

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		Movement for the period				Q4 2022	Q3 2022	2022	2021	2020
	03-Apr-23	52 wk	Day	Week	Month	YTD					
Interest Rates											
Central Bank Bills											
Change to today's price											
from closing prices of prior period											
28 days	2.14%		0.00%	0.25%	0.32%	0.18%	0.29%	0.65%	1.96%	1.29%	1.33%
60 days	2.46%		0.00%	0.14%	0.17%	-0.02%	0.37%	0.40%	2.48%	1.99%	2.07%
90 days	2.52%	0.00	0.00%	0.13%	0.16%	-0.20%	0.65%	0.43%	2.72%	1.95%	2.04%
Treasury Bills											
182 days	1.99%	0.55	0.00%	0.00%	-0.02%	-0.70%	1.48%	0.06%	2.69%	4.29%	4.41%
273 days	2.14%	0.00	0.00%	-0.01%	0.04%	-0.81%	0.29%	0.54%	2.95%	5.95%	6.04%
364 days	2.95%		0.00%	0.14%	0.36%	-1.32%	0.28%	1.44%	4.27%	7.04%	7.20%
Government Inscribed Stock											
For interest rates, rate at end of each respective year reported.											
GIS 2Y 2022-24	4.20%		0.00%	0.00%	0.00%	0.00%	-0.17%	-0.85%	4.20%	8.50%	8.04%
GIS 4Y 2022-26	5.16%		0.00%	0.00%	0.00%	0.00%	0.08%	-0.66%	5.16%	9.84%	9.84%
GIS 5Y 2022-27	5.24%		0.00%	0.00%	0.00%	0.00%	-0.02%	-1.12%	5.24%	9.70%	9.86%
GIS 7Y 2022-29	5.56%		0.00%	0.00%	0.00%	0.00%	-0.35%	-0.79%	5.56%	9.80%	10.02%
GIS 8Y 2022-30	5.44%		0.00%	0.00%	0.00%	0.00%	-0.74%	-0.64%	5.44%	-	-
GIS 9Y 2022-31	5.44%		0.00%	0.00%	0.00%	0.00%	-0.96%	-0.59%	5.44%	9.90%	11.82%
GIS 10Y 2022-32	5.44%		0.00%	0.00%	0.00%	0.00%	-0.91%	-0.65%	5.44%	9.90%	12.53%
Kina Facility Rate											
	3.50%	1.00	0.00%	0.00%	0.00%	0.25%	0.25%	0.00%	3.25%	3.00%	3.00%
Ten year Government Bond yields											
United States	3.41%	0.50	-0.06%	-0.12%	-0.55%	-0.46%	0.05%	0.82%	3.87%	1.51%	0.91%
United Kingdom	3.43%	0.62	-0.06%	0.06%	-0.44%	-0.24%	-0.42%	1.86%	3.67%	0.97%	0.20%
Australia	3.32%	0.32	0.03%	0.13%	-0.44%	-0.73%	0.17%	0.23%	4.05%	1.67%	0.97%
New Zealand	4.11%	0.57	-0.08%	0.08%	-0.50%	-0.36%	0.17%	0.44%	4.47%	2.39%	0.99%
France	2.76%	0.76	-0.04%	0.01%	-0.48%	-0.36%	0.40%	0.80%	3.12%	0.20%	-0.34%
Japan	0.39%	0.62	0.04%	0.07%	-0.12%	-0.03%	0.18%	0.01%	0.42%	0.07%	0.02%
Australia											
RBA Cash Rate											
	3.60%		0.00%	0.00%	0.25%	0.50%	0.75%	1.50%	3.10%	0.10%	0.10%
PNG CPI Index											
Latest 12 mth % change											
	6.30%						0.00%	0.00%	5.70%	4.60%	3.10%
