

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 14-Jun-22	52 wk	Movement for the period				YTD	Q1 2022	Q4 2021	2021	2020	2019
			Day	Week	Month	YTD						
Interest Rates												
Central Bank Bills												
Change to today's price from closing prices of prior period												
28 days	1.02%		0.00%	0.00%	-0.07%	-0.27%	-0.21%	-0.02%	1.29%	1.33%	1.39%	
60 days	1.71%		0.00%	0.00%	0.00%	-0.28%	-0.17%	-0.01%	1.99%	2.07%	2.30%	
90 days	1.64%	0.00	0.00%	0.00%	-0.16%	-0.31%	-0.11%	-0.03%	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												
28 days	1.26%		0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	1.26%	1.26%	1.26%	
63 days	2.36%	0.00	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	2.36%	2.36%	2.36%	
91 days	2.32%		0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	2.32%	2.32%	2.35%	
182 days	1.49%	0.00	0.00%	-0.19%	-0.62%	-2.80%	-2.02%	-0.06%	4.29%	4.41%	4.68%	
273 days	2.49%	0.00	0.00%	-0.41%	-1.01%	-3.46%	-2.05%	-0.09%	5.95%	6.04%	6.04%	
364 days	2.55%		0.00%	-0.43%	-1.45%	-4.49%	-1.99%	-0.16%	7.04%	7.20%	7.08%	
Government Inscribed Stock												
GIS 2Y 2022-24	5.31%		0.00%	0.00%	-1.19%	-3.19%			8.50%	8.04%	7.90%	
GIS 3Y 2020-23	9.00%		0.00%	0.00%	0.00%	0.00%			9.00%		8.30%	
GIS 4Y 2022-26	5.34%		0.00%	0.00%	-1.37%	-4.50%			-	9.84%	-	
GIS 5Y 2022-27	6.49%		0.00%	0.00%	-1.01%	-3.21%			9.70%	-	-	
GIS 7Y 2022-29	0.00%								-	-	-	
GIS 9Y 2022-31	7.80%		0.00%	0.00%	0.00%	-2.10%			9.90%	11.82%	10.55%	
GIS 10Y 2022-32	7.90%		0.00%	0.00%	0.00%	-2.00%			9.90%	-	-	
Kina Facility Rate												
	3.00%		0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	3.00%	3.00%	5.50%	
Ten year Government Bond yields												
United States	3.47%	1.00	0.32%	0.50%	0.49%	1.96%	0.83%	0.02%	1.51%	0.91%	1.92%	
United Kingdom	2.59%	1.00	0.14%	0.37%	0.71%	1.62%	0.64%	-0.05%	0.97%	0.20%	0.82%	
Australia	3.96%	1.00	0.28%	0.40%	0.55%	2.29%	1.17%	0.18%	1.67%	0.97%	1.37%	
New Zealand	4.23%	1.00	0.31%	0.49%	0.59%	1.85%	0.83%	0.30%	2.39%	0.99%	1.65%	
France	2.39%	1.00	0.30%	0.58%	0.84%	2.19%	0.78%	0.04%	0.20%	-0.34%	0.12%	
Japan	0.25%	0.98	0.00%	0.00%	0.00%	0.18%	0.15%	0.00%	0.07%	0.02%	-0.01%	
