

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

16-Aug-23

	Closing prices 15-Aug-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%	0.00%	2.23%	2.23%	0.00%	0.00%	0.00%	
14 days	reported on Friday	2.26%	0.00%	0.00%	0.01%	2.26%	2.25%	0.00%	0.00%	0.00%	
28 days		2.39%	0.00%	0.00%	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		2.79%	0.00%	0.00%	-0.02%	0.07%	0.29%	-0.20%	2.72%	1.95%	
Treasury Bills											
182 days	Tbill auctions are regular Wednesdays	1.92%	0.48	0.00%	0.00%	-0.17%	-0.77%	0.10%	-0.70%	2.69%	
273 days	reported Thursdays	2.40%	0.00	0.00%	0.00%	0.01%	-0.55%	0.25%	-0.81%	2.95%	
364 days		2.97%	0.00%	0.00%	0.00%	-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%	8.50%	
GIS 3Y 2023-26	reported Thursday/Friday	4.45%	0.00%	0.00%	0.03%	-4.55%	-4.58%	0.00%	9.00%	9.00%	
GIS 4Y 2023-27		4.67%	0.00%	0.00%	-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%	0.00%	-0.11%	5.16%	5.27%	0.00%	0.00%	0.00%	
GIS 7Y 2023-30		5.44%	0.00%	0.00%	-0.05%	-0.12%	-0.07%	0.00%	5.56%	9.80%	
GIS 8Y 2023-31		5.58%	0.00%	0.00%	-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%	0.00%	-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		4.21%	0.97	0.02%	0.19%	0.43%	0.34%	0.37%	-0.41%	3.87%	
United Kingdom		4.59%	0.97	0.02%	0.20%	0.26%	0.92%	0.90%	-0.18%	3.67%	
Australia		4.26%	0.97	0.06%	0.24%	0.28%	0.21%	0.73%	-0.75%	4.05%	
New Zealand		4.95%	1.00	0.06%	0.17%	0.46%	0.48%	0.43%	-0.28%	4.47%	
France		3.21%	0.98	0.04%	0.22%	0.31%	0.10%	0.14%	-0.32%	3.12%	
Japan		0.63%	0.95	0.02%	0.02%	0.15%	0.21%	0.05%	-0.07%	0.42%	
Australia RBA Cash Rate											
	Latest 12 mth % change	3.40%						-2.90%	0.60%	5.70%	
Currencies											
Percentage changes											
PGK/USD		0.2790	0.00	0.00%	0.00%	-0.36%	-1.76%	-1.41%	0.00%	-0.35%	
PGK/AUD		0.4284	0.54	-0.60%	0.14%	4.34%	2.24%	-0.09%	1.03%	6.67%	
PGK/GBP		0.2196	0.09	-0.23%	0.37%	2.62%	-6.83%	-3.10%	-2.67%	11.60%	
PGK/NZD		0.4655	0.04	-0.53%	1.13%	5.10%	3.70%	1.84%	0.74%	7.55%	
PGK/JPY		40.580	0.67	0.45%	1.50%	4.70%	7.78%	7.31%	0.27%	14.75%	
USD/AUD		0.6514	0.30	0.62%	-0.14%	-4.49%	-3.89%	-1.33%	-1.00%	-6.60%	
USD/JPY		145.460	0.79	0.46%	1.50%	5.09%	9.75%	8.85%	0.27%	15.13%	
USD/EUR		1.0917	0.80	-0.11%	-0.74%	-2.95%	2.51%	-0.32%	2.28%	-5.83%	
USD/GBP		1.2710	0.84	0.27%	-0.36%	-2.89%	5.49%	1.77%	2.76%	-10.71%	
Equity Indices											
Papua New Guinea											
Percentage changes											
