

Shading Key:

<div></div>	52 week high (green = 1), low (red = 0)) or shaded in-between
<div></div>	2 standard deviation move up (5%)
<div></div>	1 standard deviation move up (33%)
<div></div>	1 standard deviation move down (33%)
<div></div>	2 standard deviation move down (5%)

These estimates are based upon the last 256 daily moves of each instrument

29-May-23

		Closing prices	52	Movement for the period					Q1 2023	Q4 2022	2022	2021	2020		
		26-May-23	wk	Day	Week	Month	YTD								
Interest Rates				Change to today's price						For interest rates, rate at end of					
Central Bank Bills				from closing prices of prior period						each respective year reported.					
7 days	C-bill auctions on Thursday; reported on Friday	2.17%		0.00%	0.03%	2.17%	2.17%	0.00%	0.00%	0.00%	0.00%	0.00%			
14 days		2.20%		0.00%	0.00%	2.20%	2.20%	0.00%	0.00%	0.00%	0.00%	0.00%			
28 days		2.38%		0.00%	0.00%	0.02%	0.42%	0.18%	0.29%	1.96%	1.29%	1.33%			
63 days		2.66%		0.00%	0.00%	-0.01%	0.18%	-0.02%	0.37%	2.48%	1.99%	2.07%			
91 days		2.83%	0.00	0.00%	0.00%	0.00%	0.11%	-0.20%	0.65%	2.72%	1.95%	2.04%			
Treasury Bills															
182 days	Tbill auctions are regular Wednesdays reported Thursdays	2.09%	0.61	0.00%	0.00%	0.02%	-0.60%	-0.70%	1.48%	2.69%	4.29%	4.41%			
273 days		2.39%	0.00	0.00%	0.00%	0.02%	-0.56%	-0.81%	0.29%	2.95%	5.95%	6.04%			
364 days		3.00%		0.00%	-0.02%	-0.06%	-1.27%	-1.32%	0.28%	4.27%	7.04%	7.20%			
Government Inscribed Stock															
GIS 2Y 2023-25	GIS auctions usually monthly reported Thursday/Friday	4.32%		0.00%	0.00%	-0.05%	0.12%	0.00%	-0.17%	4.20%	8.50%	8.04%			
GIS 3Y 2023-26		4.52%		0.00%	0.00%	0.06%	-4.48%	0.00%	0.00%	9.00%	9.00%				
GIS 4Y 2023-27		4.80%		0.00%	0.00%	-0.07%	-0.36%	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		5.40%		0.00%	0.00%	0.07%	5.40%	0.00%	0.00%	0.00%	0.00%	0.00%			
GIS 7Y 2023-30		5.60%		0.00%	0.00%	0.21%	0.04%	0.00%	-0.35%	5.56%	9.80%	10.02%			
GIS 8Y 2023-31		5.80%		0.00%	0.00%	0.36%	0.36%	0.00%	-0.74%	5.44%	0.00%	0.00%			
GIS 9Y 2023-32		5.95%		0.00%	0.00%	0.33%	0.51%	0.00%	-0.96%	5.44%	9.90%	11.82%			
GIS 10Y 2023-33		6.05%		0.00%	0.00%	0.30%	0.61%	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%	3.25%	3.00%	3.00%		
Ten year Government Bond yields															
United States		3.80%	0.73	-0.02%	0.13%	0.38%	-0.08%	-0.41%	0.05%	3.87%	1.51%	0.91%			
United Kingdom		4.33%	0.94	-0.04%	0.34%	0.62%	0.66%	-0.18%	-0.42%	3.67%	0.97%	0.20%			
Australia		3.73%	0.62	0.03%	0.14%	0.39%	-0.32%	-0.75%	0.17%	4.05%	1.67%	0.97%			
New Zealand		4.41%	0.79	0.03%	0.00%	0.32%	-0.06%	-0.28%	0.17%	4.47%	2.39%	0.99%			
France		3.11%	0.93	0.01%	0.11%	0.23%	0.00%	-0.32%	0.40%	3.12%	0.20%	-0.34%			
Japan		0.42%	0.70	-0.01%	0.02%	0.03%	0.00%	-0.07%	0.18%	0.42%	0.07%	0.02%			
