

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	52	Movement for the period				Q2 2023	Q1 2023	2022	2021	2020
	28-Jul-23	wk	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%	0.00%	2.23%	2.23%	0.00%	0.00%	0.00%	
14 days	reported on Friday	2.26%	0.00%	0.01%	0.01%	2.26%	2.25%	0.00%	0.00%	0.00%	
28 days		2.39%	0.00%	0.01%	0.01%	0.43%	0.24%	0.18%	1.96%	1.29%	
63 days		2.66%	0.00%	0.00%	0.00%	0.18%	0.20%	-0.02%	2.48%	1.99%	
91 days		2.80%	0.00%	0.00%	-0.01%	0.08%	0.29%	-0.20%	2.72%	1.95%	
Treasury Bills											
182 days	Tbill auctions are regular Wednesdays	1.92%	0.48	0.00%	-0.08%	-0.17%	-0.77%	0.10%	-0.70%	2.69%	
273 days	reported Thursdays	2.40%	0.00%	0.00%	0.01%	0.01%	-0.55%	0.25%	-0.81%	2.95%	
364 days		2.97%	0.00%	0.00%	-0.02%	-0.13%	0.04%	-0.13%	4.27%	7.04%	
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%	8.50%	
GIS 3Y 2023-26	reported Thursday/Friday	4.45%	0.00%	0.03%	0.03%	-4.55%	-4.58%	0.00%	9.00%	9.00%	
GIS 4Y 2023-27		4.67%	0.00%	-0.06%	-0.06%	-0.49%	-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		5.16%	0.00%	-0.11%	-0.11%	5.16%	5.27%	0.00%	0.00%	0.00%	
GIS 7Y 2023-30		5.44%	0.00%	-0.05%	-0.05%	-0.12%	-0.07%	0.00%	5.56%	9.80%	
GIS 8Y 2023-31		5.58%	0.00%	-0.06%	-0.06%	0.14%	0.20%	0.00%	5.44%	0.00%	
GIS 9Y 2023-32		5.86%	0.00%	0.00%	0.00%	0.42%	0.42%	0.00%	5.44%	9.90%	
GIS 10Y 2023-33		5.83%	0.00%	-0.08%	-0.08%	0.39%	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		3.95%	0.81	-0.05%	0.12%	0.11%	0.08%	0.37%	-0.41%	3.87%	
United Kingdom		4.33%	0.88	0.02%	0.05%	-0.06%	0.65%	0.90%	-0.18%	3.67%	
Australia		4.07%	0.82	0.14%	0.06%	0.04%	0.02%	0.73%	-0.75%	4.05%	
New Zealand		4.74%	0.91	0.09%	0.12%	0.11%	0.26%	0.43%	-0.28%	4.47%	
France		3.03%	0.89	0.03%	0.04%	0.10%	-0.08%	0.14%	-0.32%	3.12%	
Japan		0.57%	1.00	0.12%	0.12%	0.17%	0.15%	0.05%	-0.07%	0.42%	
Australia RBA Cash Rate											
		4.10%		0.00%	0.00%	0.00%	1.00%	0.50%	0.50%	3.10%	
PNG CPI Index Latest 12 mth % change											
		3.40%						-2.90%	0.60%	5.70%	
Currencies											
Percentage changes											
PGK/USD		0.2790	0.00	0.00%	-0.36%	-0.36%	-1.76%	-1.41%	0.00%	-0.35%	
PGK/AUD		0.4186	0.37	1.95%	1.33%	-1.02%	-0.10%	-0.09%	1.03%	6.67%	
PGK/GBP		0.2182	0.07	1.25%	0.55%	-1.84%	-7.42%	-3.10%	-2.67%	11.60%	
PGK/NZD		0.4526	0.03	1.32%	0.64%	-1.72%	0.82%	1.84%	0.74%	7.55%	
PGK/JPY		38.810	0.40	-0.69%	-1.15%	-4.20%	3.08%	7.31%	0.27%	14.75%	
USD/AUD		0.6666	0.47	-1.90%	-1.65%	0.68%	-1.65%	-1.33%	-1.00%	-6.60%	
