

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				Q1 2023	Q4 2022	2022	2021	2020	
	12-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	C-bill auctions on Wednesday; reported Thursday/Friday	2.23%	0.00%	0.09%	0.36%	0.27%	0.18%	0.29%	1.96%	1.29%	1.33%	
60 days		2.50%	0.00%	0.04%	0.21%	0.02%	-0.02%	0.37%	2.48%	1.99%	2.07%	
90 days		2.61%	0.00%	0.09%	0.25%	-0.11%	-0.20%	0.65%	2.72%	1.95%	2.04%	
Treasury Bills												
182 days	Tbill auctions are irregular Wednesdays	2.00%	0.55	0.00%	0.00%	0.01%	-0.69%	-0.70%	1.48%	2.69%	4.29%	4.41%
273 days		2.17%	0.00	0.01%	0.01%	0.05%	-0.78%	-0.81%	0.29%	2.95%	5.95%	6.04%
364 days	reported Thursday/Friday	3.01%		0.00%	0.00%	0.28%	-1.26%	-1.32%	0.28%	4.27%	7.04%	7.20%
Government Inscribed Stock												
For interest rates, rate at end of each respective year reported.												
GIS 2Y 2022-24	GIS auctions usually monthly	4.20%		0.00%	0.00%	0.00%	0.00%	0.00%	-0.17%	4.20%	8.50%	8.04%
GIS 4Y 2022-26	reported Thursday/Friday	5.16%		0.00%	0.00%	0.00%	0.00%	0.00%	0.08%	5.16%	9.84%	9.84%
GIS 5Y 2022-27		5.24%		0.00%	0.00%	0.00%	0.00%	0.00%	-0.02%	5.24%	9.70%	9.86%
GIS 7Y 2022-29		5.56%		0.00%	0.00%	0.00%	0.00%	0.00%	-0.35%	5.56%	9.80%	10.02%
GIS 8Y 2022-30		5.44%		0.00%	0.00%	0.00%	0.00%	0.00%	-0.74%	5.44%	-	-
GIS 9Y 2022-31		5.44%		0.00%	0.00%	0.00%	0.00%	0.00%	-0.96%	5.44%	9.90%	11.82%
GIS 10Y 2022-32		5.44%		0.00%	0.00%	0.00%	0.00%	0.00%	-0.91%	5.44%	9.90%	12.53%
Kina Facility Rate												
		3.50%	1.00	0.00%	0.00%	0.00%	0.25%	0.25%	0.25%	3.25%	3.00%	3.00%
Ten year Government Bond yields												
United States		3.39%	0.49	-0.04%	0.08%	-0.06%	-0.48%	-0.41%	0.05%	3.87%	1.51%	0.91%
United Kingdom		3.57%	0.67	0.03%	0.14%	0.25%	-0.10%	-0.18%	-0.42%	3.67%	0.97%	0.20%
Australia		3.24%	0.22	0.02%	-0.03%	-0.19%	-0.81%	-0.75%	0.17%	4.05%	1.67%	0.97%
New Zealand		4.01%	0.50	0.04%	-0.01%	-0.41%	-0.46%	-0.28%	0.17%	4.47%	2.39%	0.99%
France		2.95%	0.85	0.12%	0.26%	0.25%	-0.17%	-0.32%	0.40%	3.12%	0.20%	-0.34%
Japan		0.47%	0.84	0.01%	-0.01%	0.14%	0.05%	-0.07%	0.18%	0.42%	0.07%	0.02%
Australia	RBA Cash Rate	3.60%		0.00%	0.00%	0.00%	0.50%	0.50%	0.75%	3.10%	0.10%	0.10%
