

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

10-Jul-23

	Closing prices 07-Jul-23	52 wk	Movement for the period				Q2 2023	Q1 2023	2022	2021	2020
			Day	Week	Month	YTD					
Interest Rates											
Central Bank Bills											
Change to today's price											
from closing prices of prior period											
7 days	C-bill auctions on Thursday;	2.23%	0.00%	0.00%	0.02%	2.23%	2.23%	0.00%	0.00%	0.00%	
14 days	reported on Friday	2.25%	0.00%	0.00%	0.00%	2.25%	2.25%	0.00%	0.00%	0.00%	
28 days		2.38%	0.00%	0.00%	0.00%	0.42%	0.24%	0.18%	1.96%	1.29%	
63 days		2.66%	0.00%	0.00%	0.01%	0.18%	0.20%	-0.02%	2.48%	1.99%	
91 days		2.80%	0.00%	-0.01%	-0.01%	0.08%	0.29%	-0.20%	2.72%	1.95%	
Treasury Bills											
182 days	Tbill auctions are regular Wednesdays	2.09%	0.59	0.00%	0.00%	0.00%	-0.60%	0.10%	-0.70%	2.69%	
273 days	reported Thursdays	2.39%	0.00	0.00%	0.00%	0.00%	-0.56%	0.25%	-0.81%	2.95%	
364 days		2.99%	0.00%	0.00%	0.00%	-1.28%	0.04%	-1.32%	4.27%	7.04%	
Government Inscribed Stock											
GIS 2Y 2023-25	GIS auctions usually monthly	4.25%	0.00%	0.00%	-0.07%	0.05%	0.05%	0.00%	4.20%	8.50%	
GIS 3Y 2023-26	reported Thursday/Friday	4.42%	0.00%	0.00%	-0.10%	-4.58%	-4.58%	0.00%	9.00%	9.00%	
GIS 4Y 2023-27		4.73%	0.00%	0.00%	-0.07%	-0.43%	-0.43%	0.00%	5.16%	9.84%	
GIS 5Y 2022-27		5.24%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	5.24%	9.70%	
GIS 6Y 2023-29		5.27%	0.00%	0.00%	-0.13%	5.27%	5.27%	0.00%	0.00%	0.00%	
GIS 7Y 2023-30		5.49%	0.00%	0.00%	-0.11%	-0.07%	-0.07%	0.00%	5.56%	9.80%	
GIS 8Y 2023-31		5.64%	0.00%	0.00%	-0.16%	0.20%	0.20%	0.00%	5.44%	0.00%	
GIS 9Y 2023-32		5.86%	0.00%	0.00%	-0.09%	0.42%	0.42%	0.00%	5.44%	9.90%	
GIS 10Y 2023-33		5.91%	0.00%	0.00%	-0.14%	0.47%	0.47%	0.00%	5.44%	9.90%	
Kina Facility Rate											
		3.50%	1.00	0.00%	0.00%	0.00%	0.25%	0.00%	0.25%	3.25%	
Ten year Government Bond yields											
United States		4.06%	0.89	0.03%	0.22%	0.32%	0.19%	0.37%	-0.41%	3.87%	
United Kingdom		4.65%	1.00	-0.01%	0.26%	0.41%	0.98%	0.90%	-0.18%	3.67%	
Australia		4.26%	1.00	0.13%	0.23%	0.31%	0.21%	0.73%	-0.75%	4.05%	
New Zealand		4.85%	1.00	0.13%	0.22%	0.33%	0.37%	0.43%	-0.28%	4.47%	
France		3.19%	0.97	0.00%	0.26%	0.27%	0.07%	0.14%	-0.32%	3.12%	
Japan		0.43%	0.72	0.01%	0.03%	0.00%	0.01%	0.05%	-0.07%	0.42%	
Australia RBA Cash Rate											
	Latest 12 mth % change	3.40%						-2.90%	0.60%	5.70%	
PNG CPI Index											
	Latest 12 mth % change	3.40%						-2.90%	0.60%	5.70%	
Currencies											
Percentage changes											
PGK/USD		0.2800	0.43	0.00%	0.00%	-0.71%	-1.41%	0.00%	-0.35%	0.00%	
PGK/AUD		0.4221	0.43	0.45%	-0.19%	0.40%	0.74%	-0.09%	1.03%	6.67%	
