

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

08-May-23

		Closing prices 05-May-23	52 wk	Movement for the period				Q1 2023	Q4 2022	2022	2021	2020
		Change to today's price from closing prices of prior period				For interest rates, rate at end of each respective year reported.						
		Day				Month	YTD					
Interest Rates												
Central Bank Bills												
28 days	C-bill auctions on Wednesday;	2.35%		0.00%	-0.01%	0.12%	0.39%	0.18%	0.29%	1.96%	1.29%	1.33%
60 days	reported Thursday/Friday	2.67%		0.00%	0.00%	0.17%	0.19%	-0.02%	0.37%	2.48%	1.99%	2.07%
90 days		2.82%	0.00	0.00%	-0.01%	0.21%	0.10%	-0.20%	0.65%	2.72%	1.95%	2.04%
Treasury Bills												
182 days	Tbill auctions are irregular Wednesdays	2.09%	0.61	0.00%	0.02%	0.09%	-0.60%	-0.70%	1.48%	2.69%	4.29%	4.41%
273 days		2.39%	0.00	0.00%	0.02%	0.23%	-0.56%	-0.81%	0.29%	2.95%	5.95%	6.04%
364 days	reported Thursday/Friday	3.06%		0.00%	0.00%	0.05%	-1.21%	-1.32%	0.28%	4.27%	7.04%	7.20%
Government Inscribed Stock												
GIS 2Y 2023-25	GIS auctions usually monthly	4.37%		0.00%	0.00%	0.17%	0.17%	0.00%	-0.17%	4.20%	8.50%	8.04%
GIS 3Y 2023-26		4.46%		0.00%	0.00%	-4.54%	-4.54%	0.00%	0.00%	9.00%	9.00%	
GIS 4Y 2023-27	reported Thursday/Friday	4.87%		0.00%	0.00%	-0.29%	-0.29%	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 6Y 2023-29		5.33%		0.00%	0.00%	5.33%	5.33%	0.00%	0.00%	0.00%	0.00%	0.00%
GIS 7Y 2023-30		5.39%		0.00%	0.00%	-0.17%	-0.17%	0.00%	-0.35%	5.56%	9.80%	10.02%
GIS 8Y 2023-31		5.44%		0.00%	0.00%	0.00%	0.00%	0.00%	-0.74%	5.44%	-	-
GIS 9Y 2023-32		5.62%		0.00%	0.00%	0.18%	0.18%	0.00%	-0.96%	5.44%	9.90%	11.82%
GIS 10Y 2023-33		5.75%		0.00%	0.00%	0.31%	0.31%	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		3.44%	0.52	0.06%	0.01%	0.05%	-0.44%	-0.41%	0.05%	3.87%	1.51%	0.91%
United Kingdom		3.78%	0.75	0.13%	0.06%	0.35%	0.11%	-0.18%	-0.42%	3.67%	0.97%	0.20%
Australia		3.32%	0.28	0.01%	-0.02%	0.13%	-0.73%	-0.75%	0.17%	4.05%	1.67%	0.97%
New Zealand		4.08%	0.55	-0.03%	-0.01%	0.14%	-0.39%	-0.28%	0.17%	4.47%	2.39%	0.99%
France		2.88%	0.81	0.09%	-0.01%	0.18%	-0.24%	-0.32%	0.40%	3.12%	0.20%	-0.34%
Japan		0.42%	0.70	0.00%	0.03%	-0.05%	0.00%	-0.07%	0.18%	0.42%	0.07%	0.02%
Australia												
	RBA Cash Rate	3.85%		0.00%	0.25%	0.25%	0.75%	0.50%	0.75%	3.10%	0.10%	0.10%
PNG CPI Index												
	Latest 12 mth % change	6.30%						6.00%	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		0.4218	0.47	-0.73%	-1.82%	-0.57%	0.67%	1.03%	-4.08%	6.67%	6.19%	-11.68%
PGK/GBP		0.2254	0.01	-0.09%	-1.05%	-1.18%	-4.37%	-2.67%	-7.68%	11.60%	1.00%	-6.57%
PGK/NZD		0.4504	0.03	-0.95%	-2.60%	-0.38%	0.33%	0.74%	-9.48%	7.55%	5.78%	-9.52%
PGK/JPY		38.050	0.30	-0.37%	-0.78%	2.01%	1.06%	0.27%	-8.26%	14.75%	11.64%	-7.87%