Australia				RBA Cash Rate	3.85%		0.00%	0.00%	0.25%	0.75%	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		0.2820	0.00	0.00%	-0.35%	-0.70%	-0.70%	0.00%	0.00%	-0.35%	0.00%	-2.90%			
PGK/AUD		0.4329	0.65	0.12%	1.43%	0.77%	3.32%	1.03%	-4.08%	6.67%	6.19%	-11.68%			
PGK/GBP		0.2286	0.07	0.04%	0.13%	0.35%	-3.01%	-2.67%	-7.68%	11.60%	1.00%	-6.57%			
PGK/NZD		0.4646	0.04	0.11%	2.40%	0.48%	3.50%	0.74%	-9.48%	7.55%	5.78%	-9.52%			
PGK/JPY		39.390	0.49	0.08%	0.56%	2.71%	4.62%	0.27%	-8.26%	14.75%	11.64%	-7.87%			
USD/AUD		0.6515	0.27	-0.12%	-1.76%	-1.47%	-3.88%	-1.00%	4.23%	-6.60%	-5.83%	9.94%			
USD/JPY		139.700	0.53	0.10%	0.94%	3.45%	5.40%	0.27%	-8.28%	15.13%	11.63%	-5.12%			
USD/EUR		1.0735	0.77	0.03%	-0.32%	-2.50%	0.80%	2.28%	8.41%	-5.83%	-8.00%	9.68%			
USD/GBP		1.2336	0.85	-0.06%	-0.50%	-1.07%	2.38%	2.76%	8.29%	-10.71%	-0.98%	3.90%			
Equity Indices															
Papua New Guinea				Percentage changes											
KSİ Index		6,284.26	0.84	0.00%	0.01%	-0.04%	0.10%	0.14%	-0.03%	7.10%	-3.09%	-3.42%			
KSİ Home Index		15,599.30	0.47	0.00%	0.00%	-3.39%	3.16%	5.90%	-1.25%	5.07%	8.11%	1.50%			
Australia															
All Ordinaries		7,334.53	0.62	0.24%	-1.83%	-2.22%	1.56%	2.10%	8.13%	-7.17%	13.55%	0.71%			
S&P/ASX 100		6,002.48	0.64	0.25%	-1.62%	-2.03%	1.64%	1.97%	8.64%	-3.95%	13.28%	-2.06%			
S&P/ASX 20		3,975.80	0.54	0.44%	-1.60%	-2.78%	-0.21%	1.71%	9.26%	-1.83%	12.14%	-1.49%			
S&P/ASX 50		6,978.60	0.62	0.29%	-1.63%	-2.43%	1.44%	2.46%	8.95%	-3.01%	12.37%	-4.86%			
S&P/ASX 50 Accumulation		88,843.60	0.79	0.29%	-1.62%	-1.89%	3.59%	4.05%	9.66%	1.89%	17.00%	-1.94%			
S&P/ASX Midcap 50		9,146.50	0.74	-0.05%	-1.52%	0.64%	2.92%	-1.15%	6.69%	-9.00%	18.46%	14.48%			
S&P/ASX Small Ordinaries		2,807.90	0.44	0.09%	-2.94%	-3.11%	0.35%	0.90%	6.98%	-20.72%	14.24%	6.62%			
S&P/ASX 200		7,154.76	0.64	0.23%	-1.71%	-2.11%	1.65%	1.98%	8.72%	-5.45%	13.02%	-1.45%			
S&P/ASX 200 Accumulation		88,277.58	0.80	0.24%	-1.69%	-1.66%	3.63%	3.46%	9.40%	-1.08%	17.23%	1.40%			
S&P/ASX 300		7,107.74	0.62	0.23%	-1.76%	-2.14%	1.50%	1.86%	8.46%	-6.05%	13.38%	-1.10%			
S&P/ASX 200 Energy		10,903.20	0.55	-0.35%	1.09%	2.75%	-1.21%	-5.27%	7.61%	39.71%	-1.97%	-29.93%			
S&P/ASX 200 Materials		17,377.40	0.59	0.93%	-3.52%	-3.58%	-0.93%	5.51%	15.04%	4.79%	6.84%	13.37%			
S&P/ASX 200 Industrials		6,807.90	0.87	-0.45%	-1.24%	-1.15%	9.20%	5.79%	6.49%	-6.18%	11.24%	-14.10%			
S&P/ASX 200 Consumer Discretionary		2,967.30	0.74	0.46%	-3.21%	-3.73%	8.68%	9.87%	3.92%	-22.65%	21.31%	8.63%			
S&P/ASX 200 Consumer Staples		13,060.40	0.49	-0.50%	-1.93%	-3.59%	4.13%	6.13%	1.65%	-7.39%	7.13%	3.57%			
S&P/ASX 200 Healthcare		44,082.00	0.88	-0.76%	-0.91%	-0.27%	6.52%	3.05%	1.83%	-8.41%	7.98%	2.97%			
S&P/ASX 200 Financials		6,102.20	0.44	0.45%	-1.35%	-3.66%	-4.03%	-3.59%	9.49%	-2.72%	20.20%	-9.00%			
