

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
		29-Jul-22	wk	Day	Week	Month	YTD					
Interest Rates												
Central Bank Bills												
				Change to today's price from closing prices of prior period						For interest rates, rate at end of each respective year reported.		
28 days	C-bill auctions on Wednesday;	1.28%		0.00%	0.00%	0.26%	-0.01%	-0.06%	-0.21%	1.29%	1.33%	1.39%
60 days	reported Thursday/Friday	1.77%		0.00%	0.00%	0.06%	-0.22%	-0.11%	-0.17%	1.99%	2.07%	2.30%
90 days		1.89%	0.00	0.00%	0.00%	0.25%	-0.06%	-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%	0.06%	-3.08%	-1.12%	-2.02%	4.29%	4.41%	4.68%
273 days		2.75%	0.00	0.00%	0.00%	0.63%	-3.20%	-1.78%	-2.05%	5.95%	6.04%	6.04%
364 days	reported Thursday/Friday	4.40%		0.00%	0.26%	1.85%	-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		3.00%		0.00%	0.00%	0.00%	0.00%			3.00%	3.00%	5.50%
Ten year Government Bond yields												
United States		2.65%	0.64	-0.03%	-0.10%	-0.23%	1.14%	0.67%	0.83%	1.51%	0.91%	1.92%
United Kingdom		1.86%	0.63	0.00%	-0.08%	-0.22%	0.89%	0.62%	0.64%	0.97%	0.20%	0.82%
Australia		3.06%	0.63	-0.15%	-0.38%	-0.54%	1.39%	0.82%	1.17%	1.67%	0.97%	1.37%
New Zealand		3.42%	0.67	-0.08%	-0.29%	-0.30%	1.03%	0.64%	0.83%	2.39%	0.99%	1.65%
France		1.38%	0.60	-0.02%	-0.24%	-0.42%	1.18%	0.94%	0.78%	0.20%	-0.34%	0.12%
Japan		0.19%	0.71	-0.02%	-0.03%	-0.04%	0.11%	0.01%	0.15%	0.07%	0.02%	-0.01%
Australia	RBA Cash Rate	1.35%		0.00%	0.00%	0.50%	1.25%	0.75%	0.00%	0.10%	0.10%	0.75%
PNG CPI Index	Latest 12 mth % change	5.70%								4.60%	3.10%	4.00%
Currencies												
				Percentage changes						Annual change Annual change within the year		
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		0.4053	0.65	-0.17%	-1.43%	-2.53%	3.18%	8.56%	-3.36%	6.19%	-11.68%	-0.48%
PGK/GBP		0.2329	0.79	-0.17%	-1.90%	-0.51%	10.27%	8.09%	2.41%	1.00%	-6.57%	-4.40%
PGK/NZD		0.4498	0.78	-0.62%	-1.47%	-1.98%	7.76%	11.85%	-2.13%	5.78%	-9.52%	-1.45%
PGK/JPY		37.770	0.80	-1.77%	-3.57%	-1.38%	15.12%	11.97%	5.43%	11.64%	-7.87%	-2.68%
AUD/USD		0.7009	0.32	0.19%	1.46%	2.61%	-3.42%	-7.89%	3.10%	-5.83%	9.94%	-0.71%
USD/JPY		133.000	0.80	-1.75%	-3.56%	-1.38%	15.53%	11.96%	5.79%	11.63%	-5.12%	-1.53%
EUR/USD		1.0214	0.11	-0.05%	0.24%	-2.45%	-9.68%	-6.38%	-1.24%	-8.00%	9.68%	-1.94%
GBP/USD		1.2196	0.18	0.16%	1.96%	0.49%	-9.62%	-7.49%	-2.69%	-0.98%	3.90%	3.37%
Equity Indices												
Papua New Guinea												
KS Index		6,279.62	1.00	0.00%	-0.01%	0.25%	7.13%	1.51%	5.28%	-3.09%	-3.42%	21.05%
KS Home Index		15,356.56	0.73	0.00%	0.00%	0.00%	6.71%	10.08%	-3.06%	8.11%	1.50%	14.95%