USD/AUD		0.6734	0.49	0.73%	1.85%	0.58%	-0.65%	-1.00%	4.23%	-6.60%	-5.83%	9.94%
USD/JPY		133.980	0.30	-0.36%	-0.78%	2.01%	1.09%	0.27%	-8.28%	15.13%	11.63%	-5.12%
USD/EUR		1.1037	0.97	-0.47%	0.25%	1.27%	3.63%	2.28%	8.41%	-5.83%	-8.00%	9.68%
USD/GBP		1.2603	0.98	0.09%	1.07%	1.20%	4.60%	2.76%	8.29%	-10.71%	-0.98%	3.90%
Equity Indices												
Papua New Guinea												
KS Index		6,287.74	0.96	0.00%	0.01%	0.02%	0.16%	0.14%	-0.03%	7.10%	-3.09%	-3.42%
KS Home Index		15,599.30	0.66	0.00%	-3.39%	-2.58%	3.16%	5.90%	-1.25%	5.07%	8.11%	1.50%
Australia												
All Ordinaries		7,413.08	0.69	0.34%	-1.17%	0.01%	2.65%	2.10%	8.13%	-7.17%	13.55%	0.71%
S&P/ASX 100		6,045.72	0.69	0.36%	-1.32%	-0.17%	2.37%	1.97%	8.64%	-3.95%	13.28%	-2.06%
S&P/ASX 20		4,013.90	0.59	0.31%	-1.85%	-1.12%	0.75%	1.71%	9.26%	-1.83%	12.14%	-1.49%
S&P/ASX 50		7,041.40	0.68	0.36%	-1.55%	-0.59%	2.35%	2.46%	8.95%	-3.01%	12.37%	-4.86%
S&P/ASX 50 Accumulation		89,146.40	0.81	0.36%	-1.55%	-0.59%	3.94%	4.05%	9.66%	1.89%	17.00%	-1.94%
S&P/ASX Midcap 50		9,106.80	0.72	0.34%	0.20%	2.60%	2.48%	-1.15%	6.69%	-9.00%	18.46%	14.48%
S&P/ASX Small Ordinaries		2,901.00	0.63	0.56%	0.10%	1.98%	3.67%	0.90%	6.98%	-20.72%	14.24%	6.62%
S&P/ASX 200		7,220.01	0.70	0.37%	-1.22%	0.01%	2.58%	1.98%	8.72%	-5.45%	13.02%	-1.45%
S&P/ASX 200 Accumulation		88,672.27	0.82	0.37%	-1.22%	0.03%	4.09%	3.46%	9.40%	-1.08%	17.23%	1.40%
S&P/ASX 300		7,178.50	0.69	0.38%	-1.17%	0.06%	2.51%	1.86%	8.46%	-6.05%	13.38%	-1.10%
S&P/ASX 200 Energy		10,466.00	0.37	0.32%	-1.37%	-2.08%	-5.18%	-5.27%	7.61%	39.71%	-1.97%	-29.93%
S&P/ASX 200 Materials		17,925.40	0.70	0.56%	-0.54%	-0.43%	2.19%	5.51%	15.04%	4.79%	6.84%	13.37%
S&P/ASX 200 Industrials		6,846.50	0.91	0.14%	-0.59%	2.00%	9.81%	5.79%	6.49%	-6.18%	11.24%	-14.10%
S&P/ASX 200 Consumer Discretionary		3,062.40	0.92	-0.22%	-0.65%	0.63%	12.16%	9.87%	3.92%	-22.65%	21.31%	8.63%
S&P/ASX 200 Consumer Staples		13,525.90	0.73	0.52%	-0.15%	-0.17%	7.84%	6.13%	1.65%	-7.39%	7.13%	3.57%
S&P/ASX 200 Healthcare		44,154.30	0.90	0.05%	-0.11%	-0.28%	6.69%	3.05%	1.83%	-8.41%	7.98%	2.97%
S&P/ASX 200 Financials		6,117.40	0.45	0.28%	-3.42%	-1.23%	-3.79%	-3.59%	9.49%	-2.72%	20.20%	-9.00%
S&P/ASX 200 Information Technology		1,565.90	0.86	-0.31%	-1.17%	1.91%	11.41%	7.55%	2.46%	-34.25%	-2.79%	56.35%
S&P/ASX 200 Telecommunication Services		1,548.80	0.91	-0.20%	-1.43%	0.47%	9.76%	7.44%	4.39%	-13.43%	28.46%	0.91%
S&P/ASX 200 Utilities		8,658.00	1.00	0.52%	2.05%	1.64%	4.17%	0.70%	26.77%	24.19%	4.56%	-21.52%
S&P/ASX 200 A-REIT		1,420.90	0.70	2.04%	1.36%	5.88%	6.56%	-0.16%	9.74%	-24.00%	21.61%	-7.99%
S&P/ASX 200 Financial-x-A-REIT		6,823.00	0.45	0.28%	-3.42%	-1.23%	-3.79%	-3.59%	9.49%	-2.72%	20.20%	-8.99%