S&P/ASX 200 Information Technology		1,776.40	1.00	1.55%	4.73%	12.11%	26.39%	7.55%	2.46%	-34.25%	-2.79%	56.35%			
S&P/ASX 200 Telecommunication Services		1,556.60	0.94	0.45%	-0.85%	-0.93%	10.31%	7.44%	4.39%	-13.43%	28.46%	0.91%			
S&P/ASX 200 Utilities		8,559.30	0.94	0.38%	0.21%	0.89%	2.98%	0.70%	26.77%	24.19%	4.56%	-21.52%			
S&P/ASX 200 A-REIT		1,383.60	0.58	-0.71%	-2.17%	-1.30%	3.76%	-0.16%	9.74%	-24.00%	21.61%	-7.99%			
S&P/ASX 200 Financial-x-A-REIT		6,806.00	0.44	0.45%	-1.36%	-3.66%	-4.03%	-3.59%	9.49%	-2.72%	20.20%	-8.99%			
North American															
DJIA		33,093.34	0.74	1.00%	-1.00%	-2.95%	-0.16%	0.38%	15.39%	-8.78%	18.73%	7.25%			
S&P 500		4,205.45	0.86	1.30%	0.32%	0.86%	9.53%	7.03%	7.08%	-19.44%	26.89%	16.26%			
NASDAQ		12,975.69	0.95	2.19%	2.51%	6.13%	23.97%	16.77%	-1.03%	-33.10%	21.39%	43.64%			
Toronto S&P/TSX		19,920.31	0.61	0.74%	-2.12%	-3.47%	2.76%	3.69%	5.10%	-8.66%	21.74%	2.17%			
Europe															
FTSE		7,627.20	0.67	0.74%	-1.67%	-3.09%	2.35%	2.42%	8.09%	0.91%	14.30%	-14.34%			
DAX		15,983.97	0.93	1.20%	-1.79%	0.39%	14.80%	12.25%	14.93%	-12.35%	15.79%	3.55%			
CAC 40		7,319.18	0.86	1.24%	-2.31%	-2.30%	13.06%	13.11%	12.35%	-9.50%	28.85%	-7.14%			
Asia															
Nikkei		30,916.31	0.97	0.37%	0.35%	7.14%	18.48%	7.46%	0.61%	-9.37%	4.91%	16.01%			
Hang Seng		18,746.92	0.51	0.00%	-3.62%	-5.77%	-5.23%	3.13%	14.86%	-15.46%	-14.08%	-3.40%			
Shanghai		3,212.50	0.62	0.35%	-2.16%	-3.33%	3.99%	5.94%	2.14%	-15.13%	4.80%	13.87%			
Sensex		62,501.69	0.93	1.02%	1.25%	2.27%	2.73%	-3.04%	5.94%	4.44%	21.99%	15.75%			

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	52 week high (green = 1), low (red = 0)) or shaded in-between
%	2 standard deviation move up (5%)
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29-May-23

		26-May-23	52 wk	Movement for the period				Q1 2023	Q4 2022	2022	2021	2020
				Day	Week	Month	YTD					
Indices												
MSCI World USD Index		2,827.93	0.96	1.11%	-0.52%	-0.28%	8.65%	7.25%	9.42%	-19.46%	20.14%	14.06%
MSCI World Net TR USD Index		8,748.86	0.97	1.12%	-0.48%	-0.06%	9.55%	7.73%	9.77%	-18.14%	21.82%	15.90%
MSCI ACWI-ex-Australia TR AUD Index		15,199.84	1.00	1.16%	1.88%	1.56%	14.41%	9.20%	3.95%	-12.52%	29.58%	5.73%
MSCI ACWI Net TR USD Index		345.43	0.96	1.09%	-0.48%	-0.08%	8.76%	7.31%	9.76%	-18.36%	18.54%	16.25%
MSCI ACWI Minimum Volatility USD		2,136.14	0.73	0.09%	-2.18%	-2.71%	0.90%	1.01%	8.15%	-12.04%	11.95%	0.56%
MSCI EM Asia Net TR USD Index		580.14	0.67	1.01%	-0.27%	0.04%	2.38%	4.81%	10.83%	-21.11%	-5.08%	28.38%
MSCI EM Net TR USD Index		498.29	0.66	0.92%	-0.42%	-0.25%	2.52%	3.96%	9.70%	-20.09%	-2.54%	18.31%
VIX Volatility S&P500		17.95	0.12	-6.22%	6.78%	13.75%	-17.17%	-13.71%	-31.47%	25.84%	-24.31%	65.09%
