

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 15-Jun-22	52 wk	Movement for the period				YTD	Q1 2022	Q4 2021	2021	2020	2019
			Day	Week	Month	Change to today's price from closing prices of prior period						
Interest Rates												
Central Bank Bills												
C-bill auctions on Wednesday; reported Thursday/Friday	1.02%		0.00%	0.00%	-0.07%	-0.27%	-0.21%	-0.02%	1.29%	1.33%	1.39%	
28 days	1.71%		0.00%	0.00%	0.00%	-0.28%	-0.17%	-0.01%	1.99%	2.07%	2.30%	
60 days	1.64%	0.00	0.00%	0.00%	-0.16%	-0.31%	-0.11%	-0.03%	1.95%	2.04%	2.50%	
90 days	4.55%		0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	4.55%	4.55%	4.55%	
182 days												
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	1.27%	0.00	-0.22%	-0.22%	-0.84%	-3.02%	-2.02%	-0.06%	4.29%	4.41%	4.68%	
273 days	2.12%	0.00	-0.37%	-0.37%	-1.38%	-3.83%	-2.05%	-0.09%	5.95%	6.04%	6.04%	
364 days	2.50%		-0.05%	-0.05%	-1.50%	-4.54%	-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	3.28%	0.92	-0.19%	0.26%	0.40%	1.77%	0.83%	0.02%	1.51%	0.91%	1.92%	
United Kingdom	2.47%	0.94	-0.12%	0.22%	0.60%	1.50%	0.64%	-0.05%	0.97%	0.20%	0.82%	
Australia	4.20%	1.00	0.25%	0.65%	0.74%	2.53%	1.17%	0.18%	1.67%	0.97%	1.37%	
New Zealand	4.29%	1.00	0.05%	0.52%	0.63%	1.90%	0.83%	0.30%	2.39%	0.99%	1.65%	
France	2.23%	0.94	-0.16%	0.35%	0.70%	2.03%	0.78%	0.04%	0.20%	-0.34%	0.12%	
Japan	0.26%	1.00	0.01%	0.01%	0.01%	0.19%	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%	
Currencies												
PGK/USD	0.2840	0.00	0.0%	0.0%	0.0%	-0.4%	-0.35%	0.00%	0.0%	-2.9%	-1.2%	
PGK/AUD	0.4111	0.96	0.8%	4.3%	1.8%	4.7%	-3.36%	-0.73%	6.2%	-11.7%	-0.5%	
PGK/GBP	0.2364	1.00	1.4%	4.7%	3.9%	11.9%	2.41%	-0.42%	1.0%	-6.6%	-4.4%	
PGK/NZD	0.4559	1.00	0.9%	3.7%	2.2%	9.2%	-2.13%	0.65%	5.8%	-9.5%	-1.4%	
PGK/JPY	38.270	1.00	0.1%	1.3%	4.4%	16.6%	5.43%	2.88%	11.6%	-7.9%	-2.7%	
AUD/USD	0.6908	0.04	-0.8%	-4.1%	-1.8%	-4.8%	3.10%	0.74%	-5.8%	9.9%	-0.7%	
USD/JPY	134.730	1.00	0.1%	1.3%	4.4%	17.0%	5.79%	2.88%	11.6%	-5.1%	-1.5%	
EUR/USD	1.0466	0.04	0.3%	-2.1%	-0.7%	-7.5%	-1.24%	-2.47%	-8.0%	9.7%	-1.9%	
GBP/USD	1.2018	0.00	-1.3%	-4.5%	-3.7%	-10.9%	-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%	0.1%	6.9%	5.28%	0.26%	-3.1%	-3.4%	21.1%	
KSi Home Index	15,356.56	0.99	0.0%	0.0%	1.1%	6.7%	-3.06%	-2.07%	8.1%	1.5%	15.0%	
Australia												
All Ordinaries	6,785.76	0.00	-1.4%	-7.6%	-8.6%	-12.8%	0.13%	1.96%	13.6%	0.7%	19.1%	