Australia												
All Ordinaries		7,173.75	0.43	0.81%	2.31%	6.75%	-7.78%	-13.39%	0.13%	13.55%	0.71%	19.14%
S&P/ASX 100		5,800.98	0.45	0.78%	2.20%	5.83%	-5.65%	-11.65%	1.41%	13.28%	-2.06%	18.88%
S&P/ASX 20		3,885.90	0.39	0.61%	2.13%	5.46%	-4.24%	-11.32%	3.21%	12.14%	-1.49%	15.34%
S&P/ASX 50		6,754.60	0.42	0.68%	2.08%	5.35%	-4.77%	-11.12%	2.31%	12.37%	-4.86%	19.07%
S&P/ASX 50 Accumulation		82,005.50	0.45	0.67%	2.08%	5.35%	-2.58%	-10.55%	4.00%	17.00%	-1.94%	24.43%
S&P/ASX Midcap 50		8,750.20	0.40	1.43%	2.99%	8.97%	-10.40%	-14.95%	-3.46%	18.46%	14.48%	17.68%
S&P/ASX Small Ordinaries		2,957.00	0.35	1.13%	3.05%	10.97%	-16.22%	-20.79%	-5.06%	14.24%	6.62%	17.88%
S&P/ASX 200		6,945.15	0.43	0.80%	2.26%	6.20%	-6.71%	-12.42%	0.74%	13.02%	-1.45%	18.38%
S&P/ASX 200 Accumulation		82,028.33	0.46	0.80%	2.26%	6.20%	-4.75%	-11.90%	2.24%	17.23%	1.40%	23.40%
S&P/ASX 300		6,933.18	0.43	0.81%	2.30%	6.38%	-6.99%	-12.73%	0.60%	13.38%	-1.10%	18.77%
S&P/ASX 200 Energy		10,238.80	0.75	0.32%	3.36%	5.68%	29.60%	1.45%	25.09%	-1.97%	-29.93%	18.24%
S&P/ASX 200 Materials		15,590.30	0.25	0.97%	4.94%	1.41%	-6.87%	-16.19%	11.87%	6.84%	13.37%	22.09%
S&P/ASX 200 Industrials		6,471.70	0.65	0.92%	1.90%	2.36%	-2.61%	-2.18%	-3.84%	11.24%	-14.10%	22.62%
S&P/ASX 200 Consumer Discretionary		2,900.10	0.30	0.36%	-0.69%	7.69%	-17.83%	-15.08%	-10.59%	21.31%	8.63%	27.23%
S&P/ASX 200 Consumer Staples		13,456.60	0.60	0.56%	0.50%	4.08%	-0.64%	-3.40%	-1.42%	7.13%	3.57%	17.98%
S&P/ASX 200 Healthcare		42,636.60	0.48	-0.06%	-0.83%	7.63%	-5.64%	-1.93%	-10.65%	7.98%	2.97%	41.23%
S&P/ASX 200 Financials		6,304.10	0.54	0.63%	2.49%	9.16%	-3.55%	-14.87%	3.67%	20.20%	-9.00%	7.39%
S&P/ASX 200 Information Technology		1,541.60	0.24	1.30%	0.10%	14.96%	-27.89%	-27.19%	-14.04%	-2.79%	56.35%	31.81%
S&P/ASX 200 Telecommunication Services		1,429.40	0.30	0.45%	-0.13%	5.00%	-12.31%	-10.12%	-6.92%	28.46%	0.91%	22.31%
S&P/ASX 200 Utilities		7,827.40	0.78	2.53%	1.24%	1.94%	16.95%	0.61%	12.72%	4.56%	-21.52%	10.09%
S&P/ASX 200 A-REIT		1,470.20	0.38	2.94%	3.90%	10.24%	-16.18%	-18.85%	-7.71%	21.61%	-7.99%	14.01%
S&P/ASX 200 Financial-x-A-REIT		7,031.20	0.54	0.63%	2.49%	9.16%	-3.55%	-14.87%	3.67%	20.20%	-8.99%	7.39%
North American												
DJIA		32,845.13	0.43	0.97%	2.97%	5.62%	-9.61%	-11.25%	-4.57%	18.73%	7.25%	22.34%
S&P 500		4,130.29	0.41	1.42%	4.26%	7.97%	-13.34%	-16.45%	-4.95%	26.89%	16.26%	28.88%
NASDAQ		12,390.69	0.32	1.88%	4.70%	11.35%	-20.80%	-22.44%	-9.10%	21.39%	43.64%	35.23%
Toronto S&P/TSX		19,692.92	0.36	1.21%	3.74%	4.41%	-7.21%	-13.84%	3.14%	21.74%	2.17%	19.13%