Commodities												
Light Crude WTI Futures	US\$/bbl	72.67	0.11	1.17%	1.57%	-5.35%	-9.46%	-5.72%	0.97%	6.11%	55.89%	-20.54%
Brent Crude	US\$/bbl	76.95	0.09	0.90%	1.81%	-3.26%	-10.43%	-7.15%	-2.33%	9.89%	50.93%	-21.52%
Gold	US\$/oz	1,963.10	0.78	0.04%	-1.86%	-1.80%	7.50%	8.76%	9.22%	-0.31%	-3.34%	24.42%
Silver	US\$/oz	23.36	0.67	1.96%	-2.91%	-7.40%	-2.83%	0.48%	26.27%	2.67%	-11.35%	47.38%
Copper	US\$/lb	3.68	0.35	2.62%	-1.34%	-5.36%	-3.37%	7.45%	11.66%	-14.77%	27.05%	25.81%
Iron Ore	US\$/mt	95.19	0.27	-3.63%	-7.02%	-11.02%	-12.37%	11.66%	13.77%	-3.57%	-27.05%	81.97%
Malaysian Palm Oil* RM/tn		3,590	0.12	0.70%	-3.62%	-8.81%	-13.93%	-2.71%	25.37%	-19.15%	32.59%	27.95%
LNG *Jap/Korea	US\$/mmBtu	9.24	0.00	-1.23%	-6.15%	-20.04%	-68.71%	-54.21%	-23.78%	-3.21%	113.25%	169.81%
ICCO Cocoa	US\$/mt	2,991	0.75	-0.86%	-2.51%	-5.77%	15.04%	12.81%	10.45%	3.17%	-3.19%	2.48%
ICO Coffee	US cents/lb	182	0.38	-0.60%	-5.42%	-4.35%	8.55%	1.91%	-24.49%	-26.01%	76.30%	-1.12%
Equities												
Domestic				Percentage changes								
		PGK	Arbitrage	PNGX								
Bank South Pacific			11.30	12.85	0.79	0.00%	0.39%	0.39%	3.55%	3.14%	0.00%	1.31%
Credit Corporation				2.00	1.00	0.00%	0.00%	0.00%	8.11%	8.11%	0.00%	10.12%
City Pharmacy				0.80	0.00	0.00%	0.00%	-15.79%	-11.11%	5.56%	-5.26%	90.00%
Kina Asset Management Limited				0.95		0.00%	0.00%	0.00%	0.00%	-15.79%	0.00%	-4.04%
Kina Securities Limited		1.78		2.20	0.00	0.00%	-3.93%	-11.29%	-20.00%	-9.09%	-5.17%	-6.78%
Steamship Trading Company		20.95		35.46		0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
Santos Limited		17.21		19.10	0.91	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
Australia												
A2 Milk Company Limited			5.33	0.43		-1.11%	-1.66%	-1.84%	-22.53%	-15.55%	27.41%	26.01%
ANZ Banking Group Limited			23.47	0.48		0.51%	-2.09%	-3.61%	-1.35%	-3.61%	4.34%	-13.52%
BSP Financial Group			4.89	0.43		-4.68%	1.88%	-0.20%	-0.20%	-0.41%	-2.00%	14.75%
BHP Billiton Limited			42.75	0.48		1.42%	-3.19%	-3.72%	-6.31%	3.51%	18.46%	9.95%
Boral Limited			4.00	0.92		0.25%	-0.74%	-2.91%	38.41%	21.80%	8.24%	-52.62%
Bougenville Copper Limited			0.37	0.76		0.00%	-5.13%	10.45%	5.71%	-5.71%	25.00%	14.75%
Bank of Queensland			5.67	0.05		0.53%	-0.87%	-2.24%	-17.83%	-5.94%	5.99%	-14.71%
Brambles Limited			14.03	0.88		-1.61%	-3.11%	-1.54%	16.24%	11.27%	5.78%	13.55%
Commonwealth Bank of Australia			98.16	0.46		0.45%	-1.64%	-1.21%	-4.33%	-4.17%	13.12%	1.58%
CSL			304.18	0.83		-0.69%	-0.09%	1.20%	5.71%	0.19%	0.96%	-1.02%
Fortescue Mining			19.62	0.57		3.26%	-4.39%	-6.30%	-4.34%	9.65%	21.94%	6.77%
Horizon Oil Ltd			0.15	0.54		0.00%	0.00%	-6.25%	15.38%	30.77%	-11.86%	41.30%
Kina Securities Ltd			0.77	0.25		0.65%	0.00%	5.48%	-0.65%	-3.87%	-8.82%	-9.36%