North American												
DJIA		33,674.38	0.84	1.65%	-1.24%	0.56%	1.59%	0.38%	15.39%	-8.78%	18.73%	7.25%
S&P 500		4,136.25	0.77	1.85%	-0.80%	0.76%	7.73%	7.03%	7.08%	-19.44%	26.89%	16.26%
NASDAQ		12,235.41	0.69	2.25%	0.07%	1.22%	16.90%	16.77%	-1.03%	-33.10%	21.39%	43.64%
Toronto S&P/TSX		20,542.03	0.83	1.50%	-0.46%	1.71%	5.97%	3.69%	5.10%	-8.66%	21.74%	2.17%
Europe												
FTSE		7,778.38	0.80	0.98%	-1.17%	0.48%	4.38%	2.42%	8.09%	0.91%	14.30%	-14.34%
DAX		15,961.02	1.00	1.44%	0.24%	2.33%	14.63%	12.25%	14.93%	-12.35%	15.79%	3.55%
CAC 40		7,432.93	0.92	1.26%	-0.78%	1.48%	14.82%	13.11%	12.35%	-9.50%	28.85%	-7.14%
Asia												
Nikkei		29,157.95	0.98	0.00%	1.04%	5.96%	11.74%	7.46%	0.61%	-9.37%	4.91%	16.01%
Hang Seng		20,049.31	0.67	0.50%	0.78%	-1.39%	1.35%	3.13%	14.86%	-15.46%	-14.08%	-3.40%
Shanghai		3,334.50	0.86	-0.48%	0.34%	0.21%	7.94%	5.94%	2.14%	-15.13%	4.80%	13.87%
Sensex		61,054.29	0.81	-1.13%	-0.10%	2.04%	0.35%	-3.04%	5.94%	4.44%	21.99%	15.75%

Shading Key:

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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

08-May-23

	05-May-23	52 wk	Movement for the period				YTD	Q1 2023	Q4 2022	2022	2021	2020	
			Day	Week	Month								
Indices													
MSCI World USD Index	2,821.99	0.96	1.54%	-0.49%	1.13%	8.43%	7.25%	9.42%	-19.46%	20.14%	14.06%		
MSCI World Net TR USD Index	8,714.85	0.97	1.55%	-0.45%	1.29%	9.13%	7.73%	9.77%	-18.14%	21.82%	15.90%		
MSCI ACWI-ex-Australia TR AUD Index	14,599.94	0.86	0.47%	-2.45%	0.18%	9.89%	9.20%	3.95%	-12.52%	29.58%	5.73%		
MSCI ACWI Net TR USD Index	344.51	0.97	1.44%	-0.35%	1.11%	8.47%	7.31%	9.76%	-18.36%	18.54%	16.25%		
MSCI ACWI Minimum Volatility USD	2,204.56	0.97	0.47%	0.41%	1.71%	4.13%	1.01%	8.15%	-12.04%	11.95%	0.56%		
MSCI EM Asia Net TR USD Index	583.75	0.70	0.34%	0.66%	-1.26%	3.02%	4.81%	10.83%	-21.11%	-5.08%	28.38%		
MSCI EM Net TR USD Index	502.12	0.69	0.56%	0.51%	-0.36%	3.30%	3.96%	9.70%	-20.09%	-2.54%	18.31%		
VIX Volatility S&P500	17.19	0.68	-14.44%	8.94%	-6.58%	-20.67%	-13.71%	-31.47%	25.84%	-24.31%	65.09%		
Commodities													
Light Crude WTI Futures	US\$/bbl	71.34	0.08	4.05%	-7.09%	-11.60%	-11.11%	-5.72%	0.97%	6.11%	55.89%	-20.54%	
Brent Crude	US\$/bbl	75.30	0.06	3.86%	-5.33%	-11.54%	-12.35%	-7.15%	-2.33%	9.89%	50.93%	-21.52%	
Gold	US\$/oz	2,024.80	0.93	-1.50%	1.29%	-0.08%	10.88%	8.76%	9.22%	-0.31%	-3.34%	24.42%	
Silver	US\$/oz	25.93	0.97	-1.13%	2.79%	3.34%	7.86%	0.48%	26.27%	2.67%	-11.35%	47.38%	
Copper	US\$/lb	3.88	0.50	0.52%	-0.19%	-3.30%	1.90%	7.45%	11.66%	-14.77%	27.05%	25.81%	
Iron Ore	US\$/mt	103.88	0.43	-2.90%	-2.90%	-12.43%	-4.37%	11.66%	13.77%	-3.57%	-27.05%	81.97%	
