

Shading Key:

52	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	52	Movement for the period				Q2 2022	Q1 2022	2021	2020	2019
		04-Aug-22	wk	Day	Week	Month	YTD					
Interest Rates												
Central Bank Bills												
28 days	C-bill auctions on Wednesday;	1.45%		0.17%	0.17%	0.43%	0.16%	-0.06%	-0.21%	1.29%	1.33%	1.39%
60 days	reported Thursday/Friday	2.03%		0.26%	0.26%	0.32%	0.04%	-0.11%	-0.17%	1.99%	2.07%	2.30%
90 days		2.06%	0.00	0.17%	0.17%	0.42%	0.11%	-0.20%	-0.11%	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												
182 days	Tbill auctions are irregular Wednesdays	1.21%	0.02	0.00%	0.00%	0.00%	-3.08%	-1.12%	-2.02%	4.29%	4.41%	4.68%
273 days		2.75%	0.00	0.00%	0.00%	0.54%	-3.20%	-1.78%	-2.05%	5.95%	6.04%	6.04%
364 days	reported Thursday/Friday	4.40%		0.00%	0.00%	1.65%	-2.64%	-2.50%	-1.99%	7.04%	7.20%	7.08%
Government Inscribed Stock												
GIS 2Y 2022-24	GIS auctions usually monthly	5.00%		0.00%	0.00%	-0.22%	-3.50%			8.50%	8.04%	7.90%
GIS 4Y 2022-26	reported Thursday/Friday	5.74%		0.00%	0.00%	0.00%	-4.10%			-	9.84%	-
GIS 5Y 2022-27		6.38%		0.00%	0.00%	0.00%	-3.32%			9.70%	-	-
GIS 7Y 2022-29		6.20%		0.00%	0.00%	-0.50%	-3.60%			-	-	-
GIS 8Y 2022-30		6.45%		0.00%	0.00%	-0.37%	6.45%			9.90%	-	-
GIS 9Y 2022-31		6.70%		0.00%	0.00%	-0.29%	-3.20%			9.90%	11.82%	10.55%
GIS 10Y 2022-32		6.80%		0.00%	0.00%	-0.20%	-3.10%			9.90%	-	-
Kina Facility Rate												
Ten year Government Bond yields												
United States		2.69%	0.65	-0.02%	0.01%	-0.31%	1.18%	0.67%	0.83%	1.51%	0.91%	1.92%
United Kingdom		1.89%	0.64	-0.02%	0.02%	-0.24%	0.92%	0.62%	0.64%	0.97%	0.20%	0.82%
Australia		3.14%	0.66	0.07%	-0.06%	-0.33%	1.47%	0.82%	1.17%	1.67%	0.97%	1.37%
New Zealand		3.40%	0.66	0.09%	-0.09%	-0.23%	1.01%	0.64%	0.83%	2.39%	0.99%	1.65%
France		1.35%	0.59	-0.09%	-0.05%	-0.51%	1.16%	0.94%	0.78%	0.20%	-0.34%	0.12%
Japan		0.18%	0.67	-0.01%	-0.03%	-0.07%	0.11%	0.01%	0.15%	0.07%	0.02%	-0.01%
Australia												
RBA Cash Rate												
Latest 12 mth % change												
PNG CPI Index												
Latest 12 mth % change												
Currencies												
Percentage changes												
PGK/USD		0.2840	0.60	0.00%	0.00%	0.00%	-0.35%	0.00%	-0.35%	0.00%	-2.90%	-1.18%
PGK/AUD		0.4099	0.74	0.00%	0.96%	-1.58%	4.35%	8.56%	-3.36%	6.19%	-11.68%	-0.48%