PGK/GBP		0.2198	0.01	-0.18%	-1.12%	-2.14%	-6.75%	-3.10%	-2.67%	11.60%	
PGK/NZD		0.4543	0.03	0.46%	-1.35%	-1.88%	1.20%	1.84%	0.74%	7.55%	
PGK/JPY		40.200	0.61	-0.17%	-0.77%	2.29%	6.77%	7.31%	0.27%	14.75%	
USD/AUD		0.6634	0.43	-0.47%	0.20%	-1.12%	-2.12%	-1.33%	-1.00%	-6.60%	
USD/JPY		143.590	0.70	-0.15%	-0.74%	3.04%	8.34%	8.85%	0.27%	15.13%	
USD/EUR		1.0893	0.87	0.29%	0.32%	1.10%	2.28%	-0.32%	2.28%	-5.83%	
USD/GBP		1.2742	0.97	0.19%	1.13%	1.51%	5.75%	1.77%	2.76%	-10.71%	
Equity Indices											
Papua New Guinea											
Percentage changes											
Ksi Index		6,286.31	0.88	-0.02%	-0.02%	0.03%	0.14%	0.01%	0.14%	7.10%	
Ksi Home Index		15,552.26	0.42	0.00%	0.00%	0.35%	2.85%	-2.88%	5.90%	5.07%	
Australia											
All Ordinaries		7,244.11	0.53	-1.64%	-2.13%	-0.93%	0.31%	0.38%	2.10%	-7.17%	
S&P/ASX 100		5,914.11	0.53	-1.68%	-2.29%	-1.06%	0.14%	0.50%	1.97%	-3.95%	
S&P/ASX 20		3,912.30	0.42	-1.64%	-2.63%	-1.46%	-1.80%	-0.85%	1.71%	-1.83%	
S&P/ASX 50		6,877.00	0.53	-1.65%	-2.39%	-1.13%	-0.04%	-0.05%	2.46%	-3.01%	
S&P/ASX 50 Accumulation		87,685.50	0.69	-1.66%	-2.39%	-0.98%	2.24%	0.66%	4.05%	1.89%	
S&P/ASX Midcap 50		9,002.20	0.61	-1.84%	-1.68%	-0.61%	1.30%	4.23%	-1.15%	-9.00%	
S&P/ASX Small Ordinaries		2,759.10	0.35	-1.67%	-1.26%	-1.41%	-1.40%	-1.02%	0.90%	-20.72%	
S&P/ASX 200		7,042.27	0.53	-1.69%	-2.24%	-1.13%	0.05%	0.36%	1.98%	-5.45%	
S&P/ASX 200 Accumulation		87,043.63	0.68	-1.69%	-2.23%	-0.96%	2.18%	1.01%	3.46%	-1.08%	
S&P/ASX 300		7,001.09	0.52	-1.68%	-2.18%	-1.10%	-0.02%	0.34%	1.86%	-6.05%	
S&P/ASX 200 Energy		10,733.60	0.45	-1.13%	-0.87%	-1.10%	-2.75%	3.56%	-5.27%	39.71%	
S&P/ASX 200 Materials		17,553.80	0.63	-1.85%	-2.65%	-2.51%	0.07%	-2.57%	5.51%	4.79%	
S&P/ASX 200 Industrials		6,665.80	0.75	-1.26%	-1.92%	-0.55%	6.92%	3.05%	5.79%	-6.18%	
S&P/ASX 200 Consumer Discretionary		2,852.40	0.49	-2.40%	-3.10%	-1.23%	4.47%	-1.87%	9.87%	-22.65%	
S&P/ASX 200 Consumer Staples		13,090.30	0.51	-1.20%	-1.53%	2.00%	4.37%	-0.13%	6.13%	-7.39%	
S&P/ASX 200 Healthcare		39,886.20	0.13	-1.74%	-3.40%	-9.24%	-3.62%	-3.18%	3.05%	-8.41%	
S&P/ASX 200 Financials		6,093.40	0.30	-1.45%	-2.03%	2.15%	-4.17%	1.46%	-3.59%	-2.72%	
S&P/ASX 200 Information Technology		1,759.80	0.80	-2.19%	-3.81%	0.85%	25.21%	21.03%	7.55%	-34.25%	
S&P/ASX 200 Telecommunication Services		1,521.80	0.79	-1.96%	-1.01%	-0.22%	7.84%	1.40%	7.44%	-13.43%	
S&P/ASX 200 Utilities		8,788.70	0.95	-0.72%	0.62%	0.78%	5.74%	4.35%	0.70%	24.19%	
S&P/ASX 200 A-REIT		1,330.80	0.40	-2.66%	-1.76%	-1.56%	-0.19%	1.76%	-0.16%	-24.00%	
S&P/ASX 200 Financial-x-A-REIT		6,796.10	0.30	-1.45%	-2.03%	2.15%	-4.17%	1.46%	-3.59%	-2.72%	
North American											