Currencies											
Percentage changes											
PGK/USD	0.2840		0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	-0.35%	0.00%	-2.90%
PGK/AUD	0.4263	0.62	0.71%	-0.19%	1.43%	1.74%	-4.08%	5.99%	6.67%	6.19%	-11.68%
PGK/GBP	0.2313	0.22	0.83%	-0.43%	-1.95%	-1.87%	-7.68%	9.20%	11.60%	1.00%	-6.57%
PGK/NZD	0.4572	0.03	1.11%	-0.22%	0.02%	1.85%	-9.48%	8.54%	7.55%	5.78%	-9.52%
PGK/JPY	37.930	0.37	0.48%	1.85%	-1.58%	0.74%	-8.26%	5.96%	14.75%	11.64%	-7.87%
USD/AUD	0.6663	0.34	-0.70%	0.20%	-1.41%	-1.70%	4.23%	-5.64%	-6.60%	-5.83%	9.94%
USD/JPY	133.550	0.37	0.49%	1.85%	-1.59%	0.76%	-8.28%	5.98%	15.13%	11.63%	-5.12%
USD/EUR	1.0795	0.84	-0.90%	0.30%	1.35%	1.36%	8.41%	-6.04%	-5.83%	-8.00%	9.68%
USD/GBP	1.2280	0.66	-0.82%	0.43%	1.99%	1.92%	8.29%	-8.40%	-10.71%	-0.98%	3.90%
Equity Indices											
Papua New Guinea											
Percentage changes											
KSI Index	6,286.75	0.96	0.00%	0.07%	-0.09%	0.14%	-0.03%	0.25%	7.10%	-3.09%	-3.42%
KSI Home Index	16,013.15	1.00	0.00%	0.00%	2.75%	5.90%	-1.25%	-0.29%	5.07%	8.11%	1.50%
Australia											
All Ordinaries	7,416.35	0.63	0.58%	3.81%	-1.45%	2.70%	8.13%	-1.01%	-7.17%	13.55%	0.71%
S&P/ASX 100	6,059.56	0.70	0.62%	3.62%	-1.51%	2.60%	8.64%	-1.32%	-3.95%	13.28%	-2.06%
S&P/ASX 20	4,075.10	0.69	0.56%	4.06%	-1.55%	2.29%	9.26%	-1.83%	-1.83%	12.14%	-1.49%
S&P/ASX 50	7,088.70	0.73	0.57%	3.69%	-1.41%	3.04%	8.95%	-2.10%	-3.01%	12.37%	-4.86%
S&P/ASX 50 Accumulation	89,745.70	0.85	0.57%	3.69%	-0.58%	4.64%	9.66%	-0.12%	1.89%	17.00%	-1.94%
S&P/ASX Midcap 50	8,867.20	0.58	0.94%	3.15%	-2.14%	-0.22%	6.69%	3.88%	-9.00%	18.46%	14.48%
S&P/ASX Small Ordinaries	2,840.60	0.31	0.61%	4.87%	-1.55%	1.52%	6.98%	-1.45%	-20.72%	14.24%	6.62%
S&P/ASX 200	7,223.02	0.68	0.63%	3.75%	-1.44%	2.62%	8.72%	-1.43%	-5.45%	13.02%	-1.45%
S&P/ASX 200 Accumulation	88,693.66	0.82	0.63%	3.77%	-0.69%	4.12%	9.40%	0.39%	-1.08%	17.23%	1.40%
S&P/ASX 300	7,176.91	0.65	0.62%	3.75%	-1.51%	2.49%	8.46%	-1.34%	-6.05%	13.38%	-1.10%
S&P/ASX 200 Energy	10,691.10	0.47	2.25%	7.28%	-4.79%	-3.14%	7.61%	2.29%	39.71%	-1.97%	-29.93%
S&P/ASX 200 Materials	18,376.70	0.79	-0.70%	6.23%	-2.03%	4.76%	15.04%	-2.85%	4.79%	6.84%	13.37%
S&P/ASX 200 Industrials	6,660.60	0.98	0.99%	2.05%	0.80%	6.83%	6.49%	-6.34%	-6.18%	11.24%	-14.10%