PGK/GBP		0.2335	0.80	0.00%	0.09%	-1.81%	10.56%	8.09%	2.41%	1.00%	-6.57%	-4.40%
PGK/NZD		0.4537	0.83	0.00%	0.24%	-1.26%	8.70%	11.85%	-2.13%	5.78%	-9.52%	-1.45%
PGK/JPY		37.880	0.81	0.00%	-1.48%	-1.81%	15.45%	11.97%	5.43%	11.64%	-7.87%	-2.68%
AUD/USD		0.6928	0.23	0.00%	-0.97%	1.58%	-4.53%	-7.89%	3.10%	-5.83%	9.94%	-0.71%
USD/JPY		133.390	0.81	0.00%	-1.46%	-1.82%	15.87%	11.96%	5.79%	11.63%	-5.12%	-1.53%
EUR/USD		1.0171	0.08	0.00%	-0.47%	-0.39%	-10.06%	-6.38%	-1.24%	-8.00%	9.68%	-1.94%
GBP/USD		1.2165	0.17	0.00%	-0.10%	1.84%	-9.85%	-7.49%	-2.69%	-0.98%	3.90%	3.37%
Equity Indices												
Papua New Guinea												
Percentage changes												
KS Index		6,279.84	1.00	0.00%	0.00%	0.24%	7.14%	1.51%	5.28%	-3.09%	-3.42%	21.05%
KS Home Index		15,356.56	0.73	0.00%	0.00%	-3.45%	6.71%	10.08%	-3.06%	8.11%	1.50%	14.95%
Australia												
All Ordinaries		7,207.48	0.45	0.06%	1.29%	5.42%	-7.35%	-13.39%	0.13%	13.55%	0.71%	19.14%
S&P/ASX 100		5,823.38	0.47	-0.08%	1.17%	4.56%	-5.29%	-11.65%	1.41%	13.28%	-2.06%	18.88%
S&P/ASX 200		3,884.80	0.39	-0.28%	0.58%	3.57%	-4.27%	-11.32%	3.21%	12.14%	-1.49%	15.34%
S&P/ASX 50		6,768.10	0.43	-0.14%	0.88%	3.86%	-4.58%	-11.12%	2.31%	12.37%	-4.86%	19.07%
S&P/ASX 50 Accumulation		82,169.50	0.46	-0.14%	0.88%	3.86%	-2.38%	-10.55%	4.00%	17.00%	-1.94%	24.43%
S&P/ASX Midcap 50		8,887.30	0.46	0.35%	3.02%	9.16%	-8.99%	-14.95%	-3.46%	18.46%	14.48%	17.68%
S&P/ASX Small Ordinaries		2,985.40	0.38	0.82%	2.10%	9.40%	-15.41%	-20.79%	-5.06%	14.24%	6.62%	17.88%
S&P/ASX 200		6,974.93	0.45	-0.01%	1.24%	4.92%	-6.31%	-12.42%	0.74%	13.02%	-1.45%	18.38%
S&P/ASX 200 Accumulation		82,380.08	0.49	-0.01%	1.24%	4.93%	-4.34%	-11.90%	2.24%	17.23%	1.40%	23.40%
S&P/ASX 300		6,964.32	0.46	0.02%	1.27%	5.08%	-6.57%	-12.73%	0.60%	13.38%	-1.10%	18.77%
S&P/ASX 200 Energy		10,074.10	0.71	-2.24%	-1.30%	5.31%	27.51%	1.45%	25.09%	-1.97%	-29.93%	18.24%
S&P/ASX 200 Materials		15,438.90	0.22	-1.06%	-0.01%	2.50%	-7.77%	-16.19%	11.87%	6.84%	13.37%	22.09%
S&P/ASX 200 Industrials		6,551.80	0.76	0.46%	2.17%	4.50%	-1.41%	-2.18%	-3.84%	11.24%	-14.10%	22.62%
S&P/ASX 200 Consumer Discretionary		2,913.40	0.31	0.44%	0.82%	2.86%	-17.46%	-15.08%	-10.59%	21.31%	8.63%	27.23%
S&P/ASX 200 Consumer Staples		13,521.40	0.62	-0.66%	1.04%	1.97%	-0.17%	-3.40%	-1.42%	7.13%	3.57%	17.98%