Ksi Index		6,291.70	0.99	0.07%	0.07%	0.07%	0.22%	0.01%	0.14%	7.10%	
Ksi Home Index		15,602.29	0.47	0.32%	0.32%	0.32%	3.18%	-2.88%	5.90%	5.07%	
Australia											
All Ordinaries		7,520.39	0.77	0.36%	0.01%	0.32%	4.14%	0.38%	2.10%	-7.17%	
S&P/ASX 100		6,132.15	0.77	0.39%	-0.14%	0.32%	3.83%	0.50%	1.97%	-3.95%	
S&P/ASX 20		4,069.60	0.67	0.37%	0.20%	0.60%	2.15%	-0.85%	1.71%	-1.83%	
S&P/ASX 50		7,122.60	0.76	0.39%	-0.12%	0.33%	3.53%	-0.05%	2.46%	-3.01%	
S&P/ASX 50 Accumulation		90,887.10	0.88	0.39%	-0.04%	0.41%	5.97%	0.66%	4.05%	1.89%	
S&P/ASX Midcap 50		9,400.10	0.84	0.39%	-0.29%	0.22%	5.78%	4.23%	-1.15%	-9.00%	
S&P/ASX Small Ordinaries		2,861.90	0.63	0.26%	0.88%	-0.45%	2.28%	-1.02%	0.90%	-20.72%	
S&P/ASX 200		7,304.96	0.77	0.38%	-0.08%	0.29%	3.78%	0.36%	1.98%	-5.45%	
S&P/ASX 200 Accumulation		90,352.04	0.88	0.38%	-0.02%	0.35%	6.06%	1.01%	3.46%	-1.08%	
S&P/ASX 300		7,259.53	0.76	0.38%	-0.04%	0.24%	3.67%	0.34%	1.86%	-6.05%	
S&P/ASX 200 Energy		11,943.50	0.93	0.16%	0.97%	7.80%	8.21%	3.56%	-5.27%	39.71%	
S&P/ASX 200 Materials		17,267.00	0.64	-0.27%	-2.02%	-3.38%	0.82%	-2.57%	5.51%	4.79%	
S&P/ASX 200 Industrials		6,854.00	0.89	0.39%	-0.08%	1.00%	9.93%	3.05%	5.79%	-6.18%	
S&P/ASX 200 Consumer Discretionary		3,109.20	0.98	0.18%	1.19%	4.61%	13.88%	-1.87%	9.87%	-22.65%	
S&P/ASX 200 Consumer Staples		13,079.70	0.52	0.40%	-0.37%	0.50%	4.28%	-0.13%	6.13%	-7.39%	
S&P/ASX 200 Healthcare		40,530.30	0.24	3.16%	2.20%	1.26%	-2.07%	-3.18%	3.05%	-8.41%	
S&P/ASX 200 Financials		6,422.00	0.62	0.30%	0.59%	0.76%	1.00%	1.46%	-3.59%	-2.72%	
S&P/ASX 200 Information Technology		1,920.90	0.98	1.76%	0.33%	1.50%	36.67%	21.03%	7.55%	-34.25%	
S&P/ASX 200 Telecommunication Services		1,598.30	0.99	-0.22%	1.32%	3.06%	13.27%	1.40%	7.44%	-13.43%	
S&P/ASX 200 Utilities		8,724.70	0.84	0.11%	-1.52%	-3.18%	4.97%	4.35%	0.70%	24.19%	
S&P/ASX 200 A-REIT		1,346.00	0.45	-0.55%	-2.00%	-2.47%	0.94%	1.76%	-0.16%	-24.00%	
S&P/ASX 200 Financial-x-A-REIT		7,162.70	0.62	0.30%	0.59%	0.76%	1.00%	1.46%	-3.59%	-2.72%	
North American											
DJIA		34,946.39	0.90	-1.02%	-1.04%	-0.02%	5.43%	3.41%	0.38%	-8.78%	
S&P 500		4,437.86	0.85	-1.16%	-1.37%	-2.57%	15.58%	8.30%	7.03%	-19.44%	
NASDAQ		13,631.05	0.82	-1.14%	-1.82%	-5.03%	30.24%	12.81%	16.77%	-33.10%	
Toronto S&P/TSX		19,899.79	0.66	-1.93%	-1.52%	-2.34%	2.66%	0.28%	3.69%	-8.66%	
Europe											
FTSE		7,389.64	0.47	-1.57%	-1.83%	-0.86%	-0.83%	-1.31%	2.42%	0.91%	