Malaysian Palm Oil* RM/tn		4,070	0.23	1.27%	3.38%	-3.55%	-2.42%	-2.71%	25.37%	-19.15%	32.59%	27.95%	
LNG *Jap/Korea	US\$/mmBtu	11.32	0.02	0.04%	-2.03%	-10.38%	-61.66%	-54.21%	-23.78%	-3.21%	113.25%	169.81%	
ICCO Cocoa	US\$/mt	3,109	0.91	1.87%	-2.05%	6.51%	19.58%	12.81%	10.45%	3.17%	-3.19%	2.48%	
ICO Coffee	US cents/lb	191	0.47	2.47%	0.61%	4.03%	14.17%	1.91%	-24.49%	-26.01%	76.30%	-1.12%	
Equities													
Domestic													
		PGK	Arbitrage	PNGX	Percentage changes								
Bank South Pacific		11.38	12.90	0.86	0.00%	0.78%	0.78%	3.95%	3.14%	0.00%	1.31%	2.08%	1.87%
Credit Corporation			2.00	1.00	0.00%	0.00%	0.00%	8.11%	8.11%	0.00%	10.12%	-1.18%	6.25%
City Pharmacy			0.80	0.00	0.00%	-15.79%	-15.79%	-11.11%	5.56%	-5.26%	-5.26%	90.00%	-38.27%
Kina Asset Management Limited			0.95	0.00	0.00%	0.00%	18.75%	0.00%	-15.79%	0.00%	-4.04%	10.00%	-5.26%
Kina Securities Limited		1.75	2.48	0.68	0.00%	0.00%	-0.80%	-9.82%	-9.09%	-5.17%	-6.78%	-1.67%	-10.98%
Steamship Trading Company		21.50	35.46	0.00	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
Santos Limited		16.97	19.10	0.98	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
Australia													
A2 Milk Company Limited			5.34	0.43	0.38%	-1.66%	-6.64%	-22.38%	-15.55%	27.41%	26.01%	-52.31%	-19.93%
ANZ Banking Group Limited			23.80	0.55	1.45%	-2.26%	2.63%	0.04%	-3.61%	4.34%	-13.52%	21.19%	-7.84%
BSP Financial Group			4.80	0.32	0.00%	-2.04%	1.05%	-2.04%	-0.41%	-2.00%	14.75%	-17.88%	
BHP Billiton Limited			44.05	0.57	0.18%	-0.79%	-2.22%	-3.46%	3.51%	18.46%	9.95%	-2.19%	9.02%
Boral Limited			3.99	0.91	-0.25%	-3.16%	-8.72%	38.06%	21.80%	8.24%	-52.62%	23.23%	10.49%
Bougainville Copper Limited			0.36	0.63	4.35%	7.46%	9.09%	2.86%	-5.71%	25.00%	14.75%	5.17%	-10.77%
Bank of Queensland			5.82	0.02	0.69%	0.34%	-9.35%	-15.65%	-5.94%	5.99%	-14.71%	4.52%	6.76%
Brambles Limited			14.18	0.95	0.14%	-0.49%	3.58%	17.48%	11.27%	5.78%	13.55%	0.28%	-9.56%
Commonwealth Bank of Australia			96.13	0.37	0.39%	-3.25%	-2.91%	-6.31%	-4.17%	13.12%	1.58%	23.01%	2.77%
CSL			301.05	0.78	0.32%	0.16%	0.29%	4.62%	0.19%	0.96%	-1.02%	2.66%	2.69%
Fortescue Mining			20.25	0.65	-0.15%	-3.30%	-6.12%	-1.27%	9.65%	21.94%	6.77%	-18.01%	119.18%
Horizon Oil Ltd			0.15	0.54	-3.23%	-6.25%	-14.29%	15.38%	30.77%	-11.86%	41.30%	48.39%	-48.33%
Kina Securities Ltd			0.74	0.11	2.07%	1.37%	2.78%	-4.52%	-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%
Macquarie Group Ltd			177.35	0.59	-0.22%	-2.88%	0.23%	6.22%	5.21%	9.31%	-18.71%	48.32%	0.46%
Mirvac Group			2.36	0.86	1.29%	-2.07%	9.26%	10.80%	-2.35%	9.51%	-26.80%	10.23%	-16.98%
National Australia Bank			26.58	0.10	-0.52%	-7.84%	-4.66%	-11.58%	-7.78%	4.34%	4.23%	27.61%	-8.24%