S&P/ASX 200 Healthcare		43,404.90	0.56	-0.26%	1.74%	4.27%	-3.94%	-1.93%	-10.65%	7.98%	2.97%	41.23%
S&P/ASX 200 Financials		6,348.50	0.57	0.60%	1.33%	7.13%	-2.87%	-14.87%	3.67%	20.20%	-9.00%	7.39%
S&P/ASX 200 Information Technology		1,611.80	0.30	1.87%	5.91%	13.41%	-24.60%	-27.19%	-14.04%	-2.79%	56.35%	31.81%
S&P/ASX 200 Telecommunication Services		1,477.70	0.45	1.78%	3.84%	5.11%	-9.34%	-10.12%	-6.92%	28.46%	0.91%	22.31%
S&P/ASX 200 Utilities		8,021.60	0.86	0.79%	5.08%	5.20%	19.85%	0.61%	12.72%	4.56%	-21.52%	10.09%
S&P/ASX 200 A-REIT		1,452.20	0.35	0.67%	1.64%	5.00%	-17.23%	-18.85%	-7.71%	21.61%	-7.99%	14.01%
S&P/ASX 200 Financial-x-A-REIT		7,080.70	0.57	0.60%	1.34%	7.13%	-2.88%	-14.87%	3.67%	20.20%	-8.99%	7.39%
North American												
DJIA		32,726.82	0.41	-0.26%	0.61%	4.28%	-9.94%	-11.25%	-4.57%	18.73%	7.25%	22.34%
S&P 500		4,151.94	0.43	-0.08%	1.95%	6.39%	-12.89%	-16.45%	-4.95%	26.89%	16.26%	28.88%
NASDAQ		12,720.58	0.38	0.41%	4.59%	9.46%	-18.69%	-22.44%	-9.10%	21.39%	43.64%	35.23%
Toronto S&P/TSX		19,577.04	0.33	0.16%	0.62%	2.70%	-7.75%	-13.84%	3.14%	21.74%	2.17%	19.13%
Europe												
FTSE		7,448.06	0.71	0.03%	1.40%	3.60%	0.86%	-4.61%	1.78%	14.30%	-14.34%	12.10%
DAX		13,662.68	0.33	0.55%	2.87%	6.38%	-13.99%	-11.31%	-9.25%	15.79%	3.55%	25.48%
CAC 40		6,513.39	0.45	0.64%	2.75%	8.44%	-8.94%	-11.07%	-6.89%	28.85%	-7.14%	26.37%
Asia												
Nikkei		27,932.20	0.54	0.69%	0.42%	5.44%	-2.99%	-5.13%	-3.37%	4.91%	16.01%	18.20%
Hang Seng		20,174.04	0.21	2.06%	-2.18%	-6.79%	-13.78%	-0.62%	-5.99%	-14.08%	-3.40%	9.07%
Shanghai		3,189.04	0.37	0.80%	-2.85%	-5.21%	-12.38%	4.50%	-10.65%	4.80%	13.87%	22.30%
Sensex		58,298.80	0.67	-0.09%	2.53%	7.61%	0.08%	-9.48%	0.54%	21.99%	15.75%	14.38%

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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

		04-Aug-22	52 Movement for the period				Q2 2022	Q1 2022	2021	2020	2019		
			wk	Day	Week	Month						YTD	
Indices													
MSCI World USD Index		2,761.65	0.36	0.23%	1.91%	6.13%	-14.55%	-16.60%	-5.53%	20.14%	14.06%	25.19%	
MSCI World Net TR USD Index		8,418.83	0.38	0.25%	1.94%	6.20%	-13.70%	-15.26%	-5.15%	21.82%	15.90%	27.67%	
MSCI ACWI-ex-Australia TR AUD Index		13,666.30	0.44	-0.44%	2.07%	4.29%	-10.02%	-7.44%	-8.42%	29.58%	5.73%	27.97%	