PNG CPI Index	Latest 12 mth % change	6.30%						0.60%	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		0.4262	0.61	0.21%	1.09%	0.26%	1.72%	1.03%	-4.08%	6.67%	6.19%	-11.68%
PGK/GBP		0.2283	0.18	-0.22%	0.40%	-2.31%	-3.14%	-2.67%	-7.68%	11.60%	1.00%	-6.57%
PGK/NZD		0.4587	0.03	0.57%	2.48%	0.39%	2.18%	0.74%	-9.48%	7.55%	5.70%	-9.52%
PGK/JPY		38.020	0.34	0.40%	1.77%	-0.58%	0.98%	0.27%	-8.26%	14.75%	11.64%	-7.87%
USD/AUD		0.6665	0.35	-0.21%	-1.07%	-0.24%	-1.67%	-1.00%	4.23%	-6.60%	-5.83%	9.94%
USD/JPY		133.870	0.34	0.38%	1.77%	-0.57%	1.00%	0.27%	-8.28%	15.13%	11.63%	-5.12%
USD/EUR		1.0932	0.94	0.33%	-0.22%	1.80%	2.65%	2.28%	8.41%	-5.83%	-8.00%	9.68%
USD/GBP		1.2440	0.73	0.19%	-0.42%	2.34%	3.25%	2.76%	8.29%	-10.71%	-0.98%	3.90%
Equity Indices												
Papua New Guinea												
Percentage changes												
KSI Index		6,242.70	0.59	-0.70%	-0.70%	-0.56%	-0.56%	0.14%	-0.03%	7.10%	-3.09%	-3.42%
KSI Home Index		16,147.21	1.00	0.84%	0.84%	3.61%	6.79%	5.90%	-1.25%	5.07%	8.11%	1.50%
Australia												
All Ordinaries		7,538.90	0.73	0.46%	1.41%	3.80%	4.39%	2.10%	8.13%	-7.17%	13.55%	0.71%
S&P/ASX 100		6,160.70	0.81	0.45%	1.53%	3.78%	4.32%	1.97%	8.64%	-3.95%	13.28%	-2.06%
S&P/ASX 20		4,136.00	0.78	0.54%	1.85%	3.79%	3.82%	1.71%	9.26%	-1.83%	12.14%	-1.49%
S&P/ASX 50		7,205.30	0.83	0.45%	1.63%	3.78%	4.74%	2.46%	8.95%	-3.01%	12.37%	-4.86%
S&P/ASX 50 Accumulation		91,221.50	0.94	0.45%	1.63%	3.79%	6.36%	4.05%	9.66%	1.89%	17.00%	-1.94%
S&P/ASX Midcap 50		9,029.50	0.67	0.48%	0.88%	3.83%	1.61%	-1.15%	6.69%	-9.00%	18.46%	14.48%
S&P/ASX Small Ordinaries		2,896.00	0.38	0.59%	0.98%	4.64%	3.50%	0.90%	6.98%	-20.72%	14.24%	6.62%
S&P/ASX 200		7,343.88	0.79	0.46%	1.47%	3.89%	4.34%	1.98%	8.72%	-5.45%	13.02%	-1.45%
S&P/ASX 200 Accumulation		90,181.12	0.92	0.46%	1.48%	3.95%	5.86%	3.46%	9.40%	-1.08%	17.23%	1.40%
S&P/ASX 300		7,298.87	0.75	0.47%	1.47%	3.87%	4.23%	1.86%	8.46%	-6.05%	13.38%	-1.10%
S&P/ASX 200 Energy		10,766.30	0.50	-0.34%	0.04%	3.61%	-2.46%	-5.27%	7.61%	39.71%	-1.97%	-29.93%
S&P/ASX 200 Materials		18,667.10	0.85	1.42%	3.09%	4.96%	6.42%	5.51%	15.04%	4.79%	6.84%	13.37%
S&P/ASX 200 Industrials		6,785.50	1.00	0.33%	0.76%	3.17%	8.84%	5.79%	6.49%	-6.18%	11.24%	-14.10%
S&P/ASX 200 Consumer Discretionary		3,087.30	1.00	0.18%	0.24%	5.68%	13.08%	9.87%	3.92%	-22.65%	21.31%	8.63%
