

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-Aug-23	52 wk	Movement for the period				Q2 2023	Q1 2023	2022	2021	2020
			Day	Week	Month	YTD					
Interest Rates											
<i>Central Bank Bills</i>											
7 days	C-bill auctions on Thursday; reported on Friday	2.23%	0.00%	0.00%	0.00%	2.23%	2.23%	0.00%	0.00%	0.00%	
14 days		2.26%	0.00%	0.00%	0.01%	2.26%	2.25%	0.00%	0.00%	0.00%	
28 days		2.38%	0.00%	-0.01%	0.00%	0.42%	0.24%	0.18%	1.96%	1.29%	
63 days		2.65%	0.00%	-0.01%	-0.01%	0.17%	0.20%	-0.02%	2.48%	1.99%	
91 days		2.78%	0.00	0.00%	-0.01%	-0.02%	0.06%	0.29%	-0.20%	2.72%	
<i>Treasury Bills</i>											
182 days	Tbill auctions are regular Wednesdays	1.92%	0.48	0.00%	0.00%	-0.08%	-0.77%	0.10%	-0.70%	2.69%	
273 days	reported Thursdays	2.30%	0.00	0.00%	-0.10%	-0.09%	-0.65%	0.25%	-0.81%	2.95%	
364 days		2.79%	0.00%	-0.18%	-0.18%	-1.48%	0.04%	-1.32%	4.27%	7.04%	
<i>Government Inscribed Stock</i>											
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%	
<i>Kina Facility Rate</i>											
		3.50%	1.00	0.00%	0.00%	0.00%	0.25%	0.00%	0.25%	3.25%	
<i>Ten year Government Bond yields</i>											
United States		4.34%	1.00	0.08%	0.15%	0.47%	0.46%	0.37%	-0.41%	3.87%	
United Kingdom		4.73%	0.99	0.05%	0.16%	0.47%	1.06%	0.90%	-0.18%	3.67%	
Australia		4.26%	0.95	0.03%	0.07%	0.26%	0.21%	0.73%	-0.75%	4.05%	
New Zealand		5.05%	0.99	0.02%	0.15%	0.45%	0.57%	0.43%	-0.28%	4.47%	
France		3.24%	0.99	0.08%	0.07%	0.29%	0.13%	0.14%	-0.32%	3.12%	
Japan		0.65%	0.99	0.01%	0.04%	0.19%	0.23%	0.05%	-0.07%	0.42%	
<i>Australia RBA Cash Rate</i>											
	Latest 12 mth % change	4.10%	0.00%	0.00%	0.00%	1.00%	0.50%	0.50%	3.10%	0.10%	
<i>PNG CPI Index</i>											
		3.40%					-2.90%	0.60%	5.70%	4.60%	
Currencies											
<i>Percentage changes</i>											
PGK/USD		0.2780	0.00	0.00%	-0.36%	-0.71%	-2.11%	-1.41%	0.00%	-0.35%	
PGK/AUD		0.4344	0.64	0.12%	0.79%	5.16%	3.68%	-0.09%	1.03%	6.67%	
PGK/GBP		0.2183	0.09	0.00%	-0.82%	0.60%	-7.38%	-3.10%	-2.67%	11.60%	
PGK/NZD		0.4701	0.04	0.30%	0.45%	4.54%	4.72%	1.84%	0.74%	7.55%	
PGK/JPY		40.420	0.65	0.02%	0.05%	2.95%	7.36%	7.31%	0.27%	14.75%	
USD/AUD		0.6401	0.18	-0.11%	-1.13%	-5.56%	-5.56%	-1.33%	-1.00%	-6.60%	
USD/JPY		145.410	0.78	0.03%	0.43%	3.72%	9.71%	8.85%	0.27%	15.13%	
USD/EUR		1.0881	0.78	-0.02%	-0.44%	-2.35%	2.17%	-0.32%	2.28%	-5.83%	
USD/GBP		1.2739	0.85	0.00%	0.50%	-1.27%	5.73%	1.77%	2.76%	-10.71%	
Equity Indices											
<i>Papua New Guinea</i>											
<i>Percentage changes</i>											