MSCI ACWI Net TR USD Index		333.95	0.35	0.32%	1.70%	5.52%	-14.16%	-14.72%	-5.36%	18.54%	16.25%	26.60%	
MSCI ACWI Minimum Volatility USD		2,153.87	0.34	0.24%	0.23%	1.55%	-10.52%	-9.77%	-3.40%	11.95%	0.56%	18.50%	
MSCI EM Asia Net TR USD Index		587.57	0.07	0.90%	-0.50%	-0.88%	-18.19%	-8.32%	-8.69%	-5.08%	28.38%	19.24%	
MSCI EM Net TR USD Index		500.45	0.10	0.90%	-0.25%	0.26%	-17.73%	-10.36%	-6.97%	-2.54%	18.31%	18.42%	
VIX Volatility S&P500		21.44	0.30	-2.32%	-3.99%	-17.79%	24.51%	39.64%	19.40%	-24.31%	65.09%	-45.79%	
Commodities													
Light Crude WTI Futures	US\$/bbl	88.54	0.41	-2.34%	-8.17%	-13.81%	17.05%	5.46%	32.58%	55.89%	-20.54%	34.46%	
Brent Crude	US\$/bbl	94.12	0.45	-2.75%	-12.15%	-10.06%	20.39%	6.39%	38.03%	50.93%	-21.52%	22.68%	
Gold	US\$/oz	1,806.90	0.30	1.72%	2.13%	3.86%	-1.36%	-7.51%	6.67%	-3.34%	24.42%	18.87%	
Silver	US\$/oz	20.12	0.22	1.15%	1.28%	4.87%	-14.06%	-19.02%	7.34%	-11.35%	47.38%	15.32%	
Copper	US\$/lb	3.48	0.15	0.42%	0.20%	-2.53%	-22.13%	-21.91%	6.26%	27.05%	25.81%	6.31%	
Iron Ore	US\$/mt	106.81	0.29	0.00%	7.65%	-1.21%	-5.18%	-15.56%	24.13%	-27.05%	81.97%	20.45%	
Malaysian Palm Oil* RM/tn		3,940	0.06	-1.13%	-2.23%	-4.58%	-23.63%	-20.39%	23.88%	32.59%	27.95%	51.75%	
LNG *Jap/Korea	US\$/mmBtu	44.61	0.80	-2.93%	7.38%	12.72%	46.27%	9.10%	16.20%	113.25%	169.81%	-41.08%	
ICCO Cocoa	US\$/mt	2,349	0.26	2.98%	1.38%	1.91%	-6.79%	-13.55%	5.16%	-3.19%	2.48%	5.13%	
ICO Coffee	US cents/lb	219	0.51	2.17%	0.41%	-1.31%	-3.01%	3.18%	0.13%	76.30%	-1.12%	27.34%	
Equities													
<i>Percentage changes</i>													
Domestic													
		PGK K	Arbitrage	PNGX									
Bank South Pacific		11.95	12.42	0.28	0.08%	0.08%	0.08%	1.39%	2.90%	-1.63%	2.08%	1.87%	14.81%
Credit Corporation			1.85	0.96	0.00%	0.00%	0.00%	10.12%	15.63%	-4.76%	-1.18%	6.25%	18.52%
City Pharmacy			0.95	0.50	0.00%	0.00%	-13.64%	0.00%	0.00%	90.00%	-38.27%	24.62%	
Kina Asset Management Limited			1.00		0.00%	0.00%	0.00%	1.01%	0.00%	1.01%	10.00%	-5.26%	0.00%
Kina Securities Limited		2.12	2.90	0.36	0.00%	0.00%	0.00%	-1.69%	0.00%	1.69%	-1.67%	-10.98%	27.17%
Steamship Trading Company		28.79	35.46		0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
Santos Limited		17.08	19.10	1.60	0.00%	0.00%		2.70%					