S&P/ASX 200 Consumer Staples		13,794.10	0.86	0.62%	2.29%	5.97%	9.98%	6.13%	1.65%	-7.39%	7.13%	3.57%
S&P/ASX 200 Healthcare		44,703.00	0.99	0.53%	2.65%	6.83%	8.02%	3.05%	1.83%	-8.41%	7.98%	2.97%
S&P/ASX 200 Financials		6,256.30	0.51	-0.13%	0.83%	2.13%	-1.60%	-3.59%	9.49%	-2.72%	20.20%	-9.00%
S&P/ASX 200 Information Technology		1,557.50	0.58	1.44%	-0.80%	4.06%	10.81%	7.55%	2.46%	-34.25%	-2.79%	56.35%
S&P/ASX 200 Telecommunication Services		1,546.50	0.99	-0.13%	0.21%	5.82%	9.60%	7.44%	4.39%	-13.43%	28.46%	0.91%
S&P/ASX 200 Utilities		8,539.30	0.96	-0.41%	1.48%	4.52%	2.74%	0.70%	26.77%	24.19%	4.56%	-21.52%
S&P/ASX 200 A-REIT		1,360.70	0.36	0.31%	-0.03%	-1.80%	2.05%	-0.16%	9.74%	-24.00%	21.61%	-7.99%
S&P/ASX 200 Financial-x-A-REIT		6,977.90	0.51	-0.13%	0.83%	2.13%	-1.60%	-3.59%	9.49%	-2.72%	20.20%	-8.99%
North American												
DJIA		33,646.50	0.76	-0.11%	0.49%	5.56%	1.51%	0.38%	15.39%	-8.78%	18.73%	7.25%
S&P 500		4,091.95	0.58	-0.41%	0.04%	5.14%	6.58%	7.03%	7.08%	-19.44%	26.89%	16.26%
NASDAQ		11,929.34	0.50	-0.85%	-0.56%	4.33%	13.98%	16.77%	-1.03%	-33.10%	21.39%	43.64%
Toronto S&P/TSX		20,454.32	0.59	0.16%	1.46%	5.55%	5.52%	3.69%	5.10%	-8.66%	21.74%	2.17%
Europe												
FTSE		7,824.84	0.84	0.50%	2.11%	6.54%	5.01%	2.42%	8.09%	0.91%	14.30%	-14.34%
DAX		15,703.60	1.00	0.31%	1.18%	6.57%	12.78%	12.25%	14.93%	-12.35%	15.79%	3.55%
CAC 40		7,396.94	1.00	0.09%	1.10%	7.42%	14.26%	13.11%	12.35%	-9.50%	28.85%	-7.14%
Asia												
Nikkei		28,082.70	0.67	0.57%	0.97%	3.13%	7.62%	7.46%	0.61%	-9.37%	4.91%	16.01%
Hang Seng		20,309.86	0.70	-0.86%	0.17%	3.94%	2.67%	3.13%	14.86%	-15.46%	-14.08%	-3.40%
Shanghai		3,327.18	0.84	0.41%	0.44%	1.96%	7.70%	5.94%	2.14%	-15.13%	4.80%	13.87%
Sensex		60,392.77	0.76	0.39%	1.18%	4.93%	-0.74%	-3.04%	5.94%	4.44%	21.99%	15.75%

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 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

13-Apr-23

		52		Movement for the period					Q1 2023	Q4 2022	2022	2021	2020
		12-Apr-23	wk	Day	Week	Month	YTD						
Indices													
MSCI World USD Index		2,795.48	0.68	-0.06%	0.41%	5.95%	7.41%	7.25%	9.42%	-19.46%	20.14%	14.06%	
MSCI World Net TR USD Index		8,620.26	0.75	-0.05%	0.44%	6.16%	7.94%	7.73%	9.77%	-18.14%	21.82%	15.90%	