S&P/ASX 200 Consumer Discretionary	3,055.70	0.95	1.86%	3.57%	1.73%	11.92%	3.92%	-1.96%	-22.65%	21.31%	8.63%
S&P/ASX 200 Consumer Staples	13,348.10	0.64	0.27%	1.02%	1.00%	6.42%	1.65%	-4.33%	-7.39%	7.13%	3.57%
S&P/ASX 200 Healthcare	43,019.70	0.75	0.87%	1.23%	0.25%	3.95%	1.83%	2.64%	-8.41%	7.98%	2.97%
S&P/ASX 200 Financials	6,181.10	0.45	0.83%	3.53%	-2.91%	-2.79%	9.49%	0.66%	-2.72%	20.20%	-9.00%
S&P/ASX 200 Information Technology	1,540.40	0.53	1.91%	4.15%	1.06%	9.60%	2.46%	2.53%	-34.25%	-2.79%	56.35%
S&P/ASX 200 Telecommunication Services	1,518.60	0.94	0.16%	1.38%	3.29%	7.62%	4.39%	-0.87%	-13.43%	28.46%	0.91%
S&P/ASX 200 Utilities	8,437.10	0.91	0.81%	2.51%	3.50%	1.51%	26.77%	-13.62%	24.19%	4.56%	-21.52%
S&P/ASX 200 A-REIT	1,357.50	0.35	1.97%	1.99%	-4.29%	1.81%	9.74%	-7.53%	-24.00%	21.61%	-7.99%
S&P/ASX 200 Financial-x-A-REIT	6,894.00	0.45	0.83%	3.53%	-2.91%	-2.79%	9.49%	0.66%	-2.72%	20.20%	-8.99%
North American											
DJIA	33,601.15	0.76	0.98%	3.60%	0.51%	1.37%	15.39%	-6.66%	-8.78%	18.73%	7.25%
S&P 500	4,124.51	0.59	0.37%	3.70%	1.88%	7.42%	7.08%	-5.28%	-19.44%	26.89%	16.26%
NASDAQ	12,189.45	0.54	-0.27%	3.57%	4.40%	16.46%	-1.03%	-4.11%	-33.10%	21.39%	43.64%
Toronto S&P/TSX	20,278.28	0.54	0.89%	3.33%	-1.15%	4.61%	5.10%	-2.21%	-8.66%	21.74%	2.17%
Europe											
FTSE	7,673.00	0.71	0.54%	2.69%	-3.24%	2.97%	-3.63%	-3.84%	0.91%	14.30%	-14.34%
DAX	15,580.92	0.98	-0.31%	3.00%	-0.46%	11.90%	-4.71%	-5.24%	-12.35%	15.79%	3.55%
CAC 40	7,345.96	0.98	0.32%	3.78%	-0.37%	13.47%	-2.31%	-2.71%	-9.50%	28.85%	-7.14%
Asia											
Nikkei	28,188.15	0.70	0.52%	2.59%	-0.18%	8.02%	1.08%	-1.73%	-9.37%	4.91%	16.01%
Hang Seng	20,409.18	0.72	0.04%	4.30%	-0.94%	3.17%	-21.87%	-21.21%	-15.46%	-14.08%	-3.40%
Shanghai	3,296.40	0.78	0.72%	1.38%	-0.77%	6.71%	-10.72%	-11.01%	-15.13%	4.80%	13.87%
Sensex	59,106.44	0.65	0.19%	2.52%	-1.86%	-2.85%	7.34%	8.31%	4.44%	21.99%	15.75%

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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-Apr-23

	03-Apr-23	52 wk	Movement for the period				Q4 2022	Q3 2022	2022	2021	2020	
			Day	Week	Month	YTD						
Indices												
MSCI World USD Index	2,803.63	0.67	0.44%	3.75%	1.66%	7.72%	-5.08%	-6.58%	-19.46%	20.14%	14.06%	