USD/JPY		139.080	0.51	-0.71%	-0.80%	-3.86%	4.93%	8.85%	0.27%	15.13%	
USD/EUR		1.0980	0.84	-1.02%	-1.46%	1.12%	3.10%	-0.32%	2.28%	-5.83%	
USD/GBP		1.2789	0.87	-1.23%	-0.88%	1.50%	6.14%	1.77%	2.76%	-10.71%	
Equity Indices											
Papua New Guinea											
Percentage changes											
Ksi Index		6,287.49	0.91	0.00%	0.04%	0.00%	0.16%	0.01%	0.14%	7.10%	
Ksi Home Index		15,606.15	0.47	0.35%	0.35%	0.35%	3.21%	-2.88%	5.90%	5.07%	
Australia											
All Ordinaries		7,616.08	0.86	-0.74%	1.19%	2.90%	5.46%	0.38%	2.10%	-7.17%	
S&P/ASX 100		6,217.17	0.86	-0.65%	1.25%	2.72%	5.27%	0.50%	1.97%	-3.95%	
S&P/ASX 20		4,116.00	0.74	-0.74%	1.01%	2.44%	3.31%	-0.85%	1.71%	-1.83%	
S&P/ASX 50		7,219.00	0.85	-0.70%	1.13%	2.47%	4.93%	-0.05%	2.46%	-3.01%	
S&P/ASX 50 Accumulation		92,046.50	0.96	-0.70%	1.13%	2.47%	7.32%	0.66%	4.05%	1.89%	
S&P/ASX Midcap 50		9,550.50	0.97	-0.37%	2.03%	4.31%	7.47%	4.23%	-1.15%	-9.00%	
S&P/ASX Small Ordinaries		2,889.10	0.60	-1.13%	0.50%	3.39%	3.25%	-1.02%	0.90%	-20.72%	
S&P/ASX 200		7,403.65	0.86	-0.70%	1.23%	2.78%	5.19%	0.36%	1.98%	-5.45%	
S&P/ASX 200 Accumulation		91,515.53	0.96	-0.70%	1.23%	2.79%	7.43%	1.01%	3.46%	-1.08%	
S&P/ASX 300		7,356.84	0.85	-0.70%	1.18%	2.79%	5.06%	0.34%	1.86%	-6.05%	
S&P/ASX 200 Energy		11,784.80	0.91	0.00%	3.42%	8.84%	6.77%	3.56%	-5.27%	39.71%	
S&P/ASX 200 Materials		18,263.20	0.76	-1.19%	0.85%	1.28%	4.12%	-2.57%	5.51%	4.79%	
S&P/ASX 200 Industrials		6,934.00	0.96	-0.64%	1.44%	2.02%	11.22%	3.05%	5.79%	-6.18%	
S&P/ASX 200 Consumer Discretionary		3,036.10	0.86	-0.88%	1.84%	3.14%	11.20%	-1.87%	9.87%	-22.65%	
S&P/ASX 200 Consumer Staples		13,241.90	0.58	-0.32%	0.56%	-0.39%	5.58%	-0.13%	6.13%	-7.39%	
S&P/ASX 200 Healthcare		40,400.60	0.22	-0.49%	0.52%	-2.16%	-2.38%	-3.18%	3.05%	-8.41%	
S&P/ASX 200 Financials		6,520.40	0.72	-0.40%	0.88%	4.83%	2.55%	1.46%	-3.59%	-2.72%	
S&P/ASX 200 Information Technology		1,917.00	1.00	-0.01%	2.96%	4.78%	36.39%	21.03%	7.55%	-34.25%	
S&P/ASX 200 Telecommunication Services		1,578.50	0.97	-0.53%	2.91%	2.67%	11.86%	1.40%	7.44%	-13.43%	
S&P/ASX 200 Utilities		9,126.00	1.00	0.12%	0.82%	4.49%	9.80%	4.35%	0.70%	24.19%	
S&P/ASX 200 A-REIT		1,404.90	0.65	-1.95%	1.28%	3.71%	5.36%	1.76%	-0.16%	-24.00%	
S&P/ASX 200 Financial-x-A-REIT		7,272.40	0.72	-0.40%	0.88%	4.83%	2.55%	1.46%	-3.59%	-2.72%	
North American											
DJIA		35,459.29	0.99	0.50%	0.66%	3.06%	6.98%	3.41%	0.38%	-8.78%	
S&P 500		4,582.23	1.00	0.99%	1.01%	2.96%	19.34%	8.30%	7.03%	-19.44%	