S&P/ASX 100	5,532.68	0.00	-1.2%	-7.1%	-7.8%	-10.0%	1.41%	1.66%	13.3%	-2.1%	18.9%	
S&P/ASX 20	3,739.20	0.00	-1.1%	-7.0%	-7.0%	-7.9%	3.21%	0.67%	12.1%	-1.5%	15.3%	
S&P/ASX 50	6,485.00	0.00	-1.1%	-6.9%	-7.4%	-8.6%	2.31%	0.99%	12.4%	-4.9%	19.1%	
S&P/ASX 50 Accumulation	78,623.70	0.04	-1.1%	-6.9%	-7.3%	-6.6%	4.00%	1.60%	17.0%	-1.9%	24.4%	
S&P/ASX Midcap 50	7,995.90	0.00	-1.8%	-8.5%	-9.9%	-18.1%	-3.46%	5.45%	18.5%	14.5%	17.7%	
S&P/ASX Small Ordinaries	2,676.40	0.00	-2.3%	-9.8%	-13.0%	-24.2%	-5.06%	1.63%	14.2%	6.6%	17.9%	
S&P/ASX 200	6,601.03	0.00	-1.3%	-7.3%	-8.1%	-11.3%	0.74%	1.53%	13.0%	-1.5%	18.4%	
S&P/ASX 200 Accumulation	77,843.09	0.00	-1.3%	-7.3%	-8.0%	-9.6%	2.24%	2.09%	17.2%	1.4%	23.4%	
S&P/ASX 300	6,575.02	0.00	-1.3%	-7.4%	-8.4%	-11.8%	0.60%	1.66%	13.4%	-1.1%	18.8%	
S&P/ASX 200 Energy	10,229.10	0.75	-2.4%	-8.2%	0.2%	29.5%	25.09%	-8.82%	-2.0%	-29.9%	18.2%	
S&P/ASX 200 Materials	16,850.00	0.48	-1.0%	-8.5%	-2.1%	0.7%	11.87%	12.44%	6.8%	13.4%	22.1%	
S&P/ASX 200 Industrials	6,209.60	0.31	-1.3%	-5.7%	-5.5%	-6.6%	-3.84%	1.14%	11.2%	-14.1%	22.6%	
S&P/ASX 200 Consumer Discretionary	2,616.70	0.00	-1.9%	-6.8%	-10.5%	-25.9%	-10.59%	0.00%	21.3%	8.6%	27.2%	
S&P/ASX 200 Consumer Staples	12,299.00	0.12	-0.6%	-3.6%	-8.5%	-9.2%	-1.42%	-0.49%	7.1%	3.6%	18.0%	
S&P/ASX 200 Healthcare	38,514.50	0.07	-1.5%	-4.4%	-5.3%	-14.8%	-10.65%	-0.08%	8.0%	3.0%	41.2%	
S&P/ASX 200 Financials	5,697.50	0.00	-0.8%	-7.8%	-13.9%	-12.8%	3.67%	-3.35%	20.2%	-9.0%	7.4%	
S&P/ASX 200 Information Technology	1,301.60	0.00	-3.1%	-9.4%	-12.8%	-39.1%	-14.04%	-6.14%	-2.8%	56.3%	31.8%	
S&P/ASX 200 Telecommunication Services	1,337.60	0.00	-0.2%	-3.9%	-7.7%	-17.9%	-6.92%	4.86%	28.5%	0.9%	22.3%	
S&P/ASX 200 Utilities	7,736.10	0.75	-0.7%	-4.6%	-7.2%	15.6%	12.72%	10.02%	4.6%	-21.5%	10.1%	
S&P/ASX 200 A-REIT	1,273.60	0.00	-2.9%	-10.2%	-13.3%	-27.4%	-7.71%	8.93%	21.6%	-8.0%	14.0%	
S&P/ASX 200 Financial-x-A-REIT	6,354.60	0.00	-0.8%	-7.8%	-13.9%	-12.8%	3.67%	-3.35%	20.2%	-9.0%	7.4%	
North American												
DJIA	30,668.53	0.05	1.0%	-6.8%	-2.6%	-15.6%	-4.57%	7.37%	18.7%	7.2%	22.3%	
S&P 500	3,789.99	0.05	1.5%	-7.9%	-3.4%	-20.5%	-4.95%	10.65%	26.9%	16.3%	28.9%	
NASDAQ	11,099.15	0.05	2.5%	-8.2%	-2.8%	-29.1%	-9.10%	8.28%	21.4%	43.6%	35.2%	
Toronto S&P/TSX	19,611.56	0.02	0.3%	-5.7%	-2.4%	-7.6%	3.14%	5.74%	21.7%	2.2%	19.1%	
Europe												