Ksi Index		6,292.66	1.00	0.00%	0.08%	0.13%	0.24%	0.01%	0.14%	7.10%	
Ksi Home Index		15,561.14	0.43	0.00%	0.06%	0.06%	2.91%	-2.88%	5.90%	5.07%	
<i>Australia</i>											
All Ordinaries		7,335.94	0.61	-0.41%	-2.10%	-2.41%	1.58%	0.38%	2.10%	-7.17%	
S&P/ASX 100		5,971.00	0.59	-0.49%	-2.25%	-2.66%	1.10%	0.50%	1.97%	-3.95%	
S&P/ASX 20		3,953.00	0.49	-0.52%	-2.50%	-2.80%	-0.78%	-0.85%	1.71%	-1.83%	
S&P/ASX 50		6,929.90	0.58	-0.50%	-2.33%	-2.79%	0.73%	-0.05%	2.46%	-3.01%	
S&P/ASX 50 Accumulation		88,689.10	0.73	-0.50%	-2.04%	-2.43%	3.41%	0.66%	4.05%	1.89%	
S&P/ASX Midcap 50		9,200.00	0.69	-0.41%	-1.74%	-1.81%	3.52%	4.23%	-1.15%	-9.00%	
S&P/ASX Small Ordinaries		2,804.30	0.50	-0.11%	-1.76%	-2.13%	0.22%	-1.02%	0.90%	-20.72%	
S&P/ASX 200		7,115.47	0.60	-0.46%	-2.22%	-2.61%	1.09%	0.36%	1.98%	-5.45%	
S&P/ASX 200 Accumulation		88,234.75	0.73	-0.44%	-1.97%	-2.30%	3.58%	1.01%	3.46%	-1.08%	
S&P/ASX 300		7,073.45	0.59	-0.45%	-2.20%	-2.60%	1.01%	0.34%	1.86%	-6.05%	
S&P/ASX 200 Energy		11,911.10	0.92	0.65%	-0.11%	2.28%	7.92%	3.56%	-5.27%	39.71%	
S&P/ASX 200 Materials		17,253.70	0.55	-0.08%	-2.71%	-3.36%	-1.64%	-2.57%	5.51%	4.79%	
S&P/ASX 200 Industrials		6,656.50	0.72	-0.52%	-2.50%	-3.19%	6.77%	3.05%	5.79%	-6.18%	
S&P/ASX 200 Consumer Discretionary		3,057.60	0.88	0.83%	-1.49%	2.18%	11.99%	-1.87%	9.87%	-22.65%	
S&P/ASX 200 Consumer Staples		12,626.90	0.32	-1.34%	-3.08%	-3.78%	0.67%	-0.13%	6.13%	-7.39%	
S&P/ASX 200 Healthcare		39,634.60	0.09	-0.95%	0.88%	-1.41%	-4.23%	-3.18%	3.05%	-8.41%	
S&P/ASX 200 Financials		6,168.30	0.37	-0.85%	-3.66%	-4.50%	-2.99%	1.46%	-3.59%	-2.72%	
S&P/ASX 200 Information Technology		1,824.10	0.81	-1.32%	-3.37%	-1.89%	29.78%	21.03%	7.55%	-34.25%	
S&P/ASX 200 Telecommunication Services		1,521.60	0.70	-0.92%	-5.01%	-1.57%	7.83%	1.40%	7.44%	-13.43%	
S&P/ASX 200 Utilities		8,718.20	0.84	-0.42%	0.03%	-3.94%	4.89%	4.35%	0.70%	24.19%	
S&P/ASX 200 A-REIT		1,383.20	0.58	-0.37%	2.19%	-1.19%	3.73%	1.76%	-0.16%	-24.00%	
S&P/ASX 200 Financial-x-A-REIT		6,879.70	0.37	-0.85%	-3.66%	-4.50%	-2.99%	1.46%	-3.59%	-2.72%	
<i>North American</i>											
DJIA		34,463.69	0.83	-0.11%	-2.39%	-2.68%	3.97%	3.41%	0.38%	-8.78%	
S&P 500		4,399.77	0.81	0.69%	-2.00%	-3.40%	14.59%	8.30%	7.03%	-19.44%	
NASDAQ		13,497.59	0.79	1.56%	-2.11%	-3.99%	28.96%	12.81%	16.77%	-33.10%	
Toronto S&P/TSX		19,784.87	0.62	-0.17%	-2.49%	-3.87%	2.06%	0.28%	3.69%	-8.66%	
<i>Europe</i>											
FTSE		7,257.82	0.36	-0.06%	-3.32%	-5.48%	-2.60%	-1.31%	2.42%	0.91%	