NASDAQ		14,316.66	0.99	1.90%	2.02%	3.83%	36.79%	12.81%	16.77%	-33.10%	
Toronto S&P/TSX		20,519.37	0.90	0.66%	-0.14%	1.81%	5.85%	0.28%	3.69%	-8.66%	
Europe											
FTSE		7,694.27	0.73	0.02%	0.40%	2.16%	3.25%	-1.31%	2.42%	0.91%	
DAX		16,469.75	1.00	0.39%	1.81%	1.99%	18.29%	3.32%	12.25%	-12.35%	
CAC 40		7,476.47	0.95	0.15%	0.59%	1.03%	15.49%	1.06%	13.11%	-9.50%	
Asia											
Nikkei		32,759.23	0.88	-0.40%	1.41%	-1.30%	25.54%	18.36%	7.46%	-9.37%	
Hang Seng		19,916.56	0.65	1.41%	4.41%	5.29%	0.68%	-7.27%	3.13%	-15.46%	
Shanghai		3,275.93	0.76	1.84%	3.42%	2.31%	6.04%	-2.16%	5.94%	-15.13%	
Sensex		66,160.20	0.87	-0.16%	-0.79%	2.23%	8.74%	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

31-Jul-23

		28-Jul-23	52 wk	Movement for the period				YTD	Q2 2023	Q1 2023	2022	2021	2020
				Day	Week	Month							
Indices													
MSCI World USD Index		3,057.84	1.00	0.77%	0.96%	3.07%	17.49%	6.28%	7.25%	-19.46%	20.14%	14.06%	
MSCI TR USD Index		9,406.20	0.98	0.00%	0.20%	2.34%	17.79%	6.83%	7.73%	-18.14%	21.82%	15.90%	
MSCI ACWI-ex-Australia TR AUD Index		16,076.13	1.00	1.71%	1.93%	2.95%	21.00%	7.63%	9.20%	-12.52%	29.58%	5.73%	
MSCI ACWI Net TR USD Index		374.25	1.00	0.78%	1.18%	3.42%	17.84%	6.18%	7.31%	-18.36%	18.54%	16.25%	
MSCI ACWI Minimum Volatility USD		2,204.10	0.97	0.31%	0.09%	1.47%	4.10%	1.57%	1.01%	-12.04%	11.95%	0.56%	
MSCI EM Asia Net TR USD Index		622.88	0.96	0.83%	3.01%	5.69%	9.92%	-0.77%	4.81%	-21.11%	-5.08%	28.38%	
MSCI EM Net TR USD Index		539.61	1.00	0.78%	2.85%	5.84%	11.02%	0.90%	3.96%	-20.09%	-2.54%	18.31%	
VIX Volatility S&P500		13.33	0.02	-7.49%	-1.99%	-1.91%	-38.49%	-27.33%	-13.71%	25.84%	-24.31%	65.09%	
Commodities													
Light Crude WTI Futures		80.58	0.46	0.61%	4.55%	14.07%	0.40%	-6.65%	-5.72%	6.11%	55.89%	-20.54%	
Brent Crude		84.99	0.40	0.89%	4.84%	13.47%	-1.07%	-6.11%	-7.15%	9.89%	50.93%	-21.52%	
Gold		1,999.90	0.87	0.74%	-0.27%	3.65%	9.51%	-2.86%	8.76%	-0.31%	-3.34%	24.42%	
Silver		24.50	0.80	0.53%	-1.45%	6.41%	1.89%	-4.70%	0.48%	2.67%	-11.35%	47.38%	
Copper		3.93	0.65	1.32%	2.84%	4.44%	3.04%	-8.18%	7.45%	-14.77%	27.05%	25.81%	
Iron Ore		112.31	0.75	-0.77%	0.89%	3.11%	3.39%	-10.21%	11.66%	-3.57%	-27.05%	81.97%	
Malaysian Palm Oil* RM/tn		3,872	0.57	-1.27%	-3.03%	3.23%	-7.17%	-7.57%	-2.71%	-19.15%	32.59%	27.95%	
LNG *Jap/Korea		10.78	0.03	-1.73%	-0.96%	-11.93%	-63.48%	-9.43%	-54.21%	-3.21%	113.25%	169.81%	
ICCO Cocoa		3,525	0.98	-0.11%	3.22%	6.24%	35.58%	13.13%	12.81%	3.17%	-3.19%	2.48%	