Australia													
A2 Milk Company Limited		5.03	0.31		1.62%	14.32%	8.17%	-7.88%	-15.90%	-4.40%	-52.31%	-19.93%	38.57%
ANZ Banking Group Limited		22.78	0.19		0.31%	0.35%	-0.09%	-17.19%	-20.18%	0.33%	21.19%	-7.84%	0.70%
BSP Financial Group		4.90	0.45		0.00%	-2.00%	-1.80%	14.75%	3.13%	12.41%	-17.88%		
BHP Billiton Limited		38.17	0.15		-1.14%	-0.39%	-1.98%	-8.02%	-20.29%	24.70%	-2.19%	9.02%	13.70%
Boral Limited		2.93	0.09		-0.34%	5.40%	12.26%	-51.97%	-25.14%	-43.28%	23.23%	10.49%	-9.31%
Bougainville Copper Limited		0.29	0.02		5.45%	-12.12%	-20.55%	-4.92%	-56.00%	145.90%	5.17%	-10.77%	103.13%
Bank of Queensland		7.53	0.32		0.80%	1.21%	8.66%	-6.92%	-23.16%	7.29%	4.52%	6.76%	-25.26%
Brambles Limited		11.71	0.75		0.52%	2.81%	6.45%	10.16%	8.07%	-6.77%	0.28%	-9.56%	15.47%
Commonwealth Bank of Australia		101.80	0.64		1.32%	1.91%	9.37%	0.79%	-14.55%	4.72%	23.01%	2.77%	10.37%
CSL		294.59	0.69		-0.73%	1.09%	2.64%	1.33%	0.34%	-7.76%	2.66%	2.69%	48.93%
Fortescue Mining		17.66	0.42		-2.00%	-5.56%	2.67%	-8.07%	-15.15%	7.55%	-18.01%	119.18%	155.13%
Horizon Oil Ltd		0.14	0.74		-3.57%	0.00%	8.00%	46.74%	8.00%	35.87%	48.39%	-48.33%	20.00%
Kina Securities Ltd		0.87	0.38		-1.14%	-2.25%	3.57%	1.75%	-5.85%	0.00%	-5.00%	-39.60%	56.84%
Kina Petroleum Ltd		0.06			0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	-1.72%
Macquarie Group Ltd		175.90	0.32		-0.28%	-1.67%	3.08%	-14.36%	-19.07%	-1.04%	48.32%	0.46%	26.88%
Mirvac Group		2.10	0.11		1.45%	-0.47%	0.00%	-27.84%	-20.68%	-14.43%	10.23%	-16.98%	41.96%
National Australia Bank		30.90	0.65		0.39%	1.88%	9.77%	7.14%	-15.33%	12.17%	27.61%	-8.24%	2.33%
Newcrest Mining Limited		19.01	0.05		-0.99%	2.15%	-3.75%	-22.34%	-21.88%	9.23%	-5.04%	-14.78%	38.76%
Origin Energy Ltd		6.02	0.63		0.00%	5.61%	8.08%	14.89%	-8.03%	18.89%	10.08%	-43.67%	30.60%
Pilbara Minerals Ltd		2.77	0.45		-1.07%	1.47%	25.91%	-13.44%	-28.44%	0.00%	267.82%	210.71%	-55.20%
Qbe Insurance Group Ltd		11.86	0.65		0.85%	-0.08%	0.94%	4.49%	5.65%	1.32%	33.06%	-33.77%	27.52%
Rio Tinto Limited		95.30	0.19		-1.55%	-2.46%	-1.93%	-4.80%	-13.78%	18.98%	-12.05%	13.38%	27.95%
ResMed Inc		34.36	0.53		-0.72%	1.06%	6.91%	-3.97%	-5.34%	-9.39%	31.40%	24.34%	37.56%
Santos Limited		7.00	0.38		-1.27%	-3.31%	1.45%	10.94%	-4.13%	22.66%	0.64%	-23.35%	49.27%