MSCI World Net TR USD Index	8,641.18	0.74	0.44%	3.84%	1.88%	8.21%	-4.68%	-7.21%	-18.14%	21.82%	15.90%	
MSCI ACWI-ex-Australia TR AUD Index	14,507.87	1.00	0.00%	2.51%	2.19%	9.20%	-0.71%	-0.72%	-12.52%	29.58%	5.73%	
MSCI ACWI Net TR USD Index	342.11	0.72	0.38%	3.71%	1.72%	7.72%	-5.40%	-7.85%	-18.36%	18.54%	16.25%	
MSCI ACWI Minimum Volatility USD	2,148.73	0.49	0.47%	2.17%	2.39%	1.49%	-6.35%	-6.69%	-12.04%	11.95%	0.56%	
MSCI EM Asia Net TR USD Index	591.75	0.67	-0.36%	2.34%	0.32%	4.43%	-14.17%	-14.96%	-21.11%	-5.08%	28.38%	
MSCI EM Net TR USD Index	504.79	0.59	-0.10%	2.69%	0.42%	3.85%	-10.84%	-12.65%	-20.09%	-2.54%	18.31%	
VIX Volatility S&P500	18.55	0.04	-0.80%	-9.95%	-0.32%	-14.40%	12.73%	10.14%	25.84%	-24.31%	65.09%	
Commodities												
Light Crude WTI Futures	US\$/bbl	80.42	0.25	6.28%	10.45%	-0.05%	0.20%	-22.87%	-24.84%	6.11%	55.89%	-20.54%
Brent Crude	US\$/bbl	84.93	0.24	6.47%	8.72%	-1.53%	-1.14%	-20.40%	-23.39%	9.89%	50.93%	-21.52%
Gold	US\$/oz	2,000.40	0.97	0.71%	1.47%	7.86%	9.54%	-5.52%	-7.49%	-0.31%	-3.34%	24.42%
Silver	US\$/oz	24.02	0.74	-0.56%	3.78%	13.66%	-0.08%	4.69%	-6.45%	2.67%	-11.35%	47.38%
Copper	US\$/lb	4.05	0.52	-1.20%	-0.81%	-1.05%	6.17%	-5.38%	-8.02%	-14.77%	27.05%	25.81%
Iron Ore	US\$/mt	121.76	0.64	0.38%	3.78%	0.37%	12.09%	-17.35%	-18.16%	-3.57%	-27.05%	81.97%
Malaysian Palm Oil* RM/tn		4,169	0.22	2.74%	7.34%	-1.91%	-0.05%	-32.05%	-34.61%	-19.15%	32.59%	27.95%
LNG *Jap/Korea	US\$/mmBtu	12.75	0.06	-5.66%	1.80%	-10.75%	-56.80%	0.50%	0.17%	-3.21%	113.25%	169.81%
ICCO Cocoa	US\$/mt	2,868	0.91	-2.22%	-1.17%	3.88%	10.31%	3.18%	2.75%	3.17%	-3.19%	2.48%
ICO Coffee	US cents/lb	176	0.33	3.37%	-0.37%	-3.40%	5.35%	-5.56%	-5.16%	-26.01%	76.30%	-1.12%
Equities												
Domestic												
				Percentage changes								
Arbitrage	PGK	PNGX										
Bank South Pacific	11.47	12.80	0.79	0.00%	1.59%	-1.54%	3.14%	0.08%	0.08%	1.31%	2.08%	1.87%
Credit Corporation		2.00	1.00	0.00%	0.00%	5.26%	8.11%	0.00%	0.00%	10.12%	-1.18%	6.25%
City Pharmacy		0.95	0.40	0.00%	0.00%	0.00%	5.56%	0.00%	0.00%	-5.26%	90.00%	-38.27%
Kina Asset Management Limited		0.80		0.00%	0.00%	-15.79%	-15.79%	-5.00%	-5.00%	-4.04%	10.00%	-5.26%
Kina Securities Limited	1.70	2.50	0.02	0.00%	0.00%	-8.76%	-9.09%	-3.33%	-3.33%	-6.78%	-1.67%	-10.98%