Kina Petroleum Ltd			0.06			0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
Macquarie Group Ltd			174.00	0.52		0.29%	-1.42%	-4.71%	4.22%	5.21%	9.31%	-18.71%
Mirvac Group			2.30	0.75		-1.71%	-1.71%	-4.56%	7.98%	-2.35%	9.51%	-26.80%
National Australia Bank			26.23	0.05		0.73%	-2.13%	-9.05%	-12.74%	-7.78%	4.34%	4.23%
Newcrest Mining Limited			25.90	0.71		-0.69%	-4.07%	-10.44%	25.48%	30.09%	21.99%	-15.69%
Origin Energy Ltd			8.35	0.98		0.97%	0.36%	0.12%	8.16%	7.38%	49.32%	47.33%
Pilbara Minerals Ltd			4.54	0.72		-1.94%	-9.02%	7.08%	21.07%	5.07%	-17.76%	17.19%
Qbe Insurance Group Ltd			14.71	0.82		1.24%	0.82%	-4.04%	9.53%	8.64%	16.48%	18.33%
Rio Tinto Limited			107.77	0.49		2.25%	-1.51%	-3.99%	-7.42%	3.20%	24.65%	16.28%
ResMed Inc			33.31	0.66		-1.74%	-1.13%	-1.19%	7.59%	4.62%	-8.48%	-13.47%
Santos Limited			7.45	0.35		-0.40%	2.90%	5.37%	4.34%	-3.36%	0.71%	13.15%
Steamship Trading Company			9.07	0.02		0.00%	0.00%	0.00%	-13.62%	-13.62%	3.96%	5.00%
Suncorp Metway Limited			13.06	1.00		1.63%	3.49%	4.65%	8.47%	0.58%	20.04%	8.76%
Transurban Group			14.59	0.79		0.00%	-0.21%	-2.67%	12.40%	9.48%	5.19%	-6.08%
Telstra Corporation Limited.			4.36	0.97		0.69%	-0.23%	-0.23%	9.27%	5.76%	3.64%	-4.55%
Treasury Wine Estates Limited			11.76	0.25		0.00%	-11.25%	-15.58%	-13.59%	-3.97%	8.27%	9.94%
Westpac Banking Corporation			20.92	0.33		0.14%	-1.46%	-6.90%	-10.41%	-7.24%	13.13%	9.37%
Worley Limited			16.02	0.87		-1.23%	-2.61%	6.52%	6.80%	-3.93%	17.83%	41.11%
Woolworths Limited			37.98	0.79		-0.52%	-0.71%	-2.19%	13.17%	12.93%	-1.15%	-11.71%
International												
iShare MSCI All Asia ex Japan	USD \$		66.10	0.61		1.83%	0.00%	-0.91%	1.99%	4.72%	10.54%	-21.64%
Blackrock Int Equity Fund*	AUD \$		21.25	1.00		0.77%	0.70%	1.29%	12.56%	7.25%	4.41%	-15.90%
Blackrock Australian Equity Fund*	AUD \$		1.75	0.57		-1.04%	-1.96%	-1.71%	1.20%	0.96%	7.01%	-11.03%
Vanguard International Share*	AUD \$		2.90	1.00		0.00%	0.71%	0.41%	11.71%	8.60%	3.54%	-16.11%
Vanguard FTSE World exUS	USD \$		53.67	0.85		1.21%	-1.40%	-1.49%	7.04%	6.64%	13.03%	-18.18%
Vanguard FTSE Europe	USD \$		61.51	0.88		1.10%	-2.32%	-3.09%	10.95%	9.94%	20.13%	-18.76%
iShares Core MSCI Europe	USD \$		52.73	0.87		1.03%	-2.46%	-3.35%	11.01%	10.27%	20.13%	-18.33%
iShares Asia 50	USD \$		59.33	0.62		2.40%	0.42%	1.06%	4.56%	9.08%	13.66%	-25.89%
iShares MSCI Japan	USD \$		60.25	0.92		0.33%	-1.16%	2.40%	10.67%	7.81%	11.44%	-18.70%
Acadian Global Managed Volatility Equity Fund			1.67	0.89		0.22%	0.24%	-0.79%	8.10%	4.24%	3.30%	-9.88%
Lazard Global Managed Volatility Fund - Australia*			1.08	0.47		-0.25%	0.14%	-1.36%	4.89%	1.89%	5.15%	-13.72%
Robeco Emerging Conservative Equity Fund - Australia			1.46	0.99		0.92%	-0.10%	1.17%	11.04%	6.12%	3.18%	-10.12%

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