Europe												
FTSE		7,423.43	0.68	1.06%	2.02%	3.55%	0.53%	-4.61%	1.78%	14.30%	-14.34%	12.10%
DAX		13,484.05	0.28	1.52%	1.74%	5.24%	-15.11%	-11.31%	-9.25%	15.79%	3.55%	25.48%
CAC 40		6,448.50	0.41	1.72%	3.73%	8.72%	-9.85%	-11.07%	-6.89%	28.85%	-7.14%	26.37%
Asia												
Nikkei		27,801.64	0.52	-0.05%	-0.40%	7.19%	-3.44%	-5.13%	-3.37%	4.91%	16.01%	18.20%
Hang Seng		20,156.51	0.21	-2.26%	-2.20%	-7.79%	-13.85%	-0.62%	-5.99%	-14.08%	-3.40%	9.07%
Shanghai		3,253.24	0.44	-0.89%	-0.51%	-3.97%	-10.62%	4.50%	-10.65%	4.80%	13.87%	22.30%
Sensex		57,570.25	0.60	1.25%	2.67%	8.81%	-1.17%	-9.48%	0.54%	21.99%	15.75%	14.38%

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

	29-Jul-22	52 wk	Movement for the period				Q2 2022	Q1 2022	2021	2020	2019	
			Day	Week	Month	YTD						
Indices												
MSCI World USD Index	2,746.37	0.34	1.35%	3.60%	7.28%	-15.02%	-16.60%	-5.53%	20.14%	14.06%	25.19%	
MSCI World Net TR USD Index	8,370.99	0.36	1.36%	3.63%	7.36%	-14.19%	-15.26%	-5.15%	21.82%	15.90%	27.67%	
MSCI ACWI-ex-Australia TR AUD Index	13,552.63	0.40	1.22%	3.41%	4.15%	-10.76%	-7.44%	-8.42%	29.58%	5.73%	27.97%	
MSCI ACWI Net TR USD Index	332.21	0.33	1.17%	3.27%	6.57%	-14.61%	-14.72%	-5.36%	18.54%	16.25%	26.60%	
MSCI ACWI Minimum Volatility USD	2,154.63	0.35	0.27%	1.68%	1.87%	-10.48%	-9.77%	-3.40%	11.95%	0.56%	18.50%	
MSCI EM Asia Net TR USD Index	587.09	0.07	-0.58%	-0.29%	-0.45%	-18.26%	-8.32%	-8.69%	-5.08%	28.38%	19.24%	
MSCI EM Net TR USD Index	499.82	0.10	-0.37%	0.41%	0.54%	-17.83%	-10.36%	-6.97%	-2.54%	18.31%	18.42%	
VIX Volatility S&P500	21.33	0.29	-4.48%	-7.38%	-20.11%	23.87%	39.64%	19.40%	-24.31%	65.09%	-45.79%	
Commodities												
Light Crude WTI Futures	US\$/bbl	98.62	0.57	2.28%	4.14%	-9.05%	30.38%	5.46%	32.58%	55.89%	-20.54%	34.46%
Brent Crude	US\$/bbl	110.01	0.70	2.68%	6.60%	-1.45%	40.71%	6.39%	38.03%	50.93%	-21.52%	22.68%
Gold	US\$/oz	1,781.80	0.23	0.71%	2.09%	-1.09%	-2.73%	-7.51%	6.67%	-3.34%	24.42%	18.87%
Silver	US\$/oz	20.20	0.23	1.66%	8.49%	2.69%	-13.74%	-19.02%	7.34%	-11.35%	47.38%	15.32%
Copper	US\$/lb	3.57	0.20	2.85%	6.69%	-0.85%	-20.07%	-21.91%	6.26%	27.05%	25.81%	6.31%
Iron Ore	US\$/mt	106.33	0.26	7.17%	20.58%	-7.96%	-16.56%	-16.56%	24.13%	-27.05%	81.97%	20.45%
Malaysian Palm Oil* RM/tn		4,355	0.14	8.06%	16.85%	-10.87%	-15.58%	-20.39%	23.88%	32.59%	27.95%	51.75%
LNG *Jap/Korea	US\$/mmBtu	42.23	0.74	1.65%	8.30%	9.18%	38.47%	9.10%	16.20%	113.25%	169.81%	-41.08%
ICCO Cocoa	US\$/mt	2,323	0.21	0.26%	1.13%	2.56%	-7.82%	-13.55%	5.16%	-3.19%	2.48%	5.13%