DAX		15,767.28	0.84	-0.86%	-0.05%	-2.22%	13.24%	3.32%	12.25%	-12.35%	
CAC 40		7,267.70	0.84	-1.10%	-0.02%	-0.70%	12.26%	1.06%	13.11%	-9.50%	
Asia											
Nikkei		32,238.89	0.81	0.56%	-0.43%	-0.78%	23.55%	18.36%	7.46%	-9.37%	
Hang Seng		18,581.11	0.49	-1.03%	-3.14%	-2.29%	-6.07%	-7.27%	3.13%	-15.46%	
Shanghai		3,176.18	0.56	-0.07%	-2.59%	-0.68%	2.81%	-2.16%	5.94%	-15.13%	
Sensex		65,401.92	0.81	0.00%	-0.68%	-2.09%	7.50%	9.71%	-3.04%	4.44%	

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 	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

16-Aug-23

	15-Aug-23	52 Movement for the period				YTD	Q2 2023	Q1 2023	2022	2021	2020	
		52 wk	Day	Week	Month							
Indices												
MSCI World USD Index	2,948.22	0.83	-0.96%	-1.33%	-3.10%	13.28%	6.28%	7.25%	-19.46%	20.14%	14.06%	
MSCI World Net TR USD Index	9,146.83	0.84	-0.95%	-1.28%	-3.00%	14.54%	6.83%	7.73%	-18.14%	21.82%	15.90%	
MSCI ACWI-ex-Australia TR AUD Index	15,935.04	0.94	-0.45%	-1.01%	2.02%	19.94%	7.63%	9.20%	-12.52%	29.58%	5.73%	
MSCI ACWI Net TR USD Index	360.22	0.83	-0.90%	-1.37%	-3.08%	13.42%	6.18%	7.31%	-18.36%	18.54%	16.25%	
MSCI ACWI Minimum Volatility USD	2,157.67	0.80	-0.45%	-0.56%	-1.02%	1.91%	1.57%	1.01%	-12.04%	11.95%	0.56%	
MSCI EM Asia Net TR USD Index	587.74	0.72	-0.40%	-2.37%	-3.72%	3.72%	-0.77%	4.81%	-21.11%	-5.08%	28.38%	
MSCI EM Net TR USD Index	508.57	0.71	-0.45%	-2.11%	-3.76%	4.63%	0.90%	3.96%	-20.09%	-2.54%	18.31%	
VIX Volatility S&P500	16.46	0.17	11.07%	2.94%	23.76%	-24.04%	-27.33%	-13.71%	25.84%	-24.31%	65.09%	
Commodities												
Light Crude WTI Futures	80.99	0.47	-1.84%	-2.33%	6.92%	0.91%	-6.65%	-5.72%	6.11%	55.89%	-20.54%	
Brent Crude	84.89	0.39	-1.53%	-1.49%	6.61%	-1.19%	-6.11%	-7.15%	9.89%	50.93%	-21.52%	
Gold	1,935.20	0.72	-0.45%	-1.26%	-4.18%	5.97%	-2.86%	8.76%	-0.31%	-3.34%	24.42%	
Silver	22.97	0.62	1.17%	0.73%	-9.04%	-4.44%	-4.70%	0.48%	2.67%	-11.35%	47.38%	
Copper	3.71	0.43	-1.41%	-1.62%	-3.24%	-2.76%	-8.18%	7.45%	-14.77%	27.05%	25.81%	
Iron Ore	105.22	0.59	0.00%	-1.89%	-6.25%	-3.14%	-10.21%	11.66%	-3.57%	-27.05%	81.97%	
Malaysian Palm Oil* RM/tn	3,753	0.51	1.51%	2.09%	-2.54%	-10.02%	-7.57%	-2.71%	-19.15%	32.59%	27.95%	
LNG *Jap/Korea	11.21	0.03	0.54%	2.28%	1.68%	-62.04%	-9.43%	-54.21%	-3.21%	113.25%	169.81%	
ICCO Cocoa	3,340	0.83	0.57%	0.21%	-1.97%	-28.46%	13.13%	12.81%	3.17%	-3.19%	2.48%	
ICO Coffee	149	0.05	-1.22%	-7.50%	-3.86%	-10.79%	-5.57%	1.91%	-26.01%	76.30%	-1.12%	
Equities												