Steamship Trading Company		11.80	0.72		0.00%	0.00%	-1.83%	18.00%	18.93%	0.90%	1.52%	-21.20%	-33.16%
Suncorp Metway Limited		11.46	0.46		-0.26%	1.87%	5.23%	3.52%	-1.26%	0.45%	13.66%	-24.85%	2.61%
Sydney Airport		8.72	1.00		0.00%	0.00%	0.00%	0.46%	0.00%	0.46%	35.41%	-25.98%	28.68%
Transurban Group		14.72	0.98		0.41%	2.51%	3.95%	6.51%	6.13%	-1.95%	1.17%	-8.38%	27.98%
Telstra Corporation Limited		4.00	0.51		1.27%	2.56%	2.83%	-4.31%	-2.78%	-5.26%	40.27%	-15.82%	24.21%
Treasury Wine Estates Limited		12.41	0.70		1.14%	1.47%	9.92%	0.24%	-1.99%	-6.46%	31.70%	-42.12%	9.73%
Westpac Banking Corporation		21.85	0.38		0.46%	1.96%	9.25%	2.34%	-19.55%	13.54%	10.22%	-20.06%	-3.23%
Worley Limited		14.32	0.82		0.42%	0.85%	5.53%	34.71%	10.30%	21.45%	-7.48%	-24.95%	34.06%
Woolworths Limited		37.69	0.53		-1.08%	0.67%	2.06%	-0.84%	-4.46%	-1.97%	-3.31%	8.71%	22.91%
International													
iShare MSCI All Asia ex Japan	USD \$	68.24	0.08		0.89%	-0.45%	-1.52%	-17.49%	-7.81%	-9.29%	-7.74%	22.19%	15.56%
Blackrock Int Equity Fund*	AUD \$	19.37	0.28		1.57%	3.20%	3.12%	-13.73%	-8.50%	-7.59%	24.76%	-0.61%	23.52%
Blackrock Australian Equity Fund*	AUD \$	1.69	0.26		-0.27%	2.30%	-0.37%	-13.09%	-10.96%	-0.80%	11.82%	-2.28%	19.10%
Vanguard International Share*	AUD \$	2.68	0.34		-0.43%	2.07%	4.30%	-13.37%	-8.11%	-9.25%	23.54%	-0.10%	22.72%
Vanguard FTSE World exUS	USD \$	51.54	0.21		0.55%	0.57%	3.49%	-15.89%	-13.25%	-6.02%	5.00%	8.58%	17.92%
Vanguard FTSE Europe	USD \$	55.45	0.24		0.76%	1.61%	6.12%	-18.74%	-15.19%	-8.73%	13.28%	2.80%	20.53%
iShares Core MSCI Europe	USD \$	47.26	0.25		0.83%	1.55%	6.32%	-18.74%	-15.81%	-8.18%	13.42%	2.83%	20.66%
iShares Asia 50	USD \$	60.74	0.05		1.01%	-1.46%	-3.33%	-20.66%	-8.58%	-10.36%	-12.17%	32.08%	19.35%
iShares MSCI Japan	USD \$	55.65	0.16		-0.04%	0.04%	4.12%	-16.89%	-14.25%	-7.99%	-0.89%	14.04%	16.87%
Acadian Global Managed Volatility Equity Fund		1.53	0.12		0.55%	1.18%	1.39%	-10.98%	-2.24%	-4.12%	10.44%	-11.46%	8.12%
Lazard Global Managed Volatility Fund - Australia*		1.00	0.09		0.38%	0.85%	-14.52%	-16.28%	-0.19%	-1.62%	19.66%	-22.67%	14.95%
Robeco Emerging Conservative Equity Fund - Australia		1.28	0.04		0.63%	0.53%	-0.65%	-12.80%	-2.96%	-5.17%	13.49%	-15.41%	10.42%

*Lazard performance since inception 28.02.17