ICO Coffee		158	0.14	-2.20%	-2.44%	-1.93%	-5.62%	-5.57%	1.91%	-26.01%	76.30%	-1.12%	
Equities													
Percentage changes													
Domestic													
PGK													
Arbitrage													
PNGX													
Bank South Pacific		12.42	0.75	0.00%	0.00%	0.00%	3.55%	0.39%	3.14%	1.31%	2.08%	1.87%	
Credit Corporation			1.00	0.50%	0.50%	0.50%	8.65%	0.00%	8.11%	10.12%	-1.18%	6.25%	
City Pharmacy			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	0.00%	0.00%	0.00%	-10.53%	6.25%	-15.79%	-4.04%	10.00%	-5.26%	
Kina Securities Limited		1.91	0.25	0.00%	9.09%	0.00%	-12.73%	-4.00%	-9.09%	-6.78%	-1.67%	-10.98%	
Steamship Trading Company		31.06		0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	
Santos Limited		18.97	1.00	0.00%	0.00%	0.00%	0.00%	0.05%	0.00%				
Australia													
A2 Milk Company Limited			0.14	0.20%	-0.79%	3.27%	-26.60%	-15.83%	-15.55%	26.01%	-52.31%	-19.93%	
ANZ Banking Group Limited			0.94	-0.08%	2.38%	8.65%	8.28%	3.40%	-3.61%	-13.52%	21.19%	-7.84%	
BSP Financial Group			0.78	0.00%	4.21%	7.00%	6.12%	-0.41%	-0.41%	14.75%	-17.88%		
BHP Billiton Limited			0.70	-0.82%	1.73%	1.80%	0.37%	-4.74%	3.51%	9.95%	-2.19%	9.02%	
Boral Limited			0.98	0.70%	3.33%	7.69%	50.17%	14.49%	21.80%	-52.62%	23.23%	10.49%	
Bougainville Copper Limited			0.82	0.00%	-2.60%	-6.25%	7.14%	21.21%	-5.71%	14.75%	5.17%	-10.77%	
Bank of Queensland			0.29	-0.33%	1.17%	9.84%	-12.61%	-15.41%	-5.94%	-14.71%	4.52%	6.76%	
Brambles Limited			0.83	-0.57%	0.07%	-2.91%	15.91%	7.30%	11.27%	13.55%	0.28%	-9.56%	
Commonwealth Bank of Australia			0.72	-0.97%	0.91%	5.22%	2.83%	1.98%	-4.17%	1.58%	23.01%	2.77%	
CSL			0.14	-0.35%	-0.13%	-3.83%	-7.30%	-3.79%	0.19%	-1.02%	2.66%	2.69%	
Fortescue Mining			0.77	-5.41%	-3.82%	-2.25%	5.70%	-1.38%	9.65%	6.77%	-18.01%	119.18%	
Horizon Oil Ltd			0.45	0.00%	1.69%	7.14%	15.38%	-17.65%	30.77%	41.30%	48.39%	-48.33%	
Kina Securities Ltd			0.39	-0.62%	0.00%	8.11%	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%	
Macquarie Group Ltd			0.58	0.96%	-3.35%	-0.51%	5.84%	1.12%	5.21%	-18.71%	48.32%	0.46%	
Mirvac Group			0.82	-1.27%	0.86%	3.54%	9.86%	8.65%	-2.35%	-26.80%	10.23%	-16.98%	
National Australia Bank			0.42	-0.32%	1.72%	7.62%	-5.59%	-4.87%	-7.78%	4.23%	27.61%	-8.24%	
Newcrest Mining Limited			0.75	-1.82%	0.84%	-0.04%	27.96%	-1.60%	30.09%	-15.69%	-5.04%	-14.78%	
Origin Energy Ltd			0.97	0.59%	-1.39%	1.31%	10.36%	1.45%	7.38%	47.33%	10.08%	-43.67%	
