

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 21-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%	0.01%	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%	0.00%	0.29%	-0.20%	2.72%	1.95%	
Treasury Bills											
182 days	Tbill auctions are regular Wednesdays	2.00%	0.53	0.00%	-0.09%	-0.09%	-0.69%	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		2.97%		0.00%	-0.02%	-0.02%	-1.30%	0.04%	-1.32%	4.27%	
Government Inscribed Stock											
GIS 2Y 2023-25	GIS auctions usually monthly	4.25%		0.00%	0.00%	0.00%	0.05%	0.05%	0.00%	4.20%	
GIS 3Y 2023-26	reported Thursday/Friday	4.42%		0.00%	0.00%	0.00%	-4.58%	-4.58%	0.00%	9.00%	
GIS 4Y 2023-27		4.73%		0.00%	0.00%	0.00%	-0.43%	-0.43%	0.00%	5.16%	
GIS 5Y 2022-27		5.24%		0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	5.24%	
GIS 6Y 2023-29		5.27%		0.00%	0.00%	0.00%	5.27%	5.27%	0.00%	0.00%	
GIS 7Y 2023-30		5.49%		0.00%	0.00%	0.00%	-0.07%	-0.07%	0.00%	5.56%	
GIS 8Y 2023-31		5.64%		0.00%	0.00%	0.00%	0.20%	0.20%	0.00%	5.44%	
GIS 9Y 2023-32		5.86%		0.00%	0.00%	0.00%	0.42%	0.42%	0.00%	5.44%	
GIS 10Y 2023-33		5.91%		0.00%	0.00%	0.00%	0.47%	0.47%	0.00%	5.44%	
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		3.83%	0.76	-0.02%	0.00%	0.10%	-0.04%	0.37%	-0.41%	3.87%	
United Kingdom		4.28%	0.87	0.00%	-0.16%	-0.04%	0.61%	0.90%	-0.18%	3.67%	
Australia		4.01%	0.79	0.06%	0.01%	0.02%	-0.04%	0.73%	-0.75%	4.05%	
New Zealand		4.62%	0.83	0.08%	0.06%	0.08%	0.15%	0.43%	-0.28%	4.47%	
France		2.99%	0.87	-0.02%	-0.04%	0.12%	-0.12%	0.14%	-0.32%	3.12%	
Japan		0.45%	0.79	-0.02%	-0.03%	0.08%	0.03%	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											
		3.40%								5.70%	
Currencies											
Percentage changes											
PGK/USD		0.2800	0.00	0.00%	0.00%	-0.36%	-1.41%	0.00%	-0.35%	0.00%	
PGK/AUD		0.4131	0.27	0.58%	1.65%	-1.55%	-1.41%	1.03%	6.67%	6.19%	
PGK/GBP		0.2170	0.05	0.14%	1.69%	-1.85%	-7.93%	-3.10%	-2.67%	11.60%	
PGK/NZD		0.4497	0.03	0.99%	2.74%	-1.70%	0.18%	1.84%	0.74%	7.55%	
PGK/JPY		39.260	0.47	0.49%	1.74%	-2.53%	4.28%	7.31%	0.27%	14.75%	
USD/AUD		0.6778	0.59	-0.59%	-1.63%	1.21%	0.00%	-1.33%	-1.00%	-6.60%	
USD/JPY		140.200	0.55	0.49%	1.73%	-2.20%	5.78%	8.85%	0.27%	15.13%	
USD/EUR		1.1143	0.94	-0.60%	-0.73%	1.95%	4.63%	-0.32%	2.28%	-5.83%	
USD/GBP		1.2903	0.91	-0.15%	-1.68%	1.49%	7.09%	1.77%	2.76%	-10.71%	
Equity Indices											
Papua New Guinea											
Percentage changes											
Ksi Index		6,284.77	0.85	0.00%	-0.02%	-0.02%	0.11%	0.01%	0.14%	7.10%	