DJIA		33,734.88	0.85	-0.55%	-1.96%	-0.42%	1.77%	3.41%	0.38%	-8.78%	
S&P 500		4,398.95	0.94	-0.29%	-1.16%	2.33%	14.57%	8.30%	7.03%	-19.44%	
NASDAQ		13,660.72	0.96	-0.13%	-0.92%	3.03%	30.52%	12.81%	16.77%	-33.10%	
Toronto S&P/TSX		19,831.04	0.63	0.10%	-1.61%	-0.31%	2.30%	0.28%	3.69%	-8.66%	
Europe											
FTSE		7,256.94	0.36	-0.32%	-3.65%	-4.04%	-2.61%	-1.31%	2.42%	0.91%	
DAX		15,603.40	0.83	0.48%	-3.37%	-2.17%	12.06%	3.32%	12.25%	-12.35%	
CAC 40		7,111.88	0.76	0.42%	-3.89%	-1.40%	9.86%	1.06%	13.11%	-9.50%	
Asia											
Nikkei		32,388.42	0.83	-1.17%	-2.41%	0.38%	24.12%	18.36%	7.46%	-9.37%	
Hang Seng		18,365.70	0.46	-0.90%	-2.91%	-5.28%	-7.16%	-7.27%	3.13%	-15.46%	
Shanghai		3,196.61	0.60	-0.28%	-0.17%	-1.08%	3.47%	-2.16%	5.94%	-15.13%	
Sensex		65,280.45	0.96	-0.77%	0.87%	4.24%	7.30%	9.71%	-3.04%	4.44%	

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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

10-Jul-23

	07-Jul-23	Movement for the period					YTD	Q2 2023	Q1 2023	2022	2021	2020
		52 wk	Day	Week	Month	YTD						
Indices												
MSCI World USD Index	2,924.19	0.92	-0.01%	-1.43%	1.34%	12.35%	6.28%	7.25%	-19.46%	20.14%	14.06%	
MSCI World Net TR USD Index	9,061.62	0.93	0.00%	-1.41%	1.44%	13.47%	6.83%	7.73%	-18.14%	21.82%	15.90%	
MSCI ACWI-ex-Australia TR AUD Index	15,335.45	0.90	-1.41%	-1.79%	2.42%	15.43%	7.63%	9.20%	-12.52%	29.58%	5.73%	
MSCI ACWI Net TR USD Index	357.07	0.92	-0.05%	-1.32%	1.12%	12.43%	6.18%	7.31%	-18.36%	18.54%	16.25%	
MSCI ACWI Minimum Volatility USD	2,135.10	0.72	-0.69%	-1.71%	-0.76%	0.85%	1.57%	1.01%	-12.04%	11.95%	0.56%	
MSCI EM Asia Net TR USD Index	584.04	0.70	-0.85%	-0.90%	-1.99%	3.07%	-0.77%	4.81%	-21.11%	-5.08%	28.38%	
MSCI EM Net TR USD Index	506.58	0.74	-0.40%	-0.63%	-1.46%	4.22%	0.90%	3.96%	-20.09%	-2.54%	18.31%	
VIX Volatility S&P500	14.83	0.09	-3.95%	9.12%	7.23%	-31.56%	-27.33%	-13.71%	25.84%	-24.31%	65.09%	
Commodities												
Light Crude WTI Futures	US\$/bbl	73.86	0.19	2.87%	4.56%	5.26%	-7.97%	-6.65%	-5.72%	6.11%	55.89%	-20.54%
Brent Crude	US\$/bbl	78.47	0.17	2.55%	4.77%	4.92%	-8.66%	-6.11%	-7.15%	9.89%	50.93%	-21.52%
Gold	US\$/oz	1,932.50	0.71	0.89%	0.16%	-2.26%	5.82%	-2.86%	8.76%	-0.31%	-3.34%	24.42%
Silver	US\$/oz	23.29	0.66	1.74%	1.17%	-4.59%	-3.12%	-4.70%	0.48%	2.67%	-11.35%	47.38%
Copper	US\$/lb	3.78	0.54	1.27%	0.60%	-0.18%	-0.75%	-8.18%	7.45%	-14.77%	27.05%	25.81%
Iron Ore	US\$/mt	109.00	0.68	0.38%	0.07%	2.35%	0.34%	-10.21%	11.66%	-3.57%	-27.05%	81.97%
Malaysian Palm Oil* RM/tn		3,757	0.48	-2.26%	0.16%	8.02%	-9.93%	-7.57%	-2.71%	-19.15%	32.59%	27.95%
LNG *Jap/Korea	US\$/mmBtu	12.09	0.05	0.08%	-1.27%	30.65%	-59.05%	-9.43%	-54.21%	-3.21%	113.25%	169.81%