Steamship Trading Company	21.28	35.46		0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
Santos Limited	16.58	19.10	0.98	0.00%	0.00%	0.00%	0.00%	0.53%	0.53%			
Australia												
A2 Milk Company Limited		5.79	0.58	-0.34%	-2.69%	-13.97%	-15.84%	20.78%	23.01%	26.01%	-52.31%	-19.93%
ANZ Banking Group Limited		23.22	0.30	1.26%	3.48%	-4.05%	-2.40%	3.50%	3.50%	-13.52%	21.19%	-7.84%
BSP Financial Group		4.89	0.43	0.20%	1.88%	-9.28%	-0.20%	2.46%	1.01%	14.75%	-17.88%	
BHP Billiton Limited		46.97	0.64	-0.55%	7.85%	-2.93%	2.94%	-3.62%	-6.62%	9.95%	-2.19%	9.02%
Boral Limited		3.57	0.73	1.42%	0.00%	-2.46%	23.53%	3.50%	3.09%	-52.62%	23.23%	10.49%
Bougainville Copper Limited		0.32	0.13	-4.55%	-7.35%	-7.35%	-10.00%	-19.70%	-15.15%	14.75%	5.17%	-10.77%
Bank of Queensland		6.52	0.07	0.46%	1.87%	-5.78%	-5.51%	-1.94%	-2.00%	-14.71%	4.52%	6.76%
Brambles Limited		13.47	0.99	0.30%	-0.22%	2.59%	11.60%	1.63%	6.54%	13.55%	0.28%	-9.56%
Commonwealth Bank of Australia		99.27	0.50	0.97%	4.42%	0.68%	-3.25%	-0.10%	0.35%	1.58%	23.01%	2.77%
CSL		290.91	0.60	0.91%	0.68%	-1.22%	1.09%	5.21%	5.93%	-1.02%	2.66%	2.69%
Fortescue Mining		22.03	0.85	-2.05%	8.42%	-0.77%	7.41%	-0.41%	-4.05%	6.77%	-18.01%	119.18%
Horizon Oil Ltd		0.18	1.00	2.94%	9.38%	0.00%	34.62%	16.00%	9.26%	41.30%	48.39%	-48.33%
Kina Securities Ltd		0.73	0.05	-2.68%	0.69%	-3.33%	-6.45%	2.44%	5.59%	-9.36%	-5.00%	-39.60%
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		176.97	0.43	0.75%	5.97%	-6.85%	6.00%	-7.81%	-7.15%	-18.71%	48.32%	0.46%
Mirvac Group		2.12	0.42	1.92%	1.44%	-4.93%	-0.47%	-4.66%	-1.52%	-26.80%	10.23%	-16.98%
National Australia Bank		27.91	0.26	0.69%	1.82%	-5.33%	-7.15%	4.43%	5.18%	4.23%	27.61%	-8.24%
Newcrest Mining Limited		26.37	0.81	-1.79%	-0.60%	10.29%	27.76%	-17.81%	-19.00%	-15.69%	-5.04%	-14.78%
Origin Energy Ltd		8.27	0.97	-0.24%	1.22%	2.73%	7.12%	-6.50%	-9.77%	47.33%	10.08%	-43.67%
Pilbara Minerals Ltd		3.80	0.51	-3.55%	10.47%	-7.32%	1.33%	103.13%	99.13%	17.19%	267.82%	210.71%
Qbe Insurance Group Ltd		14.54	0.80	-0.34%	2.76%	-2.61%	8.27%	-6.30%	-5.10%	18.33%	33.06%	-33.77%
Rio Tinto Limited		118.80	0.76	-1.12%	4.44%	-5.24%	2.05%	-7.22%	-9.07%	16.28%	-12.05%	13.38%
ResMed Inc		32.84	0.65	1.39%	2.43%	1.42%	6.07%	10.00%	10.23%	-13.47%	31.40%	24.34%