Newcrest Mining Limited			29.80	0.93	2.19%	3.04%	5.37%	44.38%	30.09%	21.99%	-15.69%	-5.04%	-14.78%
Origin Energy Ltd			8.42	1.00	0.24%	0.96%	1.57%	9.07%	7.38%	49.32%	47.33%	10.08%	-43.67%
Pilbara Minerals Ltd			4.40	0.68	4.02%	3.77%	21.88%	17.33%	5.07%	-17.76%	17.19%	267.82%	210.71%
QBE Insurance Group Ltd			15.35	0.97	0.66%	0.13%	3.44%	14.30%	8.64%	16.48%	18.33%	33.06%	-33.77%
Rio Tinto Limited			109.37	0.53	-0.70%	-2.57%	-5.97%	-6.05%	3.20%	24.65%	16.28%	-12.05%	13.38%
ResMed Inc			34.68	0.85	-1.64%	2.88%	4.68%	12.02%	4.62%	-8.48%	-13.47%	31.40%	24.34%
Santos Limited			7.16	0.21	0.85%	1.27%	0.28%	0.28%	-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			12.50	0.83	1.13%	0.16%	1.05%	3.82%	0.58%	20.04%	8.76%	13.66%	-24.85%
Transurban Group			14.73	0.84	0.34%	-1.73%	0.68%	13.48%	9.48%	5.19%	-6.08%	1.17%	-8.38%
Telstra Corporation Limited			4.33	0.92	0.00%	-0.92%	1.41%	8.52%	5.76%	3.64%	-4.55%	40.27%	-15.82%
Treasury Wine Estates Limited			13.68	0.73	0.00%	-1.79%	4.11%	0.51%	-3.97%	8.27%	9.94%	31.70%	-42.12%
Westpac Banking Corporation			21.35	0.41	0.47%	-4.98%	-1.93%	-8.57%	-7.24%	13.13%	9.37%	10.22%	-20.06%
Worley Limited			15.45	0.88	1.44%	2.73%	3.00%	3.00%	-3.93%	17.83%	41.11%	-7.48%	-24.95%
Woolworths Limited			39.08	0.94	0.54%	0.64%	0.13%	16.45%	12.93%	-1.15%	-11.71%	-3.31%	8.71%
International													
iShare MSCI All Asia ex Japan	USD \$	67.04	0.66	1.10%	0.49%	-1.05%	3.44%	4.72%	10.54%	-21.64%	-7.74%	22.19%	
Blackrock Int Equity Fund*	AUD \$	20.55	0.80	-0.57%	-2.06%	-0.25%	8.84%	7.25%	4.41%	-15.90%	24.76%	-0.61%	
Blackrock Australian Equity Fund*	AUD \$	1.76	0.57	-0.06%	-1.31%	-0.31%	1.60%	0.96%	7.01%	-11.03%	11.82%	-2.28%	
Vanguard International Share*	AUD \$	2.80	0.80	-0.56%	-2.90%	-0.26%	8.03%	8.60%	3.54%	-16.11%	23.54%	-0.10%	
Vanguard FTSE World exUS	USD \$	54.74	0.95	1.46%	0.48%	2.03%	9.17%	6.64%	13.03%	-18.18%	5.00%	8.58%	
Vanguard FTSE Europe	USD \$	63.56	0.99	1.50%	0.14%	3.23%	14.65%	9.94%	20.13%	-18.76%	13.28%	2.80%	
iShares Core MSCI Europe	USD \$	54.60	0.99	1.49%	0.07%	3.23%	14.95%	10.27%	20.13%	-18.33%	13.42%	2.83%	
iShares Asia 50	USD \$	59.07	0.61	1.44%	0.61%	-3.53%	4.11%	9.08%	13.66%	-25.89%	-12.17%	32.08%	
iShares MSCI Japan	USD \$	59.53	1.00	1.34%	1.17%	2.98%	9.35%	7.81%	11.44%	-18.70%	-0.89%	14.04%	
Acadina Global Managed Volatility Equity Fund		1.67	0.90	0.13%	-0.59%	1.63%	8.32%	4.24%	3.30%	-9.88%	10.44%	-11.46%	
Lazard Global Managed Volatility Fund - Australia*		1.08	0.46	-0.18%	-0.86%	1.04%	5.43%	1.89%	5.15%	-13.72%	19.66%	-22.67%	
Robeco Emerging Conservative Equity Fund - Australia		1.45	0.99	0.69%	0.26%	3.16%	10.03%	6.12%	3.18%	-10.12%	13.49%	-15.41%	

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