Australia RBA Cash Rate	0.85%		0.00%	0.00%	0.50%	0.75%	0.00%	0.00%	0.10%	0.10%	0.75%	
PNG CPI Index Latest 12 mth % change	5.70%							5.70%	4.60%	3.10%	4.00%	
Currencies												
Percentage changes												
PGK/USD	0.2840	0.00	0.0%	0.0%	0.0%	-0.4%	-0.35%	0.00%	0.0%	-1.9%	-1.2%	
PGK/AUD	0.4080	0.88	2.3%	3.1%	0.6%	3.9%	-3.36%	-0.73%	6.2%	-11.7%	-0.5%	
PGK/GBP	0.2332	1.00	2.7%	2.3%	1.5%	10.4%	2.41%	-0.42%	1.0%	-6.6%	-4.4%	
PGK/NZD	0.4519	0.94	2.1%	2.6%	0.8%	8.3%	-2.13%	0.65%	5.8%	-9.5%	-1.4%	
PGK/JPY	38.240	1.00	0.7%	1.3%	4.1%	16.5%	5.43%	2.88%	11.6%	-7.9%	-2.7%	
AUD/USD	0.6961	0.11	-2.2%	-3.1%	-0.6%	-4.1%	3.10%	0.74%	-5.8%	9.9%	-0.7%	
USD/JPY	134.630	1.00	0.7%	1.3%	4.1%	16.9%	5.79%	2.88%	11.6%	-5.1%	-1.5%	
EUR/USD	1.0431	0.02	-1.9%	-2.3%	-0.2%	-7.8%	-1.24%	-2.47%	-8.0%	9.7%	-1.9%	
GBP/USD	1.2181	0.00	-2.6%	-2.2%	-1.5%	-9.7%	-2.69%	0.42%	-1.0%	3.9%	3.4%	
Equity Indices												
Papua New Guinea												
KSi Index	6,263.94	1.00	0.0%	0.0%	0.0%	6.9%	5.28%	0.26%	-3.1%	-3.4%	21.1%	
KSi Home Index	15,356.56	0.99	0.0%	0.2%	1.1%	6.7%	-3.06%	-2.07%	8.1%	1.5%	15.0%	
Australia												
All Ordinaries	6,881.21	0.00	-3.7%	-6.0%	-6.4%	-11.5%	0.13%	1.96%	13.6%	0.7%	19.1%	
S&P/ASX 100	5,599.92	0.00	-3.5%	-5.7%	-5.7%	-8.9%	1.41%	1.66%	13.3%	-2.1%	18.9%	
S&P/ASX 20	3,781.20	0.00	-3.7%	-6.1%	-5.3%	-6.8%	3.21%	0.67%	12.1%	-1.5%	15.3%	
S&P/ASX 50	6,557.90	0.00	-3.5%	-5.7%	-5.6%	-7.5%	2.31%	0.99%	12.4%	-4.9%	19.1%	
S&P/ASX 50 Accumulation	79,507.10	0.12	-3.5%	-5.7%	-5.4%	-5.5%	4.00%	1.60%	17.0%	-1.9%	24.4%	
S&P/ASX Midcap 50	8,140.60	0.00	-3.4%	-5.8%	-6.7%	-16.6%	-3.46%	5.45%	18.5%	14.5%	17.7%	
S&P/ASX Small Ordinaries	2,739.90	0.00	-4.0%	-7.3%	-9.8%	-22.4%	-5.06%	1.63%	14.2%	6.6%	17.9%	
S&P/ASX 200	6,686.03	0.00	-3.5%	-5.8%	-6.0%	-10.2%	0.74%	1.53%	13.0%	-1.5%	18.4%	
S&P/ASX 200 Accumulation	78,845.42	0.00	-3.5%	-5.8%	-5.8%	-8.4%	2.24%	2.09%	17.2%	1.4%	23.4%	
S&P/ASX 300	6,663.08	0.00	-3.6%	-5.9%	-6.2%	-10.6%	0.60%	1.66%	13.4%	-1.1%	18.8%	
S&P/ASX 200 Energy	10,481.50	0.81	-4.9%	-1.9%	2.7%	32.7%	25.09%	-8.82%	-2.0%	-29.9%	18.2%	
S&P/ASX 200 Materials	17,019.70	0.52	-4.4%	-5.8%	1.4%	1.7%	11.87%	12.44%	6.8%	13.4%	22.1%	