ICO Coffee	US cents/lb	217	0.51	-0.55%	5.08%	-4.92%	-3.94%	3.18%	0.13%	76.30%	-1.12%	27.34%
Equities												
Percentage changes												
Domestic												
PGK K												
Arbitrage												
PNGX												
Bank South Pacific		12.34	0.27	0.00%	0.00%	0.08%	1.31%	2.90%	-1.63%	2.08%	1.87%	14.81%
Credit Corporation			0.96	0.00%	0.00%	0.00%	10.12%	15.63%	-4.76%	-1.18%	6.25%	18.52%
City Pharmacy			0.50	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	90.00%	-38.27%	24.62%
Kina Asset Management Limited				0.00%	0.00%	0.00%	1.01%	0.00%	1.01%	10.00%	-5.26%	0.00%
Kina Securities Limited		2.17	0.36	0.00%	-3.33%	-3.33%	-1.69%	0.00%	1.69%	-1.67%	-10.98%	27.17%
Steamship Trading Company		29.11		0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
Santos Limited		18.01	1.60	0.00%	0.00%			2.70%				
Australia												
A2 Milk Company Limited		4.54	0.16	3.18%	-0.44%	3.65%	-16.85%	-15.90%	-4.40%	-52.31%	-19.93%	38.57%
ANZ Banking Group Limited		22.90	0.21	0.88%	1.37%	4.09%	-16.76%	-20.18%	0.33%	21.19%	-7.84%	0.70%
BSP Financial Group		5.00	0.50	0.00%	0.40%	2.46%	17.10%	3.13%	12.41%	-17.88%		
BHP Billiton Limited		38.68	0.17	0.94%	5.25%	-3.42%	-6.80%	-20.29%	24.70%	-2.19%	9.02%	13.70%
Boral Limited		2.90	0.08	4.32%	4.69%	12.84%	-52.46%	-25.14%	-43.28%	23.23%	10.49%	-9.31%
Bougainville Copper Limited		0.33	0.05	0.00%	0.00%	0.00%	8.20%	-56.00%	145.90%	5.17%	-10.77%	103.13%
Bank of Queensland		7.52	0.32	1.08%	1.08%	12.24%	-7.05%	-23.16%	7.29%	4.52%	6.76%	-25.26%
Brambles Limited		11.45	0.67	0.53%	-0.17%	3.62%	7.71%	8.07%	-6.77%	0.28%	-9.56%	15.47%
Commonwealth Bank of Australia		100.77	0.59	0.88%	3.04%	11.10%	-0.23%	-14.55%	4.72%	23.01%	2.77%	10.37%
CSL		289.84	0.62	-0.54%	-1.24%	7.66%	-0.30%	0.34%	-7.76%	2.66%	2.69%	48.93%
Fortescue Mining		18.34	0.44	-1.93%	2.86%	7.88%	-4.53%	-15.15%	7.55%	-18.01%	119.18%	155.13%
Horizon Oil Ltd		0.14	0.81	3.70%	12.00%	12.00%	52.17%	8.00%	35.87%	48.39%	-48.33%	20.00%
Kina Securities Ltd		0.88	0.36	-1.12%	0.00%	7.32%	2.92%	-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		181.13	0.44	1.25%	3.95%	10.28%	-11.82%	-19.07%	-1.04%	48.32%	0.46%	26.88%
Mirvac Group		2.15	0.15	1.90%	1.42%	5.39%	-26.12%	-20.68%	-14.43%	10.23%	-16.98%	41.96%
National Australia Bank		30.60	0.61	0.89%	2.41%	11.23%	6.10%	-15.33%	12.17%	27.61%	-8.24%	2.33%
Newcrest Mining Limited		19.30	0.08	3.71%	0.21%	-4.79%	-21.16%	-21.88%	9.23%	-5.04%	-14.78%	38.76%
Origin Energy Ltd		5.94	0.60	4.21%	5.69%	4.39%	13.36%	-8.03%	18.89%	10.08%	-43.67%	30.60%
Pilbara Minerals Ltd		2.77	0.45	1.47%	10.36%	23.66%	-13.44%	-28.44%	0.00%	267.82%	210.71%	-55.20%