Domestic												
PGK												
Arbitrage												
Bank South Pacific	13.07	13.05	1.00	1.48%	1.48%	1.56%	5.16%	0.39%	3.14%	1.31%	2.08%	1.87%
Credit Corporation		2.00	0.94	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		0.90	0.00	5.88%	5.88%	5.88%	-5.26%	6.25%	-15.79%	-4.04%	10.00%	-5.26%
Kina Securities Limited	1.89	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	27.31	35.46		0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
Santos Limited	18.46	19.11	1.00	0.00%	0.00%	0.00%	0.05%	0.00%				
Australia												
A2 Milk Company Limited	4.97	0.11	0.40%	-3.68%	-2.55%	-27.76%	-15.83%	-15.55%	26.01%	-52.31%	-19.93%	
ANZ Banking Group Limited	25.08	0.76	-0.20%	-0.63%	0.52%	5.42%	3.40%	-3.61%	-13.52%	21.19%	-7.84%	
BSP Financial Group	5.60	0.78	0.00%	0.00%	13.82%	14.29%	-0.41%	-0.41%	14.75%	-17.88%		
BHP Billiton Limited	44.62	0.61	-0.29%	-1.54%	-0.45%	-2.21%	-4.74%	3.51%	9.95%	-2.19%	9.02%	
Boral Limited	5.09	1.00	0.20%	16.74%	17.55%	76.12%	14.49%	21.80%	-52.62%	23.23%	10.49%	
Bougainville Copper Limited	0.36	0.71	2.86%	-4.00%	-2.70%	2.86%	21.21%	-5.71%	14.75%	5.17%	-10.77%	
Bank of Queensland	5.96	0.26	0.34%	1.02%	1.71%	-13.62%	-15.41%	-5.94%	-14.71%	4.52%	6.76%	
Brambles Limited	14.06	0.85	-0.28%	-0.14%	0.43%	16.49%	7.30%	11.27%	13.55%	0.28%	-9.56%	
Commonwealth Bank of Australia	103.51	0.63	-0.18%	1.27%	0.92%	0.89%	1.98%	-4.77%	1.58%	23.01%	2.77%	
CSL	272.80	0.25	3.73%	2.99%	3.11%	-5.20%	-3.79%	0.19%	-1.02%	2.66%	2.69%	
Fortescue Mining	20.82	0.68	0.97%	-1.51%	-8.32%	1.51%	-1.38%	9.65%	6.77%	-18.01%	119.18%	
Horizon Oil Ltd	0.16	0.55	0.00%	3.33%	6.90%	19.23%	-17.65%	30.77%	41.30%	48.39%	-48.33%	
Kina Securities Ltd	0.81	0.43	1.25%	2.53%	1.25%	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	175.80	0.56	0.20%	0.23%	-3.22%	5.29%	1.12%	5.21%	-18.71%	48.32%	0.46%	
Mirvac Group	2.28	0.72	-1.30%	-1.72%	-1.72%	7.04%	8.65%	-2.35%	-26.80%	10.23%	-16.98%	
National Australia Bank	28.70	0.47	1.31%	2.39%	3.72%	-4.52%	-4.87%	-7.78%	4.23%	27.61%	-8.24%	
Newcrest Mining Limited	25.62	0.69	-1.46%	-1.46%	-7.24%	24.13%	-1.60%	30.09%	-15.69%	-5.04%	-14.78%	
Origin Energy Ltd	8.45	0.95	0.36%	0.12%	-1.52%	9.46%	1.45%	7.38%	47.33%	10.08%	-43.67%	
Pilbara Minerals Ltd	4.82	0.71	-3.41%	-9.40%	-6.95%	28.53%	24.11%	5.07%	17.19%	267.82%	210.71%	
Qbe Insurance Group Ltd	15.38	0.88	1.25%	-3.15%	1.72%	14.52%	7.40%	8.64%	18.33%	33.06%	-33.77%	