S&P/ASX 200 Industrials	6,289.50	0.41	-2.9%	-2.6%	-2.6%	-5.4%	-3.84%	1.14%	11.2%	-14.1%	22.6%	
S&P/ASX 200 Consumer Discretionary	2,667.10	0.00	-2.9%	-4.9%	-7.8%	-24.4%	-10.59%	0.00%	21.3%	8.6%	27.2%	
S&P/ASX 200 Consumer Staples	12,378.50	0.15	-1.9%	-2.1%	-8.8%	-8.6%	-1.42%	-0.49%	7.1%	3.6%	18.0%	
S&P/ASX 200 Healthcare	39,108.10	0.12	-2.6%	-1.6%	-3.6%	-13.4%	-10.65%	-0.08%	8.0%	3.0%	41.2%	
S&P/ASX 200 Financials	5,741.10	0.00	-3.7%	-9.8%	-13.2%	-12.2%	3.67%	-3.35%	20.2%	-9.0%	7.4%	
S&P/ASX 200 Information Technology	1,343.10	0.00	-4.4%	-4.8%	-8.3%	-37.2%	-14.04%	-6.14%	-2.8%	56.3%	31.8%	
S&P/ASX 200 Telecommunication Services	1,340.00	0.00	-1.7%	-2.7%	-6.1%	-17.8%	-6.92%	4.86%	28.5%	0.9%	22.3%	
S&P/ASX 200 Utilities	7,793.50	0.77	-1.8%	-0.8%	-5.6%	16.4%	12.72%	10.02%	4.6%	-21.5%	10.1%	
S&P/ASX 200 A-REIT	1,311.90	0.00	-3.3%	-7.4%	-9.0%	-25.2%	-7.71%	8.93%	21.6%	-8.0%	14.0%	
S&P/ASX 200 Financial-x-A-REIT	6,403.30	0.00	-3.7%	-9.8%	-13.2%	-12.2%	3.67%	-3.35%	20.2%	-9.0%	7.4%	
North American												
DJIA	30,364.83	0.00	-3.3%	-8.5%	-7.0%	-16.4%	-4.57%	7.37%	18.7%	7.2%	22.3%	
S&P 500	3,735.48	0.00	-4.2%	-10.2%	-8.6%	-21.6%	-4.95%	10.65%	26.9%	16.3%	28.9%	
NASDAQ	10,828.35	0.00	-4.5%	-11.1%	-9.6%	-30.8%	-9.10%	8.28%	21.4%	43.6%	35.2%	
Toronto S&P/TSX	19,548.51	0.00	-3.6%	-6.6%	-4.6%	-7.9%	3.14%	5.74%	21.7%	2.2%	19.1%	
Europe												
FTSE	7,187.46	0.41	-1.8%	-5.4%	-4.4%	-2.7%	1.78%	4.21%	14.3%	-14.3%	12.1%	
DAX	13,304.39	0.14	-3.3%	-8.6%	-6.2%	-16.2%	-9.25%	4.09%	15.8%	3.5%	25.5%	
CAC 40	5,949.84	0.00	-3.8%	-8.5%	-7.5%	-16.8%	-6.89%	9.71%	28.9%	-7.1%	26.4%	
Asia												
Nikkei	26,629.86	0.32	-4.3%	-4.7%	-0.1%	-7.5%	-3.37%	-2.24%	4.9%	16.0%	18.2%	
Hang Seng	21,067.99	0.24	-3.4%	-2.2%	2.3%	-10.0%	-5.99%	-4.79%	-14.1%	-3.4%	9.1%	
Shanghai	3,288.91	0.49	0.1%	1.5%	6.3%	-9.6%	-10.65%	2.01%	4.8%	13.9%	22.3%	
Sensex	52,693.57	0.05	-3.0%	-4.4%	-3.0%	-9.5%	0.54%	-1.48%	22.0%	15.8%	14.4%	

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

	14-Jun-22	52 Movement for the period				Q1 2022	Q4 2021	2021	2020	2019		
		14-Jun-22	wk	Day	Week						Month	YTD
Indices												
MSCI World USD Index	2,525.88	0.00	-4.4%	-10.0%	-8.0%	-21.8%	-5.53%	7.49%	20.1%	14.1%	25.2%	