FTSE	7,273.41	0.52	1.2%	-4.2%	-2.2%	-1.5%	1.78%	4.21%	14.3%	-14.3%	12.1%	
DAX	13,485.29	0.19	1.4%	-6.7%	-3.7%	-15.1%	-9.25%	4.09%	15.8%	3.5%	25.5%	
CAC 40	6,030.13	0.06	1.3%	-6.5%	-5.1%	-15.7%	-6.89%	9.71%	28.9%	-7.1%	26.4%	
Asia												
Nikkei	26,326.16	0.27	-1.1%	-6.8%	-2.2%	-8.6%	-3.37%	-2.24%	4.9%	16.0%	18.2%	
Hang Seng	21,308.21	0.27	1.1%	-3.2%	3.2%	-8.9%	-5.99%	-4.79%	-14.1%	-3.4%	9.1%	
Shanghai	3,305.41	0.51	0.5%	1.3%	7.1%	-9.2%	-10.65%	2.01%	4.8%	13.9%	22.3%	
Sensex	52,541.39	0.04	-0.3%	-4.3%	-3.1%	-9.8%	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

	15-Jun-22	52 wk	Movement for the period				Q1 2022	Q4 2021	2021	2020	2019			
			Day	Week	Month	YTD								
Indices														
MSCI World USD Index	2,556.67	0.04	1.2%	-8.1%	-4.1%	-20.9%	-5.53%	7.49%	20.1%	14.1%	25.2%			
MSCI World Net TR USD Index	7,782.97	0.04	1.2%	-8.1%	-3.9%	-20.2%	-5.15%	7.77%	21.8%	15.9%	27.7%			
MSCI ACWI-ex-Australia TR AUD Index	12,665.91	0.02	0.4%	-4.5%	-5.9%	-16.6%	-8.42%	5.82%	29.6%	5.7%	28.0%			
MSCI ACWI Net TR USD Index	312.06	0.04	1.1%	-7.8%	-3.6%	-19.8%	-5.36%	6.68%	18.5%	16.3%	26.6%			
MSCI ACWI Minimum Volatility USD	2,045.54	0.01	0.2%	-5.3%	-3.7%	-15.0%	-3.40%	5.99%	12.0%	0.6%	18.5%			
MSCI EM Asia Net TR USD Index	599.86	0.09	0.1%	-4.6%	0.2%	-16.5%	-8.69%	-0.98%	-5.1%	28.4%	19.2%			
MSCI EM Net TR USD Index	508.63	0.05	0.2%	-5.0%	-0.9%	-16.4%	-6.97%	-1.31%	-2.5%	18.3%	18.4%			
VIX Volatility S&P500	29.62	0.68	-9.4%	23.6%	-4.3%	72.0%	19.40%	-25.58%	-24.3%	65.1%	-45.8%			
Commodities														
Light Crude WTI Futures	115.31	0.83	-3.0%	-5.6%	5.2%	52.4%	32.58%	0.81%	55.9%	-20.5%	34.5%			
Brent Crude	118.51	0.83	-2.2%	-4.1%	8.6%	51.6%	38.03%	-0.43%	50.9%	-21.5%	22.7%			
Gold	1,819.60	0.30	0.3%	-2.0%	-0.2%	-0.7%	6.67%	4.26%	-3.3%	24.4%	18.9%			
Silver	21.50	0.12	2.6%	-2.7%	-0.2%	-8.2%	7.34%	6.20%	-11.3%	47.4%	15.3%			
Copper	4.18	0.45	0.2%	-6.1%	0.1%	-6.5%	6.26%	9.34%	27.1%	25.8%	6.3%			
Iron Ore	128.58	0.35	-3.0%	-5.3%	2.4%	14.1%	24.13%	-3.56%	-27.0%	82.0%	20.5%			
Malaysian Palm Oil* RM/tn	6,000	0.47	-2.5%	-11.0%	-10.4%	16.3%	23.88%	6.75%	32.6%	28.0%	51.7%			
LNG *Jap/Korea	23.40	0.29	0.9%	2.7%	10.5%	-23.3%	16.20%	-1.93%	113.3%	169.8%	-41.1%			
ICCO Cocoa	2,332	0.17	0.3%	-5.1%	-5.6%	-7.5%	5.16%	-4.98%	-3.2%	2.5%	5.1%			
ICO Coffee	229	0.73	0.7%	-1.4%	4.5%	1.1%	0.13%	16.55%	76.3%	-1.1%	27.3%			
Equities														
Domestic														