Ksi Home Index		15,552.26	0.42	0.00%	0.00%	0.00%	2.85%	-2.88%	5.90%	5.07%	
Australia											
All Ordinaries		7,526.78	0.78	-0.20%	0.13%	3.31%	4.22%	0.38%	2.10%	-7.17%	
S&P/ASX 100		6,140.15	0.78	-0.11%	0.26%	2.89%	3.97%	0.50%	1.97%	-3.95%	
S&P/ASX 20		4,074.90	0.68	0.06%	0.61%	2.82%	2.28%	-0.85%	1.71%	-1.83%	
S&P/ASX 50		7,138.10	0.77	-0.03%	0.43%	2.71%	3.76%	-0.05%	2.46%	-3.01%	
S&P/ASX 50 Accumulation		91,014.80	0.92	-0.03%	0.43%	2.86%	6.12%	0.66%	4.05%	1.89%	
S&P/ASX Midcap 50		9,360.80	0.83	-0.63%	-0.79%	4.10%	5.33%	4.23%	-1.15%	-9.00%	
S&P/ASX Small Ordinaries		2,874.60	0.58	-0.67%	-0.99%	4.79%	2.73%	-1.02%	0.90%	-20.72%	
S&P/ASX 200		7,313.89	0.78	-0.15%	0.15%	3.02%	3.91%	0.36%	1.98%	-5.45%	
S&P/ASX 200 Accumulation		90,406.02	0.92	-0.15%	0.15%	3.19%	6.13%	1.01%	3.46%	-1.08%	
S&P/ASX 300		7,271.38	0.77	-0.17%	0.13%	3.09%	3.84%	0.34%	1.86%	-6.05%	
S&P/ASX 200 Energy		11,395.00	0.73	1.27%	1.16%	7.35%	3.24%	3.56%	-5.27%	39.71%	
S&P/ASX 200 Materials		18,108.90	0.73	-0.46%	-2.45%	1.42%	3.24%	-2.57%	5.51%	4.79%	
S&P/ASX 200 Industrials		6,835.90	0.90	0.12%	0.13%	1.90%	9.64%	3.05%	5.79%	-6.18%	
S&P/ASX 200 Consumer Discretionary		2,981.20	0.75	-0.22%	0.00%	4.12%	9.19%	-1.87%	9.87%	-22.65%	
S&P/ASX 200 Consumer Staples		13,167.70	0.55	1.16%	-0.26%	-1.08%	4.98%	-0.13%	6.13%	-7.39%	
S&P/ASX 200 Healthcare		40,190.50	0.19	0.59%	1.14%	-3.13%	-2.89%	-3.18%	3.05%	-8.41%	
S&P/ASX 200 Financials		6,463.70	0.66	-0.47%	2.68%	6.22%	1.66%	1.46%	-3.59%	-2.72%	
S&P/ASX 200 Information Technology		1,861.90	0.91	-2.73%	-0.53%	6.38%	32.47%	21.03%	7.55%	-34.25%	
S&P/ASX 200 Telecommunication Services		1,533.90	0.84	-0.48%	-2.30%	0.46%	8.70%	1.40%	7.44%	-13.43%	
S&P/ASX 200 Utilities		9,052.20	1.00	0.39%	1.07%	1.71%	8.91%	4.35%	0.70%	24.19%	
S&P/ASX 200 A-REIT		1,387.10	0.59	-0.02%	-0.81%	5.08%	4.03%	1.76%	-0.16%	-24.00%	
S&P/ASX 200 Financial-x-A-REIT		7,209.20	0.66	-0.47%	2.68%	6.22%	1.66%	1.46%	-3.59%	-2.72%	
North American											
DJIA		35,227.69	1.00	0.01%	2.08%	4.45%	6.28%	3.41%	0.38%	-8.78%	
S&P 500		4,536.34	0.97	0.03%	0.69%	4.32%	18.15%	8.30%	7.03%	-19.44%	
NASDAQ		14,032.81	0.92	-0.22%	-0.57%	4.00%	34.07%	12.81%	16.77%	-33.10%	
Toronto S&P/TSX		20,547.51	0.91	0.54%	1.41%	5.82%	6.00%	0.28%	3.69%	-8.66%	
Europe											
FTSE		7,663.73	0.70	0.23%	3.08%	2.71%	2.84%	-1.31%	2.42%	0.91%	
DAX		16,177.22	0.96	-0.17%	0.45%	2.19%	16.19%	3.32%	12.25%	-12.35%	
CAC 40		7,432.77	0.92	0.65%	0.79%	3.76%	14.81%	1.06%	13.11%	-9.50%	