MSCI World Net TR USD Index	7,689.06	0.00	-4.4%	-9.9%	-7.9%	-21.2%	-5.15%	7.77%	21.8%	15.9%	27.7%	
MSCI ACWI-ex-Australia TR AUD Index	12,613.07	0.00	-2.0%	-5.5%	-6.3%	-17.0%	-8.42%	5.82%	29.6%	5.7%	28.0%	
MSCI ACWI Net TR USD Index	308.65	0.00	-4.3%	-9.3%	-7.1%	-20.7%	-5.36%	6.68%	18.5%	16.3%	26.6%	
MSCI ACWI Minimum Volatility USD	2,040.47	0.00	-3.1%	-6.3%	-5.9%	-15.2%	-3.40%	5.99%	12.0%	0.6%	18.5%	
MSCI EM Asia Net TR USD Index	599.11	0.09	-3.4%	-3.0%	0.5%	-16.6%	-8.69%	-0.98%	-5.1%	28.4%	19.2%	
MSCI EM Net TR USD Index	507.40	0.05	-3.5%	-4.0%	-0.9%	-16.6%	-6.97%	-1.31%	-2.5%	18.3%	18.4%	
VIX Volatility S&P500	32.69	0.82	17.8%	36.1%	25.2%	89.8%	19.40%	-25.58%	-24.3%	65.1%	-45.8%	
Commodities												
Light Crude WTI Futures	US\$/bbl	118.93	0.89	-1.4%	-0.4%	5.8%	57.2%	32.58%	0.81%	55.9%	-20.5%	34.5%
Brent Crude	US\$/bbl	121.17	0.87	-0.7%	0.5%	8.3%	55.0%	38.03%	-0.43%	50.9%	-21.5%	22.7%
Gold	US\$/oz	1,813.50	0.28	-3.3%	-2.1%	-0.3%	-1.0%	6.67%	4.26%	-3.3%	24.4%	18.9%
Silver	US\$/oz	20.95	0.03	-4.5%	-5.5%	-3.7%	-10.5%	7.34%	6.20%	-11.3%	47.4%	15.3%
Copper	US\$/lb	4.18	0.14	-3.1%	-5.9%	-1.5%	-6.6%	6.26%	9.34%	27.1%	25.8%	6.3%
Iron Ore	US\$/mt	132.56	0.38	0.0%	-2.0%	6.8%	17.7%	24.13%	-3.56%	-27.0%	82.0%	20.5%
Malaysian Palm Oil* RM/tn		6,154	0.50	-2.0%	-9.0%	-7.7%	19.3%	23.88%	6.75%	32.6%	28.0%	51.7%
LNG *Jap/Korea	US\$/mmBtu	23.18	0.29	0.0%	1.3%	15.4%	-24.0%	16.20%	-1.93%	113.3%	169.8%	-41.1%
ICCO Cocoa	US\$/mt	2,326	0.16	-2.5%	-6.0%	-7.4%	-7.7%	5.16%	-4.98%	-3.2%	2.5%	5.1%
ICO Coffee	US\$/lb	227	0.72	-0.9%	-2.2%	-0.5%	0.4%	0.13%	16.55%	76.3%	-1.1%	27.3%
Equities												
Domestic												
Percentage changes												
PGK K	Arbitrage	PNGX										
Bank South Pacific	11.52	12.40	0.27	0.0%	0.0%	0.8%	1.2%	-1.63%	-0.41%	2.1%	1.9%	14.8%
Credit Corporation		1.85	0.96	0.0%	0.0%	1.6%	10.1%	-4.76%	-1.18%	-1.2%	6.3%	18.5%
City Pharmacy		0.95	0.83	0.0%	1.1%	0.0%	0.0%	0.00%	-5.00%	90.0%	-38.3%	24.6%
Kina Asset Management Limited		1.00		0.0%	0.0%	0.0%	1.0%	1.01%	-1.00%	10.0%	-5.3%	0.0%
Kina Securities Limited	31.96	3.00	0.54	0.0%	0.0%	0.0%	1.7%	1.69%	-9.23%	-1.7%	-11.0%	27.2%