MSCI ACWI-ex-Australia TR AUD Index		14,547.80	0.36	-0.66%	0.75%	4.94%	9.50%	9.20%	3.95%	-12.52%	29.58%	5.73%	
MSCI ACWI Net TR USD Index		341.55	0.74	-0.07%	0.46%	6.06%	7.54%	7.31%	9.76%	-18.36%	18.54%	16.25%	
MSCI ACWI Minimum Volatility USD		2,175.22	0.60	0.30%	0.47%	5.13%	2.74%	1.01%	8.15%	-12.04%	11.95%	0.56%	
MSCI EM Asia Net TR USD Index		591.80	0.73	-0.58%	0.06%	4.27%	4.44%	4.81%	10.83%	-21.11%	-5.08%	28.38%	
MSCI EM Net TR USD Index		507.31	0.66	-0.26%	0.60%	5.20%	4.37%	3.96%	9.70%	-20.09%	-2.54%	18.31%	
VIX Volatility S&P500		19.09	0.07	-0.05%	0.05%	-26.97%	-11.91%	-13.71%	-31.47%	25.84%	-24.31%	65.09%	
Commodities													
Light Crude WTI Futures	US\$/bbl	83.26	0.30	2.12%	3.29%	23.15%	3.74%	-5.72%	0.97%	6.11%	55.89%	-20.54%	
Brent Crude	US\$/bbl	87.33	0.28	2.01%	2.75%	18.51%	1.65%	-7.15%	-2.33%	9.89%	50.93%	-21.52%	
Gold	US\$/oz	2,024.90	0.97	0.29%	-0.53%	4.85%	10.88%	8.76%	9.22%	-0.31%	-3.34%	24.42%	
Silver	US\$/oz	25.46	0.93	1.08%	1.68%	16.34%	5.90%	0.48%	26.27%	2.67%	-11.35%	47.38%	
Copper	US\$/lb	4.08	0.54	1.53%	2.37%	6.19%	7.10%	7.45%	11.66%	-14.77%	27.05%	25.81%	
Iron Ore	US\$/mt	118.33	0.61	-0.25%	-2.82%	-3.75%	8.93%	11.66%	13.77%	-3.57%	-27.05%	81.97%	
Malaysian Palm Oil* RM/tn		4,170	0.22	-2.57%	-0.83%	1.63%	-0.02%	-2.71%	25.37%	-19.15%	32.59%	27.95%	
LNG *Jap/Korea	US\$/mmBtu	12.63	0.09	0.44%	-0.43%	-10.89%	-57.23%	-54.21%	-23.78%	-3.21%	113.25%	169.81%	
ICCO Cocoa	US\$/mt	2,954	0.96	-1.04%	1.76%	14.23%	13.62%	12.81%	10.45%	3.17%	-3.19%	2.48%	
ICO Coffee	US cents/lb	190	0.47	-0.13%	5.61%	6.85%	13.72%	1.91%	-24.49%	-26.01%	76.30%	-1.12%	
Equities													
Domestic													
				Percentage changes									
		PGK		Arbitrage									
		11.15		PNGX									
Bank South Pacific		12.62	0.58	-1.41%	-1.41%	0.96%	1.69%	3.14%	0.00%	1.31%	2.08%	1.87%	
Credit Corporation		2.00	1.00	0.00%	0.00%	5.26%	8.11%	8.11%	0.00%	10.12%	-1.18%	6.25%	
City Pharmacy		0.95	0.40	0.00%	0.00%	0.00%	5.56%	5.56%	-5.26%	-5.26%	90.00%	-38.27%	
Kina Asset Management Limited		0.95	0.00	18.75%	18.75%	0.00%	0.00%	-15.79%	0.00%	-4.04%	10.00%	-5.26%	
Kina Securities Limited	1.69	2.48	0.00	-0.80%	-0.80%	-4.62%	-9.82%	-9.09%	-5.17%	-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%	0.00%	