DAX		15,603.28	0.81	0.19%	-1.89%	-3.63%	12.06%	3.32%	12.25%	-12.35%	
CAC 40		7,198.06	0.80	0.47%	-2.05%	-3.09%	11.19%	1.06%	13.11%	-9.50%	
<i>Asia</i>											
Nikkei		31,565.64	0.73	0.37%	-1.54%	-3.47%	20.97%	18.36%	7.46%	-9.37%	
Hang Seng		17,623.29	0.37	-1.82%	-6.13%	-5.60%	-10.91%	-7.27%	3.13%	-15.46%	
Shanghai		3,092.98	0.40	-1.24%	-2.69%	-2.25%	0.12%	-2.16%	5.94%	-15.13%	
Sensex		65,216.09	0.79	0.41%	-0.28%	-1.76%	7.19%	9.71%	-3.04%	4.44%	

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■	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

22-Aug-23

	21-Aug-23	52 wk	Movement for the period				YTD	Q2 2023	Q1 2023	2022	2021	2020
			Day	Week	Month							
Indices												
MSCI World USD Index	2,910.52	0.78	0.45%	-2.23%	-4.18%	11.83%	6.28%	7.25%	-19.46%	20.14%	14.06%	
MSCI World Net TR USD Index	8,992.47	0.78	0.00%	-2.63%	-4.48%	12.60%	6.83%	7.73%	-18.14%	21.82%	15.90%	
MSCI ACWI-ex-Australia TR AUD Index	15,871.02	0.92	0.00%	-0.85%	0.60%	19.46%	7.63%	9.20%	-12.52%	29.58%	5.73%	
MSCI ACWI Net TR USD Index	355.36	0.77	0.35%	-2.24%	-4.17%	11.89%	6.18%	7.31%	-18.36%	18.54%	16.25%	
MSCI ACWI Minimum Volatility USD	2,128.08	0.70	-0.23%	-1.82%	-3.45%	0.51%	1.57%	1.01%	-12.04%	11.95%	0.56%	
MSCI EM Asia Net TR USD Index	572.63	0.62	-0.56%	-2.96%	-4.93%	1.05%	-0.77%	4.81%	-21.11%	-5.08%	28.38%	
MSCI EM Net TR USD Index	497.28	0.62	-0.48%	-2.66%	-5.12%	2.31%	0.90%	3.96%	-20.09%	-2.54%	18.31%	
VIX Volatility S&P500	17.13	0.20	-0.98%	15.59%	23.15%	-20.95%	-27.33%	-13.71%	25.84%	-24.31%	65.09%	
Commodities												
Light Crude WTI Futures	80.72	0.46	-0.65%	-2.17%	2.37%	0.57%	-6.65%	-5.72%	6.11%	55.89%	-20.54%	
Brent Crude	84.46	0.38	-0.40%	-2.03%	2.08%	-1.69%	-6.11%	-7.15%	9.89%	50.93%	-21.52%	
Gold	1,923.00	0.69	0.34%	-1.08%	-3.62%	5.30%	-2.86%	8.76%	-0.31%	-3.34%	24.42%	
Silver	23.66	0.70	2.60%	4.19%	-3.41%	-1.58%	-4.70%	0.48%	2.67%	-11.35%	47.38%	
Copper	3.75	0.48	0.37%	-0.11%	-2.37%	-1.47%	-8.18%	7.45%	-14.77%	27.05%	25.81%	
Iron Ore	107.08	0.63	0.38%	1.77%	-3.81%	-1.43%	-10.21%	11.66%	-3.57%	-27.05%	81.97%	
Malaysian Palm Oil* RM/tn	3,922	0.66	1.76%	6.09%	-3.38%	-5.97%	-7.57%	-2.71%	-19.15%	32.59%	27.95%	
LNG *Jap/Korea	14.30	0.09	2.51%	28.31%	27.00%	-51.55%	-9.43%	-54.21%	-3.21%	113.25%	169.81%	
ICCO Cocoa	3,355	0.84	-0.33%	1.02%	-1.81%	29.04%	13.13%	12.81%	3.17%	-3.19%	2.48%	
ICO Coffee	148	0.04	0.07%	-2.35%	-9.48%	-11.81%	-5.57%	1.91%	-26.01%	76.30%	-1.12%	
Equities												