Steamship Trading Company	31.62	35.46		0.0%	0.0%	0.0%	0.0%	0.00%	0.00%	0.0%	0.0%	0.0%
Santos Limited	19.85	19.00	1.00	0.0%	0.0%							
Australia												
A2 Milk Company Limited		4.19	0.06	-7.1%	-9.5%	1.0%	-23.3%	-4.40%	-12.50%	-52.3%	-19.9%	38.6%
ANZ Banking Group Limited		22.00	0.00	-4.6%	-10.0%	-14.1%	-20.0%	0.33%	-2.27%	21.2%	-7.8%	0.7%
BSP Financial Group		4.70	0.35	0.0%	-1.1%	-8.4%	-9.6%	12.41%	-14.60%			
BHP Billiton Limited		44.26	0.47	-4.2%	-4.4%	-2.9%	6.7%	24.70%	10.34%	-2.2%	9.0%	13.7%
Boral Limited		2.87	0.01	-4.3%	0.3%	-10.6%	-53.0%	-43.28%	-0.65%	23.2%	10.5%	-9.3%
Bougainville Copper Limited		0.34	0.07	-2.9%	-15.0%	-12.8%	11.5%	145.90%	-15.28%	5.2%	-10.8%	103.1%
Bank of Queensland		6.54	0.00	-4.0%	-11.3%	-12.9%	-19.2%	7.29%	-13.57%	4.5%	6.8%	-25.3%
Brambles Limited		10.50	0.36	-2.1%	-2.5%	-2.1%	-1.2%	-6.77%	-1.30%	0.3%	-9.6%	15.5%
Commonwealth Bank of Australia		91.20	0.00	-2.8%	-10.6%	-13.2%	-9.7%	4.72%	-3.19%	23.0%	2.8%	10.4%
CSL		264.05	0.28	-2.7%	-1.4%	-3.7%	-9.2%	-7.76%	-0.91%	2.7%	2.7%	48.9%
Fortescue Mining		19.63	0.46	-8.5%	-7.2%	1.2%	2.2%	7.55%	28.41%	-18.0%	119.2%	155.1%
Horizon Oil Ltd		0.13	0.62	-13.8%	-13.8%	-7.4%	35.9%	35.87%	2.22%	48.4%	-48.3%	20.0%
Kina Securities Ltd		0.80	0.00	-4.8%	-7.5%	-5.9%	-6.4%	0.00%	-6.56%	-5.0%	-39.6%	56.8%
Kina Petroleum Ltd		0.06		0.0%	0.0%	0.0%	0.0%	0.00%	0.00%	0.0%	0.0%	-1.7%
Macquarie Group Ltd		163.35	0.20	-5.2%	-8.0%	-9.5%	-20.5%	-1.04%	12.86%	48.3%	0.5%	26.9%
Mirvac Group		2.05	0.00	-0.5%	-3.3%	-5.5%	-29.6%	-14.43%	-2.68%	10.2%	-17.0%	42.0%
National Australia Bank		26.84	0.17	-4.3%	-10.8%	-14.7%	-6.9%	12.17%	3.63%	27.6%	-8.2%	2.3%
Newcrest Mining Limited		23.22	0.23	-0.9%	-3.3%	-6.7%	-5.1%	9.23%	8.13%	-5.0%	-14.8%	38.8%
Origin Energy Ltd		5.92	0.60	-3.9%	-4.1%	-14.5%	13.0%	18.89%	10.78%	10.1%	-43.7%	30.6%
Pilbara Minerals Ltd		2.16	0.33	-4.0%	-11.1%	-20.9%	-32.5%	0.00%	56.10%	267.8%	210.7%	-55.2%
Qbe Insurance Group Ltd		11.50	0.52	-4.0%	-5.3%	-9.7%	1.3%	1.32%	-2.66%	33.1%	-33.8%	27.5%
Rio Tinto Limited		111.05	0.50	-4.2%	-4.7%	4.1%	10.9%	18.98%	-0.07%	-12.1%	13.4%	27.9%
ResMed Inc		29.75	0.17	0.2%	2.7%	6.6%	-16.9%	-9.39%	-3.95%	31.4%	24.3%	37.6%
Santos Limited		8.10	0.77	-5.0%	-4.4%	-1.8%	28.4%	22.66%	-11.99%	0.6%	-23.3%	49.3%