ICCO Cocoa	US\$/mt	3,274	0.92	-0.09%	-1.33%	2.96%	25.92%	13.13%	12.81%	3.17%	-3.19%	2.48%
ICO Coffee	US cents/lb	163	0.19	0.28%	1.12%	-14.61%	-2.69%	-5.57%	1.91%	-26.01%	76.30%	-1.12%
Equities												
Percentage changes												
Domestic												
PGK												
Arbitrage												
Bank South Pacific	11.37	12.80	0.67	-0.39%	-0.39%	0.00%	3.14%	0.39%	3.14%	1.31%	2.08%	1.87%
Credit Corporation		2.00	1.90	0.00%	0.00%	0.50%	8.11%	0.00%	8.11%	10.12%	-1.18%	6.25%
City Pharmacy		0.80	0.80	0.00%	0.00%	0.00%	-11.11%	-15.79%	5.56%	-5.26%	90.00%	-38.27%
Kina Asset Management Limited		0.85	0.85	0.00%	0.00%	-5.56%	-10.53%	6.25%	-15.79%	-4.04%	10.00%	-5.26%
Kina Securities Limited	1.75	2.40	0.25	0.00%	0.00%	0.00%	-12.73%	-4.00%	-9.09%	-6.78%	-1.67%	-10.98%
Steamship Trading Company	27.72	35.46		0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
Santos Limited	17.67	19.11	1.00	0.00%	0.00%	0.05%		0.05%	0.00%			
Australia												
A2 Milk Company Limited		5.05	0.27	-0.59%	3.27%	-3.07%	-26.60%	-15.83%	-15.55%	26.01%	-52.31%	-19.93%
ANZ Banking Group Limited		23.28	0.40	-1.06%	-1.81%	1.88%	-2.14%	3.40%	-3.61%	-13.52%	21.19%	-7.84%
BSP Financial Group		4.80	0.32	-1.03%	-1.23%	-1.84%	-2.04%	-0.41%	-0.41%	14.75%	-17.88%	
BHP Billiton Limited		43.20	0.51	-1.75%	-3.98%	-3.40%	-5.33%	-4.74%	3.51%	9.95%	-2.19%	9.02%
Boral Limited		4.01	0.87	-1.23%	-0.50%	0.50%	38.75%	14.49%	21.80%	-52.62%	23.23%	10.49%
Bougainville Copper Limited		0.38	0.86	-3.80%	-5.00%	8.57%	8.57%	21.21%	-5.71%	14.75%	5.17%	-10.77%
Bank of Queensland		5.45	0.05	-1.62%	-0.73%	0.74%	-21.01%	-15.41%	-5.94%	-14.71%	4.52%	6.76%
Brambles Limited		14.09	0.86	-1.54%	-2.22%	4.06%	16.74%	7.30%	11.27%	13.55%	0.28%	-9.56%
Commonwealth Bank of Australia		98.73	0.40	-1.69%	-1.54%	3.06%	-3.77%	1.98%	-4.17%	1.58%	23.01%	2.77%
CSL		266.90	0.40	-2.05%	-3.78%	-12.58%	-7.25%	-3.79%	0.19%	-1.02%	2.66%	2.69%
Fortescue Mining		21.67	0.81	-0.37%	-2.30%	4.23%	5.66%	-1.38%	9.65%	6.77%	-18.01%	119.18%
Horizon Oil Ltd		0.14	0.27	0.00%	0.00%	0.00%	7.69%	-17.65%	30.77%	41.30%	48.39%	-48.33%
Kina Securities Ltd		0.74	0.11	0.00%	0.00%	-2.63%	-4.52%	-0.67%	-3.87%	-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		172.35	0.48	-1.26%	-2.97%	0.15%	3.23%	1.12%	5.21%	-18.71%	48.32%	0.46%
Mirvac Group		2.24	0.65	-2.61%	-0.88%	0.00%	5.16%	8.65%	-2.35%	-26.80%	10.23%	-16.98%
National Australia Bank		25.66	0.07	-1.16%	-2.69%	1.83%	-14.64%	-4.87%	-7.78%	4.23%	27.61%	-8.24%
Newcrest Mining Limited		26.19	0.73	-2.57%	-0.87%	-0.83%	26.89%	-1.60%	30.09%	-15.69%	-5.04%	-14.78%
Origin Energy Ltd		8.43	0.98	0.00%	0.24%	0.36%	9.20%	1.45%	7.38%	47.33%	10.08%	-43.67%