Rio Tinto Limited	106.05	0.45	-0.44%	-6.53%	-9.27%	-8.90%	-4.54%	3.20%	16.28%	-12.05%	13.38%	
ResMed Inc	28.34	0.12	1.29%	-1.43%	-12.88%	-8.46%	1.30%	4.62%	-13.47%	31.40%	24.34%	
Santos Limited	7.91	0.89	-0.38%	0.64%	5.05%	10.78%	8.99%	-3.36%	13.15%	0.64%	-23.35%	
Steamship Trading Company	11.70	0.68	0.00%	-6.62%	-6.62%	11.43%	26.79%	-13.62%	5.00%	1.52%	-21.20%	
Suncorp Metway Limited	13.38	0.77	1.59%	-2.69%	-2.97%	11.13%	11.40%	0.58%	8.76%	13.66%	-24.85%	
Transurban Group	13.96	0.58	0.43%	0.29%	0.50%	7.55%	0.28%	9.48%	-6.08%	1.17%	-8.38%	
Telstra Corporation Limited	4.26	0.77	-0.23%	0.71%	0.71%	6.77%	1.90%	5.76%	-4.55%	40.27%	-15.82%	
Treasury Wine Estates Limited	11.71	0.26	2.81%	-0.34%	7.43%	-13.96%	-14.08%	-3.97%	9.94%	31.70%	-42.12%	
Westpac Banking Corporation	21.97	0.43	0.27%	1.20%	1.71%	-5.91%	-1.48%	-7.24%	9.37%	10.22%	-20.06%	
Worley Limited	17.66	1.00	1.15%	2.85%	4.81%	17.73%	9.58%	-3.93%	41.11%	-7.48%	-24.95%	
Woolworths Limited	38.45	0.78	0.37%	0.16%	-0.57%	14.57%	4.83%	12.93%	-11.71%	-3.31%	8.71%	
International												
iShares MSCI All Asia ex Japan	USD \$	65.16	0.56	-1.29%	-3.01%	-4.51%	0.54%	-2.09%	4.72%	-21.64%	-7.74%	22.19%
Blackrock Int Equity Fund*	AUD \$	21.75	0.92	0.70%	1.35%	3.78%	15.23%	8.30%	7.25%	-15.90%	24.76%	-0.61%
Blackrock Australian Equity Fund*	AUD \$	1.76	0.70	-0.82%	-0.57%	-0.27%	1.70%	1.21%	0.96%	-11.03%	11.82%	-2.28%
Vanguard International Share*	AUD \$	3.01	0.94	-0.45%	-1.01%	2.01%	15.97%	6.89%	8.60%	-16.11%	23.54%	-0.10%
Vanguard FTSE World exUS	USD \$	53.53	0.76	-1.22%	-2.03%	-4.14%	6.76%	1.76%	6.64%	-18.18%	5.00%	8.58%
Vanguard FTSE Europe	USD \$	60.79	0.84	-1.28%	-1.71%	-4.19%	9.65%	1.23%	9.94%	-18.76%	13.28%	2.80%
iShares Core MSCI Europe	USD \$	51.86	0.81	-1.24%	-1.54%	-4.00%	9.18%	0.48%	10.27%	-18.33%	13.42%	2.83%
iShares Asia 50	USD \$	57.59	0.56	-1.62%	-3.26%	-5.70%	1.50%	-3.72%	9.08%	-25.89%	-12.17%	32.08%
iShares MSCI Japan	USD \$	60.17	0.76	-1.07%	-2.56%	-4.96%	10.53%	5.477%	7.81%	-18.70%	-0.89%	14.04%
Acadian Global Managed Volatility Equity Fund	USD \$	1.60	0.55	0.38%	0.71%	3.36%	3.47%	4.62%	4.24%	-9.88%	10.44%	-11.46%
Lazard Global Managed Volatility Fund - Australia*	USD \$	0.99	0.00	0.00%	0.00%	0.00%	-3.21%	-5.01%	1.89%	-13.72%	19.66%	-22.67%
Robeco Emerging Conservative Equity Fund - Australia	USD \$	1.42	0.62	-0.19%	-0.46%	3.15%	7.61%	4.46%	6.12%	-10.12%	13.49%	-15.41%

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