Santos Limited		7.07	0.16	2.46%	4.90%	-0.98%	-0.98%	-0.55%	-4.45%	13.15%	0.64%	-23.35%
Steamship Trading Company		9.07	0.02	0.00%	0.00%	0.78%	-13.62%	-15.83%	-15.83%	5.00%	1.52%	-21.20%
Suncorp Metway Limited		12.21	0.73	0.83%	2.69%	-4.83%	1.41%	-8.96%	-8.65%	8.76%	13.66%	-24.85%
Transurban Group		14.29	0.81	0.56%	1.20%	2.14%	10.09%	-14.62%	-14.19%	-6.08%	1.17%	-8.38%
Telstra Corporation Limited.		4.22	1.00	0.00%	0.24%	3.43%	5.76%	0.00%	0.00%	-4.55%	40.27%	-15.82%
Treasury Wine Estates Limited		12.97	0.55	-0.77%	0.00%	-3.93%	-4.70%	8.98%	10.75%	9.94%	31.70%	-42.12%
Westpac Banking Corporation		21.89	0.49	1.06%	3.11%	-0.91%	-6.25%	6.08%	5.85%	9.37%	10.22%	-20.06%
Worley Limited		14.72	0.66	2.15%	8.08%	-4.42%	-1.87%	-7.73%	-10.60%	41.11%	-7.48%	-24.95%
Woolworths Limited		38.18	0.83	0.74%	1.68%	3.33%	13.77%	-6.24%	-4.63%	-11.71%	-3.31%	8.71%
International												
iShare MSCI All Asia ex Japan	USD \$	68.06	0.66	0.28%	2.67%	0.87%	5.01%	-13.98%	-15.24%	-21.64%	-7.74%	22.19%
Blackrock Int Equity Fund*	AUD \$	20.51	0.97	1.28%	2.95%	2.22%	8.62%	-3.73%	-4.75%	-15.90%	24.76%	-0.61%
Blackrock Australian Equity Fund*	AUD \$	1.76	0.46	0.79%	3.23%	-0.74%	1.75%	-4.70%	-6.55%	-11.03%	11.82%	-2.28%
Vanguard International Share*	AUD \$	2.82	1.00	0.00%	2.94%	2.22%	8.60%	-1.76%	-2.83%	-16.11%	23.54%	-0.10%
Vanguard FTSE World exUS	USD \$	53.86	0.75	0.73%	3.56%	0.97%	7.42%	-9.41%	-11.21%	-18.18%	5.00%	8.58%
Vanguard FTSE Europe	USD \$	61.38	0.96	0.71%	4.07%	0.99%	10.71%	-10.71%	-12.63%	-18.76%	13.28%	2.80%
iShares Core MSCI Europe	USD \$	52.74	0.97	0.69%	4.11%	1.15%	11.03%	-10.12%	-12.06%	-18.33%	13.42%	2.83%
iShares Asia 50	USD \$	61.65	0.73	-0.39%	3.36%	1.78%	8.65%	-18.70%	-20.43%	-25.89%	-12.17%	32.08%
iShares MSCI Japan	USD \$	58.96	0.94	0.46%	2.75%	2.75%	8.30%	-6.26%	-7.53%	-18.70%	-0.89%	14.04%
Acadian Global Managed Volatility Equity Fund		1.63	0.75	0.84%	1.71%	3.40%	5.12%	-7.15%	-6.92%	-9.88%	10.44%	-11.46%
Lazard Global Managed Volatility Fund - Australia*		1.05	0.35	0.81%	1.58%	2.81%	2.72%	-16.22%	-16.44%	-13.72%	19.66%	-22.67%
Robeco Emerging Conservative Equity Fund - Australia		1.40	0.85	0.17%	1.24%	2.10%	6.30%	-5.45%	-5.34%	-10.12%	13.99%	-15.41%

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