Domestic												
PGK												
	Arbitrage		Percentage changes									
		PNGX										
Bank South Pacific	13.05	13.10	0.00%	1.87%	1.95%	5.56%	0.39%	3.14%	1.31%	2.08%	1.87%	
Credit Corporation		2.00	0.00%	0.00%	0.00%	8.11%	0.00%	8.11%	10.12%	-1.18%	6.25%	
City Pharmacy		0.79	0.00%	-1.25%	-1.25%	-12.22%	-15.79%	5.56%	-5.26%	90.00%	-38.27%	
Kina Asset Management Limited		0.90	0.00%	5.88%	5.88%	-5.26%	6.25%	-15.79%	-4.04%	10.00%	-5.26%	
Kina Securities Limited	1.83	2.40	0.00%	0.00%	9.09%	-12.73%	-4.00%	-9.09%	-6.78%	-1.67%	-10.98%	
Steamship Trading Company	26.93	35.46	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	
Santos Limited	18.07	19.11	0.00%	0.00%	0.00%	0.00%	0.05%	0.00%				
Australia												
A2 Milk Company Limited	4.27	0.00	-13.56%	-13.74%	-15.94%	-37.94%	-15.83%	-15.55%	26.01%	-52.31%	-19.93%	
ANZ Banking Group Limited	24.24	0.53	-1.02%	-3.54%	-3.50%	1.89%	3.40%	-3.61%	-13.52%	21.19%	-7.84%	
BSP Financial Group	5.67	0.83	1.25%	1.25%	10.96%	15.71%	-0.41%	-0.41%	14.75%	-17.88%		
BHP Billiton Limited	43.52	0.53	-0.39%	-2.75%	-1.85%	-4.62%	-4.74%	3.51%	9.95%	-2.19%	9.02%	
Boral Limited	5.03	0.98	0.40%	-0.98%	18.08%	74.05%	14.49%	21.80%	-52.62%	23.23%	10.49%	
Bougainville Copper Limited	0.33	0.50	-9.59%	-5.71%	-13.16%	-5.71%	21.21%	-5.71%	14.75%	5.17%	-10.77%	
Bank of Queensland	5.86	0.22	-0.85%	-1.35%	-1.35%	-15.07%	-15.41%	-5.94%	-14.71%	4.52%	6.76%	
Brambles Limited	14.06	0.85	-0.07%	-0.28%	0.07%	16.49%	7.30%	11.27%	13.55%	0.28%	-9.56%	
Commonwealth Bank of Australia	98.45	0.38	-0.61%	-5.06%	-5.73%	-4.04%	1.98%	-4.17%	1.58%	23.01%	2.77%	
CSL	266.86	0.15	-1.37%	1.47%	0.22%	-7.26%	-3.79%	0.19%	-1.02%	2.66%	2.69%	
Fortescue Mining	20.42	0.63	0.44%	-0.97%	-7.98%	-0.44%	-1.38%	9.65%	6.77%	-18.01%	119.18%	
Horizon Oil Ltd	0.16	0.64	0.00%	3.23%	6.67%	23.08%	-17.65%	30.77%	41.30%	48.39%	-48.33%	
Kina Securities Ltd	0.80	0.36	0.63%	-0.62%	-2.45%	2.58%	-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	170.12	0.43	0.78%	-3.04%	-7.34%	1.89%	1.12%	5.21%	-18.71%	48.32%	0.46%	
Mirvac Group	2.29	0.74	-3.38%	-0.87%	-1.72%	7.51%	8.65%	-2.35%	-26.80%	10.23%	-16.98%	
National Australia Bank	27.57	0.32	-0.40%	-2.68%	-0.43%	-8.28%	-4.87%	-7.78%	4.23%	27.61%	-8.24%	
Newcrest Mining Limited	24.79	0.64	-0.80%	-4.65%	-6.38%	20.11%	-1.60%	30.09%	-15.69%	-5.04%	-14.78%	
Origin Energy Ltd	8.69	1.00	0.23%	3.21%	1.16%	12.56%	1.45%	7.38%	47.33%	10.08%	-43.67%	
Pilbara Minerals Ltd	4.85	0.69	2.54%	-2.81%	5.66%	29.33%	24.11%	5.07%	17.19%	267.82%	210.71%	