Asia											
Nikkei		32,304.25	0.82	-0.57%	-0.27%	-1.46%	23.80%	18.36%	7.46%	-9.37%	
Hang Seng		19,075.26	0.55	0.78%	-1.74%	0.98%	-3.57%	-7.27%	3.13%	-15.46%	
Shanghai		3,167.75	0.55	-0.06%	-2.16%	-0.94%	2.54%	-2.16%	5.94%	-15.13%	
Sensex		66,684.26	0.92	-1.31%	0.94%	5.88%	9.60%	9.71%	-3.04%	4.44%	

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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

25-Jul-23

		52 wk	Movement for the period				YTD	Q2 2023	Q1 2023	2022	2021	2020
			21-Jul-23	Day	Week	Month						
Indices												
MSCI World USD Index		3,028.71	0.97	-0.03%	0.36%	4.35%	16.37%	6.28%	7.25%	-19.46%	20.14%	14.06%
MSCI World Net TR USD Index		9,387.22	0.97	-0.03%	0.36%	4.43%	17.55%	6.83%	7.73%	-18.14%	21.82%	15.90%
MSCI ACWI-ex-Australia TR AUD Index		15,772.23	1.00	0.80%	2.30%	3.60%	18.71%	7.63%	9.20%	-12.52%	29.58%	5.73%
MSCI ACWI Net TR USD Index		369.89	0.97	-0.06%	0.18%	4.26%	16.46%	6.18%	7.31%	-18.36%	18.54%	16.25%
MSCI ACWI Minimum Volatility USD		2,202.03	0.97	0.24%	0.96%	2.32%	4.01%	1.57%	1.01%	-12.04%	11.95%	0.56%
MSCI EM Asia Net TR USD Index		604.70	0.84	-0.52%	-1.91%	2.56%	6.71%	-0.77%	4.81%	-21.11%	-5.08%	28.38%
MSCI EM Net TR USD Index		524.66	0.91	-0.33%	-1.31%	2.87%	7.94%	0.90%	3.96%	-20.09%	-2.54%	18.31%
VIX Volatility S&P500		13.60	0.03	-2.79%	1.95%	1.19%	-37.24%	-27.33%	-13.71%	25.84%	-24.31%	65.09%
Commodities												
Light Crude WTI Futures	US\$/bbl	77.07	0.32	1.90%	2.19%	11.44%	-3.97%	-6.65%	-5.72%	6.11%	55.89%	-20.54%
Brent Crude	US\$/bbl	81.07	0.24	1.80%	1.50%	9.78%	-5.63%	-6.11%	-7.15%	9.89%	50.93%	-21.52%
Gold	US\$/oz	2,005.30	0.88	-0.22%	2.08%	3.92%	9.81%	-2.86%	8.76%	-0.31%	-3.34%	24.42%
Silver	US\$/oz	24.86	0.84	-0.43%	-1.35%	10.23%	3.39%	-4.70%	0.48%	2.67%	-11.35%	47.38%
Copper	US\$/lb	3.82	0.54	-0.43%	-2.92%	0.07%	0.20%	-8.18%	7.45%	-14.77%	27.05%	25.81%
Iron Ore	US\$/mt	111.32	0.73	-0.81%	1.29%	3.24%	2.48%	-10.21%	11.66%	-3.57%	-27.05%	81.97%
Malaysian Palm Oil* RM/tn		3,993	0.66	0.03%	4.58%	9.58%	-4.27%	-7.57%	-2.71%	-19.15%	32.59%	27.95%
LNG *Jap/Korea	US\$/mmBtu	10.89	0.03	-0.32%	-8.29%	-8.03%	-63.12%	-9.43%	-54.21%	-3.21%	113.25%	169.81%
ICCO Cocoa	US\$/mt	3,415	0.98	0.80%	3.27%	9.35%	31.35%	13.13%	12.81%	3.17%	-3.19%	2.48%
ICO Coffee	US cents/lb	162	0.18	2.40%	-0.06%	-3.69%	-3.26%	-5.57%	1.91%	-26.01%	76.30%	-1.12%
Equities												
Percentage changes												
Domestic												
PGK												
Arbitrage												
PNGX												