Santos Limited	16.94	19.08	0.95	-0.10%	-0.10%	-0.05%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	
Australia													
A2 Milk Company Limited		5.78	0.58	0.87%	0.00%	-12.16%	-15.99%	-15.55%	27.41%	26.01%	-52.31%	-19.93%	
ANZ Banking Group Limited		23.61	0.36	0.21%	1.33%	1.37%	-0.76%	-3.61%	4.34%	-13.52%	21.19%	-7.84%	
BSP Financial Group		4.75	0.26	0.00%	-2.66%	-1.04%	-3.06%	-0.41%	-2.00%	14.75%	-17.88%		
BHP Billiton Limited		46.84	0.63	1.87%	3.54%	2.81%	2.65%	3.51%	18.46%	9.95%	-2.19%	9.02%	
Boral Limited		3.77	0.86	0.27%	2.72%	4.72%	30.45%	21.80%	8.24%	-52.62%	23.23%	10.49%	
Bougainville Copper Limited		0.33	0.17	0.00%	6.45%	-4.35%	-5.71%	-5.71%	25.00%	14.75%	5.17%	-10.77%	
Bank of Queensland		6.50	0.07	-0.31%	0.31%	-1.81%	-5.80%	-5.94%	5.99%	-14.71%	4.52%	6.76%	
Brambles Limited		13.87	1.00	0.36%	1.91%	5.96%	14.91%	11.27%	5.78%	13.55%	0.28%	-9.56%	
Commonwealth Bank of Australia		99.23	0.50	-0.53%	0.17%	4.01%	-3.28%	-4.17%	13.12%	1.58%	23.01%	2.77%	
CSL		303.89	0.83	0.71%	3.50%	6.97%	5.61%	0.19%	0.96%	-1.02%	2.66%	2.69%	
Fortescue Mining		22.55	0.91	1.62%	4.45%	3.77%	9.95%	9.65%	21.94%	6.77%	-18.01%	119.18%	
Horizon Oil Ltd		0.18	1.00	2.86%	2.86%	12.50%	38.46%	30.77%	-11.86%	41.30%	48.39%	-48.33%	
Kina Securities Ltd		0.72	0.02	0.00%	0.00%	-2.04%	-7.10%	-3.87%	-8.82%	-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%	0.00%	
Macquarie Group Ltd		179.60	0.47	0.39%	0.80%	0.84%	7.57%	5.21%	9.31%	-18.71%	48.32%	0.46%	
Mirvac Group		2.22	0.59	0.91%	3.74%	-0.45%	4.23%	-2.35%	9.51%	-26.80%	10.23%	-16.98%	
National Australia Bank		28.11	0.29	-0.50%	0.25%	-0.71%	-6.49%	-7.78%	4.34%	4.23%	27.61%	-8.24%	
Newcrest Mining Limited		29.66	0.99	-0.27%	5.82%	20.32%	43.70%	30.09%	21.99%	-15.69%	-5.04%	-14.78%	
Origin Energy Ltd		8.29	0.98	-0.12%	0.36%	1.72%	7.38%	7.38%	49.32%	47.33%	10.08%	-43.67%	
Pilbara Minerals Ltd		3.54	0.43	-4.07%	-5.09%	-3.80%	-5.60%	5.07%	-17.76%	17.19%	267.82%	210.71%	
Qbe Insurance Group Ltd		15.01	0.92	0.13%	0.67%	4.16%	11.76%	8.64%	16.48%	18.33%	33.06%	-33.77%	
Rio Tinto Limited		121.75	0.84	2.71%	4.39%	1.84%	4.59%	3.20%	24.65%	16.28%	-12.05%	13.38%	
ResMed Inc		33.46	0.72	0.63%	1.86%	6.97%	8.07%	4.62%	-8.48%	-13.47%	31.40%	24.34%	