Qbe Insurance Group Ltd	14.77	0.75	-1.47%	-2.76%	-6.76%	9.98%	7.40%	6.64%	18.33%	33.06%	-33.77%	
Rio Tinto Limited	104.82	0.42	-0.82%	-1.60%	-9.05%	-9.96%	-4.54%	3.20%	16.28%	-12.05%	13.38%	
ResMed Inc	26.08	0.00	-0.38%	-6.79%	-20.15%	-15.76%	1.30%	4.62%	-13.47%	31.40%	24.34%	
Santos Limited	7.85	0.85	1.03%	-1.13%	-0.63%	9.94%	8.99%	-3.36%	13.15%	0.64%	-23.35%	
Steamship Trading Company	11.70	0.68	0.00%	0.00%	-6.62%	11.43%	26.79%	-13.62%	5.00%	1.52%	-21.20%	
Suncorp Metway Limited	13.06	0.70	-1.43%	-0.84%	-6.45%	8.47%	11.40%	0.58%	8.76%	13.66%	-24.85%	
Transurban Group	13.18	0.31	0.08%	-5.18%	-6.39%	1.54%	0.28%	9.48%	-6.08%	1.17%	-8.38%	
Telstra Corporation Limited	3.97	0.36	-0.75%	-7.03%	-6.59%	-0.50%	1.90%	5.76%	-4.55%	40.27%	-15.82%	
Treasury Wine Estates Limited	11.60	0.24	-1.69%	1.84%	3.76%	-14.77%	-14.08%	-3.97%	9.94%	31.70%	-42.12%	
Westpac Banking Corporation	20.62	0.13	-3.06%	-5.89%	-6.10%	-11.69%	-1.48%	-7.24%	9.37%	10.22%	-20.06%	
Worley Limited	17.27	0.93	0.88%	-1.09%	1.71%	15.13%	9.58%	-3.93%	41.11%	-7.48%	-24.95%	
Woolworths Limited	37.35	0.64	-0.59%	-2.51%	-3.81%	11.29%	4.83%	12.93%	-11.71%	-3.31%	8.71%	
International												
iShares MSCI All Asia ex Japan	USD \$	64.13	0.50	0.11%	-2.85%	-6.17%	-1.05%	-2.09%	4.72%	-21.64%	-7.74%	22.19%
Blackrock Int Equity Fund*	AUD \$	21.42	0.83	0.02%	-0.84%	0.64%	13.47%	8.30%	7.25%	-15.90%	24.76%	-0.61%
Blackrock Australian Equity Fund*	AUD \$	1.73	0.59	0.05%	-2.33%	-1.99%	0.16%	1.21%	0.96%	-11.03%	11.82%	-2.28%
Vanguard International Share*	AUD \$	3.00	0.92	0.00%	-0.85%	0.60%	15.51%	6.89%	8.60%	-16.11%	23.54%	-0.10%
Vanguard FTSE World exUS	USD \$	52.91	0.71	0.28%	-2.36%	-5.08%	5.52%	1.76%	6.64%	-18.18%	5.00%	8.58%
Vanguard FTSE Europe	USD \$	60.14	0.81	0.57%	-2.34%	-4.69%	8.48%	1.23%	9.94%	-18.76%	13.28%	2.80%
iShares Core MSCI Europe	USD \$	51.30	0.78	0.51%	-2.30%	-4.70%	8.00%	0.48%	10.27%	-18.33%	13.42%	2.83%
iShares Asia 50	USD \$	56.38	0.50	0.02%	-3.69%	-7.73%	-0.63%	-3.72%	9.08%	-25.89%	-12.17%	32.08%
iShares MSCI Japan	USD \$	59.37	0.71	0.08%	-2.38%	-5.01%	9.06%	5.47%	7.81%	-18.70%	-0.89%	14.04%
Acadian Global Managed Volatility Equity Fund		1.58	0.48	-0.05%	-0.58%	0.83%	2.48%	4.62%	4.24%	-9.88%	10.44%	-11.46%
Lazard Global Managed Volatility Fund - Australia*		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		1.43	0.69	0.27%	0.60%	3.28%	8.46%	4.46%	6.12%	-10.12%	13.49%	-15.41%

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