Bank South Pacific		12.08	0.75	0.00%	0.39%	0.39%	3.55%	0.39%	3.14%	1.31%	2.08%	1.87%
Credit Corporation		2.00	1.00	0.00%	0.00%	0.00%	8.11%	0.00%	8.11%	10.12%	-1.18%	6.25%
City Pharmacy		0.80	0.00	0.00%	0.00%	0.00%	-11.11%	-15.79%	5.56%	-5.26%	90.00%	-38.27%
Kina Asset Management Limited		0.85	0.00	0.00%	0.00%	0.00%	-10.53%	6.25%	-15.79%	-4.04%	10.00%	-5.26%
Kina Securities Limited	1.94	2.20	0.00	0.00%	-8.33%	-8.33%	-20.00%	-4.00%	-9.09%	-6.78%	-1.67%	-10.98%
Steamship Trading Company	30.33	35.46	0.00	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
Santos Limited	18.71	19.11	1.00	0.00%	0.00%	0.00%	0.00%	0.05%	0.00%	0.00%	0.00%	0.00%
Australia												
A2 Milk Company Limited		5.09	0.26	0.59%	-2.12%	3.67%	-26.02%	-15.83%	-15.55%	26.01%	-52.31%	-19.93%
ANZ Banking Group Limited		25.16	0.78	-0.75%	2.95%	10.25%	5.76%	3.40%	-3.61%	-13.52%	21.19%	-7.84%
BSP Financial Group		4.99	0.54	1.63%	0.00%	1.22%	1.84%	-0.41%	-0.41%	14.75%	-17.88%	
BHP Billiton Limited		45.02	0.64	0.90%	-1.10%	0.94%	-1.34%	-4.74%	3.51%	9.95%	-2.19%	9.02%
Boral Limited		4.20	0.90	-0.94%	-3.67%	5.53%	45.33%	14.49%	21.80%	-52.62%	23.23%	10.49%
Bougainville Copper Limited		0.39	0.89	4.05%	1.32%	-1.28%	10.00%	21.21%	-5.71%	14.75%	5.17%	-10.77%
Bank of Queensland		5.96	0.26	0.17%	3.83%	10.99%	-13.62%	-15.41%	-5.94%	-14.71%	4.52%	6.76%
Brambles Limited		13.98	0.82	-0.14%	-0.57%	-0.50%	15.82%	7.30%	11.27%	13.55%	0.28%	-9.56%
Commonwealth Bank of Australia		104.55	0.68	-0.67%	3.18%	6.13%	1.90%	1.98%	-4.17%	1.58%	23.01%	2.77%
CSL		267.10	0.15	0.68%	2.35%	-5.28%	-7.18%	-3.79%	0.19%	-1.02%	2.66%	2.69%
Fortescue Mining		22.54	0.91	-0.22%	-1.10%	5.28%	9.90%	-1.38%	9.65%	6.77%	-18.01%	119.18%
Horizon Oil Ltd		0.15	0.41	-1.67%	1.72%	5.36%	13.46%	-17.65%	30.77%	41.30%	48.39%	-48.33%
Kina Securities Ltd		0.80	0.39	2.56%	3.90%	7.38%	3.23%	-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%	0.00%
Macquarie Group Ltd		182.83	0.72	-1.43%	0.07%	5.82%	9.51%	1.12%	5.21%	-18.71%	48.32%	0.46%
Mirvac Group		2.32	0.79	0.00%	-1.69%	5.45%	8.92%	8.65%	-2.35%	-26.80%	10.23%	-16.98%
National Australia Bank		27.90	0.36	-0.14%	3.64%	8.22%	-7.19%	-4.87%	-7.78%	4.23%	27.61%	-8.24%
Newcrest Mining Limited		26.19	0.73	-5.28%	-6.33%	1.20%	26.89%	-1.60%	30.09%	-15.69%	-5.04%	-14.78%
Origin Energy Ltd		8.64	1.00	0.23%	0.70%	2.13%	11.92%	1.45%	7.38%	47.33%	10.08%	-43.67%
Pilbara Minerals Ltd		4.87	0.77	-4.51%	-4.13%	-0.61%	29.87%	24.11%	5.07%	17.19%	267.82%	210.71%