Santos Limited		7.22	0.24	0.00%	0.84%	0.70%	1.12%	-3.36%	0.71%	13.15%	0.64%	-23.35%	
Steamship Trading Company		9.07	0.02	0.00%	0.00%	0.00%	-13.62%	-13.62%	3.96%	5.00%	1.52%	-21.20%	
Suncorp Metway Limited		12.45	0.81	-0.16%	1.80%	2.55%	3.41%	0.58%	20.04%	8.76%	13.66%	-24.85%	
Transurban Group		14.75	0.99	1.03%	1.30%	2.57%	13.64%	9.48%	5.19%	-6.08%	1.17%	-8.38%	
Telstra Corporation Limited.		4.27	0.96	-0.47%	0.23%	4.91%	7.02%	5.76%	3.64%	-4.55%	40.27%	-15.82%	
Treasury Wine Estates Limited		14.01	0.81	2.26%	5.10%	8.94%	2.94%	-3.97%	8.27%	9.94%	31.70%	-42.12%	
Westpac Banking Corporation		22.12	0.54	-0.14%	1.56%	2.17%	-5.27%	-7.24%	13.13%	9.37%	10.22%	-20.06%	
Worley Limited		15.34	0.84	-0.39%	2.47%	7.27%	2.27%	-3.93%	17.83%	41.11%	-7.48%	-24.95%	
Woolworths Limited		39.51	1.00	0.28%	2.62%	7.83%	17.73%	12.93%	-1.15%	-11.71%	-3.31%	8.71%	
International													
iShare MSCI All Asia ex Japan	USD \$	67.35	0.68	-1.14%	-0.15%	5.20%	3.92%	4.72%	10.54%	-21.64%	-7.74%	22.19%	
Blackrock Int Equity Fund*	AUD \$	20.69	1.00	0.44%	0.90%	4.98%	9.60%	7.25%	4.41%	-15.90%	24.76%	-0.61%	
Blackrock Australian Equity Fund*	AUD \$	1.78	0.53	1.26%	1.43%	3.91%	3.21%	0.96%	7.01%	-11.03%	11.82%	-2.28%	
Vanguard International Share*	AUD \$	2.80	0.97	-0.17%	0.75%	3.60%	8.13%	8.60%	3.54%	-16.11%	23.54%	-0.10%	
Vanguard FTSE World exUS	USD \$	54.06	0.80	0.30%	1.08%	7.22%	7.82%	6.64%	13.03%	-18.18%	5.00%	8.58%	
Vanguard FTSE Europe	USD \$	62.30	1.00	0.79%	2.05%	9.13%	12.37%	9.94%	20.13%	-18.76%	13.28%	2.80%	
iShares Core MSCI Europe	USD \$	53.54	1.00	0.79%	2.10%	9.47%	12.72%	10.27%	20.13%	-18.33%	13.42%	2.83%	
iShares Asia 50	USD \$	60.01	0.65	-2.10%	-1.61%	5.43%	5.76%	9.08%	13.66%	-25.89%	-12.17%	32.08%	
iShares MSCI Japan	USD \$	58.07	0.92	0.33%	0.02%	5.70%	6.67%	7.81%	11.44%	-18.70%	-0.89%	14.04%	
Acadian Global Managed Volatility Equity Fund		1.66	0.91	0.49%	2.10%	5.73%	7.11%	4.24%	3.30%	-9.88%	10.44%	-11.46%	
Lazard Global Managed Volatility Fund - Australia*		1.07	0.43	0.26%	1.80%	5.21%	4.62%	1.89%	5.15%	-13.72%	19.66%	-22.67%	
Robeco Emerging Conservative Equity Fund - Australia		1.41	0.87	-0.01%	1.49%	2.88%	6.65%	6.12%	3.18%	-10.12%	13.49%	-15.41%	

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