Steamship Trading Company		12.90	1.00	6.8%	6.8%	16.2%	29.0%	0.90%	5.26%	1.5%	-21.2%	-33.2%
Suncorp Metway Limited		10.48	0.11	-2.5%	-4.1%	-13.8%	-5.3%	0.45%	-11.86%	13.7%	-24.8%	2.6%
Sydney Airport		8.72	1.00	0.0%	0.0%	0.0%	0.5%	0.46%	5.34%	35.4%	-26.0%	28.7%
Transurban Group		13.97	0.66	-2.0%	-0.7%	-0.6%	1.1%	-1.95%	-2.40%	1.2%	-8.4%	28.0%
Telstra Corporation Limited		3.75	0.32	-1.3%	-2.3%	-4.6%	-10.3%	-5.26%	6.36%	40.3%	-15.8%	24.2%
Treasury Wine Estates Limited		10.85	0.12	-2.2%	-4.7%	-2.8%	-12.4%	-6.46%	-0.24%	31.7%	-42.1%	9.7%
Westpac Banking Corporation		20.07	0.00	-3.7%	-14.3%	-17.9%	-6.0%	13.54%	-17.88%	10.2%	-20.1%	-3.2%
Worley Limited		14.51	0.85	-3.8%	-2.6%	-0.6%	36.5%	21.45%	7.27%	-7.5%	-25.0%	34.1%
Woolworths Limited		33.83	0.01	-1.5%	-0.8%	-10.2%	-11.0%	-1.97%	-3.41%	-3.3%	8.7%	22.9%
International												
iShares MSCI All Asia ex Japan	USD \$	68.87	0.09	-1.8%	-4.6%	-1.1%	-16.7%	-9.29%	-2.74%	-7.7%	22.2%	15.6%
Blackrock Int Equity Fund*	AUD \$	18.97	0.00	-2.0%	-3.0%	-3.4%	-15.5%	-7.59%	6.28%	24.8%	-0.6%	23.5%
Blackrock Australian Equity Fund*	AUD \$	1.79	0.21	-1.2%	-3.9%	-2.3%	-8.0%	-0.08%	4.61%	11.8%	-2.3%	19.1%
Vanguard International Share*	AUD \$	2.58	0.00	-2.0%	-3.6%	-3.4%	-16.6%	-9.25%	5.86%	23.5%	-0.1%	22.7%
Vanguard FTSE World exUS	USD \$	50.39	0.00	-3.6%	-8.2%	-5.5%	-17.8%	-6.02%	0.52%	5.0%	8.6%	17.9%
Vanguard FTSE Europe	USD \$	53.32	0.00	-4.8%	-11.0%	-8.3%	-21.9%	-8.73%	4.01%	13.3%	2.8%	20.5%
iShares Core MSCI Europe	USD \$	44.50	0.00	-4.8%	-12.9%	-10.4%	-23.5%	-8.18%	3.75%	13.4%	2.8%	20.7%
iShares Asia 50	USD \$	63.22	0.11	-2.2%	-4.9%	-0.3%	-17.4%	-10.36%	-2.10%	-12.2%	32.1%	19.3%
iShares MSCI Japan	USD \$	52.90	0.00	-3.4%	-8.0%	-6.3%	-21.0%	-7.99%	-4.68%	-0.9%	14.0%	16.9%
Acadian Global Managed Volatility Equity Fund		1.60	0.06	0.0%	-0.6%	-2.4%	-6.9%	-4.12%	-6.05%	10.4%	-11.5%	8.1%
Lazard Global Managed Volatility Fund - Australia*		1.15	0.12	-0.3%	-0.9%	-3.4%	-3.5%	-1.62%	5.32%	19.7%	-22.7%	14.9%
Robeco Emerging Conservative Equity Fund - Australia		1.36	0.07	1.0%	-0.4%	-2.7%	-7.4%	-5.17%	0.73%	13.5%	-15.4%	10.4%

*Lazard performance since inception 28.02.17