Qbe Insurance Group Ltd		15.82	0.99	1.41%	5.54%	2.73%	17.80%	7.40%	6.64%	18.33%	33.06%	-33.77%
Rio Tinto Limited		116.78	0.71	0.30%	-1.88%	3.23%	0.32%	-4.54%	3.20%	16.28%	-12.05%	13.38%
ResMed Inc		32.54	0.42	1.31%	1.75%	1.06%	5.10%	1.30%	4.62%	-13.47%	31.40%	24.34%
Santos Limited		7.73	0.79	1.18%	0.39%	5.89%	8.26%	8.99%	-3.36%	13.15%	0.64%	-23.35%
Steamship Trading Company		12.53	1.00	0.00%	0.00%	28.51%	19.33%	26.79%	-13.62%	5.00%	1.52%	-21.20%
Suncorp Metway Limited		13.97	1.00	0.65%	2.05%	3.64%	16.03%	11.40%	0.58%	8.76%	13.66%	-24.85%
Transurban Group		13.93	0.57	-0.07%	-0.92%	-2.04%	7.32%	0.28%	9.48%	-6.08%	1.17%	-8.38%
Telstra Corporation Limited		4.23	0.73	0.71%	-1.86%	-2.08%	6.02%	1.90%	5.76%	-4.55%	40.27%	-15.82%
Treasury Wine Estates Limited		11.15	0.13	1.55%	2.01%	-2.53%	-18.07%	-14.08%	-3.97%	9.94%	31.70%	-42.12%
Westpac Banking Corporation		21.98	0.44	-0.63%	2.42%	5.93%	-5.87%	-1.48%	-7.24%	9.37%	10.22%	-20.06%
Worley Limited		16.79	0.96	-0.83%	-0.47%	7.28%	11.93%	9.58%	-3.93%	41.11%	-7.48%	-24.95%
Woolworths Limited		38.95	0.84	1.35%	-0.03%	-2.28%	16.06%	4.83%	12.93%	-11.71%	-3.31%	8.71%
International												
iShares MSCI All Asia ex Japan	USD \$	67.48	0.69	-0.19%	-1.96%	2.58%	4.12%	-2.09%	4.72%	-21.64%	-7.74%	22.19%
Blackrock Int Equity Fund*	AUD \$	21.28	0.80	-0.24%	2.75%	-0.84%	12.75%	8.30%	7.25%	-15.90%	24.76%	-0.61%
Blackrock Australian Equity Fund*	AUD \$	1.77	0.73	-0.15%	0.94%	0.16%	2.19%	1.21%	0.96%	-11.03%	11.82%	-2.28%
Vanguard International Share*	AUD \$	2.98	0.93	-0.23%	2.29%	1.42%	14.79%	6.89%	8.60%	-16.11%	23.54%	-0.10%
Vanguard FTSE World exUS	USD \$	55.56	0.96	0.05%	-0.23%	4.12%	10.81%	1.76%	6.64%	-18.18%	5.00%	8.58%
Vanguard FTSE Europe	USD \$	63.42	0.99	0.35%	0.40%	5.35%	14.39%	1.23%	9.94%	-18.76%	13.28%	2.80%
iShares Core MSCI Europe	USD \$	54.01	0.95	0.30%	0.32%	5.22%	13.71%	0.48%	10.27%	-18.33%	13.42%	2.83%
iShares Asia 50	USD \$	60.10	0.67	-0.24%	-3.28%	1.20%	5.91%	-3.72%	9.08%	-25.89%	-12.17%	32.08%
iShares MSCI Japan	USD \$	62.41	0.91	-0.11%	-0.02%	2.46%	14.64%	5.47%	7.81%	-18.70%	-0.89%	14.04%
Acadian Global Managed Volatility Equity Fund		1.57	0.42	0.40%	2.87%	-5.18%	1.64%	4.62%	4.24%	-9.88%	10.44%	-11.46%
Lazard Global Managed Volatility Fund - Australia*		0.99	0.03	0.00%	0.00%	-5.12%	-3.21%	-5.01%	1.89%	-13.72%	19.66%	-22.67%
Robeco Emerging Conservative Equity Fund - Australia		1.39	0.40	0.59%	0.92%	-4.29%	5.01%	4.46%	6.12%	-10.12%	13.49%	-15.41%

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