Qbe Insurance Group Ltd		11.53	0.53	-2.86%	1.14%	-4.39%	1.59%	5.65%	1.32%	33.06%	-33.77%	27.52%
Rio Tinto Limited		97.83	0.22	0.13%	1.63%	-2.50%	-2.28%	-13.78%	18.98%	-12.05%	13.38%	27.95%
ResMed Inc		34.21	0.51	0.62%	1.91%	12.16%	-4.39%	-5.34%	-9.39%	31.40%	24.34%	37.56%
Santos Limited		7.30	0.48	0.83%	3.84%	1.25%	15.69%	-4.13%	22.66%	0.64%	-23.35%	49.27%
Steamship Trading Company		11.80	0.72	0.00%	0.00%	-1.67%	18.00%	18.93%	0.90%	1.52%	-21.20%	-33.16%
Suncorp Metway Limited		11.19	0.36	-0.53%	1.63%	2.29%	1.08%	-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		14.51	0.90	1.04%	3.35%	0.07%	4.99%	6.13%	-1.95%	1.17%	-8.38%	27.98%
Telstra Corporation Limited		3.89	0.30	-0.26%	-1.77%	1.30%	-6.94%	-2.78%	-5.26%	40.27%	-15.82%	24.21%
Treasury Wine Estates Limited		12.25	0.64	0.16%	3.46%	7.83%	-1.05%	-1.99%	-6.46%	31.70%	-42.12%	9.73%
Westpac Banking Corporation		21.51	0.33	0.37%	2.09%	10.76%	0.75%	-19.55%	13.54%	10.22%	-20.06%	-3.23%
Worley Limited		14.31	0.82	0.77%	2.88%	3.32%	34.62%	10.30%	21.45%	-7.48%	-24.95%	34.06%
Woolworths Limited		37.52	0.51	0.21%	0.72%	5.01%	-1.29%	-4.46%	-1.97%	-3.31%	8.71%	22.91%
International												
iShare MSCI All Asia ex Japan	USD \$	68.01	0.07	-0.79%	0.56%	-0.99%	-17.77%	-7.81%	-9.29%	-7.74%	22.19%	15.56%
Blackrock Int Equity Fund*	AUD \$	18.89	0.17	0.66%	0.69%	0.58%	-15.85%	-8.50%	-7.59%	24.76%	-0.61%	23.52%
Blackrock Australian Equity Fund*	AUD \$	1.67	0.20	1.04%	1.46%	-1.60%	-14.16%	-10.96%	-0.08%	11.82%	-2.28%	19.10%
Vanguard International Share*	AUD \$	2.66	0.31	1.22%	3.40%	4.15%	-14.09%	-8.11%	-9.25%	23.54%	-0.10%	22.72%
Vanguard FTSE World exUS	USD \$	51.65	0.21	0.78%	3.01%	3.40%	-15.71%	-13.25%	-6.02%	5.00%	8.58%	17.92%
Vanguard FTSE Europe	USD \$	55.46	0.24	1.63%	3.96%	4.92%	-18.73%	-15.19%	-8.73%	13.28%	2.80%	20.53%
iShares Core MSCI Europe	USD \$	47.28	0.25	1.59%	3.96%	5.14%	-18.71%	-15.81%	-8.18%	13.42%	2.83%	20.66%
iShares Asia 50	USD \$	60.31	0.03	-2.16%	-1.02%	-2.88%	-21.23%	-8.58%	-10.36%	-12.17%	32.08%	19.35%
iShares MSCI Japan	USD \$	56.15	0.19	0.93%	2.65%	5.84%	-16.14%	-14.25%	-7.99%	-0.89%	14.04%	16.87%
Acadian Global Managed Volatility Equity Fund		1.51	0.07	0.00%	0.63%	-5.59%	-12.01%	-2.24%	-4.12%	10.44%	-11.46%	8.12%
Lazard Global Managed Volatility Fund - Australia*		0.99	0.08	0.59%	1.28%	-14.74%	-16.50%	-0.19%	-1.62%	19.66%	-22.67%	14.95%
Robeco Emerging Conservative Equity Fund - Australia		1.29	0.06	1.08%	1.23%	-4.51%	-12.32%	-2.96%	-5.17%	13.49%	-15.41%	10.42%

*Lazard performance since inception 28.02.17