm Oil* RM/tn		3,997	0.69	0.86%	3.68%	8.03%	9.15%	-0.73%	-1.65%	-12.20%	-19.15%	32.59%		
LNG *Jap/Korea	US\$/mmBtu	9.58	0.04	2.57%	0.26%	-19.33%	-16.88%	-21.26%	19.53%	-60.97%	-3.21%	113.25%		
ICCO Cocoa	US\$/mt	4,785	1.00	3.26%	7.58%	11.80%	14.04%	22.76%	3.01%	61.38%	3.17%	-3.19%		
ICO Coffee	US cents/lb	189	0.69	-1.81%	5.72%	-4.20%	0.61%	28.84%	-9.22%	12.55%	-26.01%	76.30%		
Equities														
Percentage changes														
Domestic														
	PGK		Arbitrage		PNGX									
Bank South Pacific		14.62		14.00	1.00	0.72%	2.19%	2.19%	2.19%	2.16%	4.36%	10.39%	1.31%	2.08%
Credit Corporation				2.00	0.50	0.00%	0.00%	0.00%	0.00%	-2.44%	2.50%	8.11%	10.12%	-1.18%
City Pharmacy				0.79	0.36	0.00%	0.00%	0.00%	0.00%	0.00%	-1.25%	-12.22%	-5.26%	90.00%
Kina Asset Management Limited				0.90		0.00%	0.00%	0.00%	0.00%	0.00%	5.88%	-5.26%	-4.04%	10.00%
Kina Securities Limited		1.99		2.56	0.60	0.39%	0.39%	2.40%	2.40%	3.73%	0.42%	-9.09%	-6.78%	-1.67%
Steamship Trading Company		30.74		35.46		0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
Santos Limited		18.70		19.24	0.84	0.00%	-0.05%	0.05%		0.10%	0.52%	0.68%		
Australia														
A2 Milk Company Limited		4.66	0.27	1.97%	10.95%	9.13%	9.39%	0.47%	-13.29%	-38.08%	26.01%	-52.31%		
ANZ Banking Group Limited		26.59	0.99	-0.11%	3.22%	2.98%	2.58%	1.01%	8.22%	8.95%	-13.52%	21.19%		
BSP Financial Group		5.95	1.00	1.02%	8.18%	7.99%	9.78%	5.24%	5.97%	10.61%	14.75%	-17.88%		
BHP Billiton Limited		46.86	0.56	1.21%	0.62%	-6.76%	-7.04%	13.92%	-1.64%	10.48%	9.95%	-2.19%		
Boral Limited		5.34	0.91	-0.74%	0.19%	0.38%	-0.93%	21.12%	10.42%	86.51%	-52.62%	23.23%		
Bouganville Copper Limited		0.35	0.26	-4.17%	2.99%	-1.43%	1.47%	11.48%	-23.75%	-2.86%	14.75%	5.17%		
Bank of Queensland		5.89	0.36	0.00%	1.03%	-2.16%	-3.13%	5.92%	4.55%	-11.88%	-14.71%	4.52%		
Brambles Limited		14.72	0.86	0.55%	5.22%	9.69%	8.24%	-5.03%	-0.62%	12.68%	13.55%	0.28%		
Commonwealth Bank of Australia		114.70	0.95	-0.83%	2.11%	3.16%	2.59%	11.83%	-0.30%	8.97%	1.58%	23.01%		
CSL		291.40	0.73	-0.66%	1.92%	2.01%	1.66%	14.29%	-9.58%	-0.39%	-1.02%	2.66%		
Fortescue Mining		28.39	0.90	1.21%	6.01%	-0.56%	-2.17%	38.72%	-5.68%	41.49%	6.77%	-18.01%		
Horizon Oil Ltd		0.16	0.44	3.33%	0.00%	3.33%	0.00%	-13.89%	28.57%	19.23%	41.30%	48.39%		
Kina Securities Ltd		0.81	0.79	3.18%	2.53%	2.53%	1.25%	1.91%	6.08%	3.23%	-9.36%	-5.00%		
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		186.98	0.78	0.06%	2.75%	2.35%	1.82%	9.48%	-5.57%	9.98%	-18.71%	48.32%		
Mirvac Group		2.10	0.45	0.96%	1.45%	-0.47%	0.48%	-1.88%	-5.75%	-1.88%	-26.80%	10.23%		
National Australia Bank		31.87	0.97	-0.19%	3.68%	4.46%	3.81%	5.61%	10.24%	2.13%	4.23%	27.61%		