		PGK K	Arbitrage	Percentage changes										
Bank South Pacific	12.40		11.43	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			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			0.95	0.83	0.0%	0.0%	0.0%	0.0%	0.00%	-5.00%	90.0%	-38.3%	24.6%
Kina Asset Management Limited	1.00			1.00		0.0%	0.0%	0.0%	1.0%	1.01%	-1.00%	10.0%	-5.3%	0.0%
Kina Securities Limited	2.04			3.00	0.54	0.0%	0.0%	3.4%	1.7%	1.69%	-9.23%	-1.7%	-11.0%	27.2%
Steamship Trading Company	31.38			35.46		0.0%	0.0%	0.0%	0.0%	0.00%	0.00%	0.0%	0.0%	0.0%
Santos Limited	19.51			19.00	1.00	0.0%	0.0%							
Australia														
A2 Milk Company Limited	4.07	0.03				-2.9%	-11.1%	-1.9%	-25.5%	-4.40%	-12.50%	-52.3%	-19.9%	38.6%
ANZ Banking Group Limited	21.60	0.00				-1.8%	-9.6%	-16.4%	-21.5%	0.33%	-2.27%	21.2%	-7.8%	0.7%
BSP Financial Group	4.70	0.35				0.0%	-0.4%	-6.0%	-9.6%	12.41%	-14.60%			
BHP Billiton Limited	43.90	0.45				-0.8%	-7.3%	-6.6%	5.8%	24.70%	10.34%	-2.2%	9.0%	13.7%
Boral Limited	2.81	0.00				-2.1%	-14.3%	-9.6%	-53.9%	-43.28%	-0.65%	23.2%	10.5%	-9.3%
Bougainville Copper Limited	0.37	0.12				8.8%	-8.6%	-5.1%	21.3%	145.90%	-15.28%	5.2%	-10.8%	103.1%
Bank of Queensland	6.51	0.00				-0.5%	-7.7%	-13.4%	-19.5%	7.29%	-13.57%	4.5%	6.8%	-25.3%
Brambles Limited	10.68	0.42				1.7%	-1.7%	-3.4%	0.5%	-6.77%	-1.30%	0.3%	-9.6%	15.5%
Commonwealth Bank of Australia	90.62	0.00				-0.6%	-7.0%	-13.5%	-10.3%	4.72%	-3.19%	23.0%	2.8%	10.4%
CSL	260.89	0.24				-1.2%	-3.7%	-4.5%	-10.3%	-7.76%	-0.91%	2.7%	2.7%	48.9%
Fortescue Mining	19.88	0.48				1.3%	-8.1%	0.5%	3.5%	7.55%	28.41%	-18.0%	119.2%	155.1%
Horizon Oil Ltd	0.13	0.62				0.0%	-13.8%	-10.7%	35.9%	35.87%	2.22%	48.4%	-48.3%	20.0%
Kina Securities Ltd	0.84	0.14				5.0%	-4.5%	-1.2%	-1.8%	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	164.10	0.21				0.5%	-8.4%	-9.6%	-20.1%	-1.04%	12.86%	48.3%	0.5%	26.9%
Mirvac Group	2.00	0.00				-2.4%	-6.1%	-9.9%	-31.3%	-14.43%	-2.68%	10.2%	-17.0%	42.0%
National Australia Bank	26.33	0.11				-1.9%	-8.9%	-15.8%	-8.7%	12.17%	3.63%	27.6%	-8.2%	2.3%
Newcrest Mining Limited	23.25	0.24				0.1%	-4.2%	-6.5%	-5.0%	9.23%	8.13%	-5.0%	-14.8%	38.8%
Origin Energy Ltd	5.82	0.57				-1.7%	-7.8%	-16.6%	11.1%	18.89%	10.78%	10.1%	-43.7%	30.6%
Pilbara Minerals Ltd	2.05	0.28				-5.1%	-15.3%	-26.8%	-35.9%	0.00%	56.10%	267.8%	210.7%	-55.2%
Qbe Insurance Group Ltd	11.75	0.61				2.2%	-4.6%	-7.5%	3.5%	1.32%	-2.66%	33.1%	-33.8%	27.5%