Pilbara Minerals Ltd			0.80	-1.20%	1.64%	1.23%	32.00%	24.11%	5.07%	17.19%	267.82%	210.71%	
Qbe Insurance Group Ltd			0.98	-0.56%	0.25%	1.21%	18.09%	7.40%	8.64%	18.33%	33.06%	-33.77%	
Rio Tinto Limited			0.71	-1.00%	-0.14%	1.68%	0.18%	-4.54%	3.20%	16.28%	-12.05%	13.38%	
ResMed Inc			0.58	-0.42%	2.89%	2.04%	8.14%	1.30%	4.62%	-13.47%	31.40%	24.34%	
Santos Limited			0.95	-0.13%	2.72%	5.59%	11.20%	8.99%	-3.36%	13.15%	0.64%	-23.35%	
Steamship Trading Company			1.00	0.00%	3.75%	13.04%	23.81%	26.79%	-13.62%	5.00%	1.52%	-21.20%	
Suncorp Metway Limited			0.97	-0.90%	2.22%	5.86%	18.60%	11.40%	0.58%	8.76%	13.66%	-24.85%	
Transurban Group			0.70	-1.11%	2.73%	0.42%	10.25%	0.28%	9.48%	-6.08%	1.17%	-8.38%	
Telstra Corporation Limited			0.80	-0.70%	1.18%	-0.47%	7.27%	1.90%	5.76%	-4.55%	40.27%	-15.82%	
Treasury Wine Estates Limited			0.13	-0.98%	0.09%	-0.62%	-18.00%	-14.08%	-3.97%	9.94%	31.70%	-42.12%	
Westpac Banking Corporation			0.50	-0.31%	1.36%	4.40%	-4.58%	-1.48%	-7.24%	9.37%	10.22%	-20.06%	
Worley Limited			1.00	0.53%	2.56%	9.06%	14.80%	9.58%	-3.93%	41.11%	-7.48%	-24.95%	
Woolworths Limited			0.86	-0.25%	0.46%	-1.51%	16.60%	4.83%	12.93%	-11.71%	-3.31%	8.71%	
International													
iShares MSCI All Asia ex Japan		USD \$	0.85	2.62%	4.40%	6.02%	8.70%	-2.09%	4.72%	-21.64%	-7.74%	22.19%	
Blackrock Int Equity Fund*		AUD \$	0.81	0.02%	0.22%	-2.72%	12.99%	8.30%	7.25%	-15.90%	24.76%	-0.61%	
Blackrock Australian Equity Fund*		AUD \$	0.88	0.74%	1.89%	1.90%	4.12%	1.21%	0.96%	-11.03%	11.82%	-2.28%	
Vanguard International Share*		AUD \$	1.00	1.71%	1.93%	0.79%	17.00%	6.89%	8.60%	-16.11%	23.54%	-0.10%	
Vanguard FTSE World exUS		USD \$	1.00	1.18%	1.64%	3.79%	12.62%	1.76%	6.64%	-18.18%	5.00%	8.58%	
Vanguard FTSE Europe		USD \$	0.99	0.86%	0.14%	2.93%	14.56%	1.23%	9.94%	-18.76%	13.28%	2.80%	
iShares Core MSCI Europe		USD \$	0.95	0.80%	0.11%	2.74%	13.83%	0.48%	10.27%	-18.33%	13.42%	2.83%	
iShares Asia 50		USD \$	0.81	3.00%	5.25%	6.14%	11.47%	-3.72%	9.08%	-25.89%	-12.17%	32.08%	
iShares MSCI Japan		USD \$	0.99	0.57%	2.07%	2.91%	17.01%	5.47%	7.81%	-18.70%	-0.89%	14.04%	
Acadian Global Managed Volatility Equity Fund			0.39	-0.48%	-0.39%	-7.16%	1.25%	4.62%	4.24%	-9.88%	10.44%	-11.46%	
Lazard Global Managed Volatility Fund - Australia*			0.03	0.00%	0.00%	0.00%	0.00%	-5.01%	1.89%	-13.72%	19.66%	-22.67%	
Robeco Emerging Conservative Equity Fund - Australia			0.55	1.43%	1.70%	-3.66%	6.80%	4.46%	6.12%	-10.12%	13.49%	-15.41%	

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