Origin Energy Ltd		8.27	0.57	1.72%	1.97%	-1.19%	-2.36%	-3.53%	4.40%	9.72%	47.33%	10.08%		
Pilbara Minerals Ltd		3.46	0.11	5.81%	-1.98%	-11.96%	-12.41%	-8.14%	-12.07%	5.33%	17.19%	267.82%		
Qbe Insurance Group Ltd		15.58	0.79	-0.83%	2.84%	6.79%	5.20%	-5.73%	0.26%	10.28%	18.33%	33.06%		
Rio Tinto Limited		129.02	0.77	0.95%	1.96%	-4.51%	-4.89%	19.47%	-0.99%	16.54%	16.28%	-12.05%		
ResMed Inc		26.75	0.37	-0.22%	2.49%	5.11%	5.15%	7.80%	-28.07%	-17.83%	-13.47%	31.40%		
Santos Limited		7.61	0.66	-0.52%	-0.26%	-0.52%	0.13%	-3.80%	5.05%	6.44%	13.15%	0.64%		
Steamship Trading Company		12.51	0.88	0.00%	0.00%	0.08%	0.08%	2.29%	6.26%	19.05%	5.00%	1.52%		
Suncorp Metway Limited		14.13	0.90	-0.98%	2.24%	2.39%	2.02%	-0.86%	3.56%	15.03%	8.76%	13.66%		
Transurban Group		13.14	0.39	-0.38%	-1.43%	-6.08%	-4.16%	8.04%	-10.95%	5.62%	-6.08%	1.17%		
Telstra Corporation Limited.		4.00	0.36	0.25%	0.76%	1.52%	1.01%	2.86%	-10.47%	-0.75%	-4.55%	40.27%		
Treasury Wine Estates Limited		10.28	0.04	-2.37%	0.29%	-4.37%	-4.64%	-12.57%	9.80%	-20.79%	9.94%	31.70%		
Westpac Banking Corporation		23.56	0.91	-0.34%	2.88%	2.97%	2.88%	8.27%	-0.89%	-1.93%	9.37%	10.22%		
Worley Limited		15.84	0.56	-0.81%	1.02%	-9.74%	-9.28%	0.29%	10.26%	16.40%	41.11%	-7.48%		
Woolworths Limited		36.19	0.33	-0.63%	1.54%	-1.84%	-2.72%	-0.32%	-6.07%	10.85%	-11.71%	-3.31%		
International														
iShare MSCI All Asia ex Japan	USD \$	64.04	0.26	1.46%	3.64%	-2.59%	-3.80%	4.82%	-4.42%	2.72%	-21.64%	-7.74%		
Blackrock Int Equity Fund*	AUD \$	23.18	1.00	0.44%	1.97%	5.11%	5.11%	4.26%	-3.53%	16.82%	-15.90%	24.76%		
Blackrock Australian Equity Fund*	AUD \$	1.81	0.77	0.50%	1.27%	-1.10%	-2.70%	8.58%	-2.75%	7.90%	-11.03%	11.82%		
Vanguard International Share*	AUD \$	3.18	1.00	0.44%	1.97%	4.37%	4.38%	3.92%	-2.52%	17.60%	-16.11%	23.54%		
Vanguard FTSE World exUS	USD \$	55.13	0.81	0.77%	2.09%	-1.71%	-1.80%	8.23%	-4.67%	11.97%	-18.18%	5.00%		
Vanguard FTSE Europe	USD \$	63.07	0.82	0.99%	1.86%	-2.76%	-2.19%	11.31%	-6.11%	16.31%	-18.76%	13.28%		
iShares Core MSCI Europe	USD \$	53.87	0.82	1.11%	1.91%	-2.62%	-2.09%	10.79%	-5.64%	15.83%	-18.33%	13.42%		
iShares Asia 50	USD \$	55.68	0.23	1.18%	6.22%	-2.64%	-3.95%	4.54%	-6.95%	2.17%	-25.89%	-12.17%		
iShares MSCI Japan	USD \$	66.17	0.96	0.12%	1.61%	3.94%	3.16%	6.39%	-2.60%	17.82%	-18.70%	-0.89%		
Acadian Global Managed Volatility Equity Fund		1.63	0.67	0.00%	0.57%	4.15%	3.99%	-0.63%	-6.27%	1.57%	-9.88%	10.44%		
Lazard Global Managed Volatility Fund - Australia*		0.99	0.00	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	-3.21%	-13.72%	19.66%		
Robeco Emerging Conservative Equity Fund - Australia		1.48	0.89	-0.30%	-0.52%	2.72%	1.79%	1.23%	-1.76%	10.23%	-10.12%	13.49%		