Pilbara Minerals Ltd		4.88	0.80	-3.75%	-0.20%	2.74%	30.13%	24.11%	5.07%	17.19%	267.82%	210.71%
Qbe Insurance Group Ltd		15.55	0.93	-1.08%	-0.77%	3.74%	15.79%	7.40%	8.64%	18.33%	33.06%	-33.77%
Rio Tinto Limited		111.75	0.59	-0.74%	-2.56%	-2.47%	-4.00%	-4.54%	3.20%	16.28%	-12.05%	13.38%
ResMed Inc		32.31	0.38	-0.03%	-1.52%	0.50%	4.36%	1.30%	4.62%	-13.47%	31.40%	24.34%
Santos Limited		7.46	0.57	-1.45%	-0.80%	0.95%	4.48%	8.99%	-3.36%	13.15%	0.64%	-23.35%
Steamship Trading Company		11.70	0.86	0.00%	1.74%	20.00%	11.43%	26.79%	-13.62%	5.00%	1.52%	-21.20%
Suncorp Metway Limited		13.33	0.89	-1.04%	-1.19%	1.60%	10.71%	11.40%	0.58%	8.76%	13.66%	-24.85%
Transurban Group		14.00	0.59	-0.92%	-1.75%	-2.23%	7.86%	0.28%	9.48%	-6.08%	1.17%	-8.38%
Telstra Corporation Limited		4.26	0.77	-1.84%	-0.93%	-1.16%	6.77%	1.90%	5.76%	-4.55%	40.27%	-15.82%
Treasury Wine Estates Limited		10.78	0.00	-3.06%	-4.01%	-6.18%	-20.79%	-14.08%	-3.97%	9.94%	31.70%	-42.12%
Westpac Banking Corporation		20.85	0.21	-1.42%	-2.30%	2.96%	-10.71%	-1.48%	-7.24%	9.37%	10.22%	-20.06%
Worley Limited		15.89	0.83	-0.94%	0.63%	-2.46%	5.93%	9.58%	-3.93%	41.11%	-7.48%	-24.95%
Woolworths Limited		38.86	0.83	-1.17%	-2.19%	3.43%	15.79%	4.83%	12.93%	-11.71%	-3.31%	8.71%
International												
iShares MSCI All Asia ex Japan	USD \$	66.07	0.61	0.96%	-0.57%	-1.75%	1.94%	-2.09%	4.72%	-21.64%	-7.74%	22.19%
Blackrock Int Equity Fund*	AUD \$	22.09	1.30	0.00%	0.75%	3.85%	17.02%	8.30%	7.25%	-15.90%	24.76%	-0.61%
Blackrock Australian Equity Fund*	AUD \$	1.77	0.74	0.00%	0.12%	1.60%	2.31%	1.21%	0.96%	-11.03%	11.82%	-2.28%
Vanguard International Share*	AUD \$	2.90	0.77	-0.99%	-3.85%	-0.17%	11.62%	6.89%	8.60%	-16.11%	23.54%	-0.10%
Vanguard FTSE World exUS	USD \$	53.53	0.79	0.92%	-1.62%	-1.87%	6.76%	1.76%	6.64%	-18.18%	5.00%	8.58%
Vanguard FTSE Europe	USD \$	60.03	0.80	0.65%	-2.71%	-2.41%	8.28%	1.23%	9.94%	-18.76%	13.28%	2.80%
iShares Core MSCI Europe	USD \$	51.19	0.77	0.61%	-2.74%	-0.81%	7.77%	0.48%	10.27%	-18.33%	13.42%	2.83%
iShares Asia 50	USD \$	59.30	0.63	1.75%	-0.49%	-2.53%	4.51%	-3.72%	9.08%	-25.89%	-12.17%	32.08%
iShares MSCI Japan	USD \$	61.64	0.86	1.43%	-0.42%	-0.93%	13.23%	5.47%	7.81%	-18.70%	-0.89%	14.04%
Acadian Global Managed Volatility Equity Fund		1.56	0.35	-0.45%	-7.65%	-6.04%	0.71%	4.62%	4.24%	-9.88%	10.44%	-11.46%
Lazard Global Managed Volatility Fund - Australia*		0.99	0.03	0.00%	0.00%	-6.25%	-3.21%	-5.01%	1.89%	-13.72%	19.66%	-22.67%
Robeco Emerging Conservative Equity Fund - Australia		1.38	0.39	-0.36%	-5.55%	-5.46%	4.70%	4.46%	6.12%	-10.12%	13.49%	-15.41%

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