Rio Tinto Limited	110.96	0.50				-0.1%	-6.7%	1.9%	10.8%	18.98%	-0.07%	-12.1%	13.4%	27.9%
ResMed Inc	29.01	0.11				-2.5%	-2.4%	3.9%	-18.9%	-9.39%	-3.95%	31.4%	24.3%	37.6%
Santos Limited	8.02	0.74				-1.0%	-8.4%	-2.9%	27.1%	22.66%	-11.99%	0.6%	-23.3%	49.3%
Steamship Trading Company	12.90	1.00				0.0%	6.8%	16.2%	29.0%	0.90%	5.26%	1.5%	-21.2%	-33.2%
Suncorp Metway Limited	10.85	0.24				3.5%	-2.0%	-10.7%	-2.0%	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	13.85	0.62				-0.9%	-2.9%	-2.8%	0.2%	-1.95%	-2.40%	1.2%	-8.4%	28.0%
Telstra Corporation Limited	3.83	0.41				2.1%	-1.5%	-3.5%	-8.4%	-5.26%	6.36%	40.3%	-15.8%	24.2%
Treasury Wine Estates Limited	10.92	0.14				0.6%	-3.1%	-2.5%	-11.8%	-6.46%	-0.24%	31.7%	-42.1%	9.7%
Westpac Banking Corporation	19.70	0.00				-1.8%	-10.4%	-19.4%	-7.7%	13.54%	-17.88%	10.2%	-20.1%	-3.2%
Worley Limited	14.14	0.79				-2.5%	-8.1%	-5.0%	33.0%	21.45%	7.27%	-7.5%	-25.0%	34.1%
Woolworths Limited	33.30	0.00				-1.6%	-3.4%	-10.7%	-12.4%	-1.97%	-3.41%	-3.3%	8.7%	22.9%
International														
iShare MSCI All Asia ex Japan	USD \$	69.64	0.12			1.1%	-4.3%	2.4%	-15.8%	-9.29%	-2.74%	-7.7%	22.2%	15.6%
Blackrock Int Equity Fund*	AUD \$	18.59	0.00			-2.1%	-5.6%	-6.3%	-17.2%	-7.59%	6.28%	24.8%	-0.6%	23.5%
Blackrock Australian Equity Fund*	AUD \$	1.72	0.00			-3.6%	-5.8%	-6.0%	-11.3%	-0.08%	4.61%	11.8%	-2.3%	19.1%
Vanguard International Share*	AUD \$	2.52	0.00			-2.0%	-4.9%	-6.3%	-18.4%	-9.25%	5.86%	23.5%	-0.1%	22.7%
Vanguard FTSE World exUS	USD \$	51.23	0.06			1.7%	-5.9%	-1.7%	-16.4%	-6.02%	0.52%	5.0%	8.6%	17.9%
Vanguard FTSE Europe	USD \$	54.62	0.08			2.4%	-7.5%	-3.3%	-20.0%	-8.73%	4.01%	13.3%	2.8%	20.5%
iShares Core MSCI Europe	USD \$	45.53	0.07			2.3%	-9.7%	-5.6%	-21.7%	-8.18%	3.75%	13.4%	2.8%	20.7%
iShares Asia 50	USD \$	63.99	0.43			1.2%	-5.7%	4.0%	-16.4%	-10.36%	-2.10%	-12.2%	32.1%	19.3%
iShares MSCI Japan	USD \$	53.49	0.03			1.1%	-5.7%	-4.3%	-20.1%	-7.99%	-4.68%	-0.9%	14.0%	16.9%
Acadian Global Managed Volatility Equity Fund		1.59	0.03			-0.5%	-1.5%	-3.2%	-7.3%	-4.12%	-6.05%	10.4%	-11.5%	8.1%
Lazard Global Managed Volatility Fund - Australia*		1.14	0.01			-0.6%	-1.6%	-3.6%	-4.0%	-1.62%	5.32%	19.7%	-22.7%	14.9%
Robeco Emerging Conservative Equity Fund - Australia		1.35	0.03			-0.6%	-0.9%	-3.2%	-8.0%	-5.17%	0.73%	13.5%	-15.4%	10.4%

*Lazard performance since inception 28.02.17