

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

24-Aug-23

	Closing prices 23-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											
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%	1.95%	
Treasury Bills											
182 days	1.92%	0.48	0.00%	0.00%	-0.08%	-0.77%	0.10%	-0.70%	2.69%	4.29%	
273 days	2.29%	0.00	-0.01%	-0.01%	-0.10%	-0.66%	0.25%	-0.81%	2.95%	5.95%	
364 days	2.79%		0.00%	0.00%	-0.18%	-1.48%	0.04%	-1.32%	4.27%	7.04%	
Government Inscribed Stock											
GIS 2Y 2023-25	4.25%		0.00%	0.00%	0.00%	0.05%	0.05%	0.00%	4.20%	8.50%	
GIS 3Y 2023-26	4.19%		-0.26%	-0.26%	-0.26%	-4.81%	-4.58%	0.00%	9.00%	9.00%	
GIS 4Y 2023-27	4.35%		-0.32%	-0.32%	-0.32%	-0.81%	-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	4.98%		-0.18%	-0.18%	-0.18%	4.98%	5.27%	0.00%	0.00%	0.00%	
GIS 7Y 2023-30	5.27%		-0.17%	-0.17%	-0.17%	-0.29%	-0.07%	0.00%	5.56%	9.80%	
GIS 8Y 2023-31	5.43%		-0.15%	-0.15%	-0.15%	-0.01%	0.20%	0.00%	5.44%	0.00%	
GIS 9Y 2023-32	5.61%		-0.25%	-0.25%	-0.25%	0.17%	0.42%	0.00%	5.44%	9.90%	
GIS 10Y 2023-33	5.76%		-0.07%	-0.07%	-0.07%	0.32%	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%	3.00%	
Ten year Government Bond yields											
United States	4.19%	0.88	-0.13%	-0.06%	0.33%	0.32%	0.37%	-0.41%	3.87%	1.51%	
United Kingdom	4.47%	0.86	-0.18%	-0.18%	0.19%	0.80%	0.90%	-0.18%	3.67%	0.97%	
Australia	4.19%	0.89	-0.08%	-0.01%	0.19%	0.14%	0.73%	-0.75%	4.05%	1.67%	
New Zealand	5.07%	0.94	-0.07%	0.12%	0.44%	0.60%	0.43%	-0.28%	4.47%	2.39%	
France	3.04%	0.81	-0.13%	-0.15%	0.03%	-0.07%	0.14%	-0.32%	3.12%	0.20%	
Japan	0.67%	1.00	0.01%	0.04%	0.22%	0.25%	0.05%	-0.07%	0.42%	0.07%	
Australia											
RBA Cash Rate	4.10%		0.00%	0.00%	0.00%	1.00%	0.50%	0.50%	3.10%	0.10%	
PNG CPI Index											
Latest 12 mth % change	3.40%						-2.90%	0.60%	5.70%	4.60%	
Currencies											
Percentage changes											
PGK/USD	0.2770	0.00	0.00%	-0.54%	-0.72%	-2.46%	-1.41%	0.00%	-0.35%	0.00%	
PGK/AUD	0.4304	0.57	-0.25%	-0.32%	4.29%	2.72%	-0.09%	1.03%	6.67%	6.19%	
PGK/GBP	0.2174	0.07	0.28%	-0.78%	0.46%	-7.76%	-3.10%	-2.67%	11.60%	1.00%	
PGK/NZD	0.4656	0.04	-0.19%	-0.26%	3.81%	3.72%	1.84%	0.74%	7.55%	5.78%	
PGK/JPY	40.340	0.64	-0.30%	-0.42%	2.57%	7.14%	7.31%	0.27%	14.75%	11.64%	
USD/AUD	0.6437	0.22	0.25%	-0.20%	-4.81%	-5.03%	-1.33%	-1.00%	-6.60%	-5.83%	
USD/JPY	145.650	0.79	-0.28%	0.14%	3.32%	9.89%	8.85%	0.27%	15.13%	11.63%	
USD/EUR	1.0857	0.77	-0.51%	-0.52%	-1.82%	1.94%	-0.32%	2.28%	-5.83%	-8.00%	
USD/GBP	1.2746	0.85	-0.23%	0.25%	-1.16%	5.78%	1.77%	2.76%	-10.71%	-0.98%	
Equity Indices											
Papua New Guinea											
Ksi Index	6,292.66	1.00	0.00%	0.02%	0.12%	0.24%	0.01%	0.14%	7.10%	-3.09%	
Ksi Home Index	15,561.14	0.43	0.00%	-0.26%	0.06%	2.91%	-2.88%	5.90%	5.07%	8.11%	
Australia											
All Ordinaries	7,367.64	0.64	0.29%	-0.60%	-3.28%	2.02%	0.38%	2.10%	-7.17%	13.55%	
S&P/ASX 100	5,995.97	0.62	0.41%	-0.72%	-3.56%	1.53%	0.50%	1.97%	-3.95%	13.28%	
S&P/ASX 20	3,970.20	0.51	0.70%	-0.73%	-3.97%	-0.35%	-0.85%	1.71%	-1.83%	12.14%	
S&P/ASX 50	6,960.40	0.61	0.61%	-0.75%	-3.70%	1.18%	-0.05%	2.46%	-3.01%	12.37%	
S&P/ASX 50 Accumulation	89,092.20	0.75	0.61%	-0.68%	-3.33%	3.88%	0.66%	4.05%	1.89%	17.00%	
S&P/ASX Midcap 50	9,225.50	0.70	-0.83%	-0.53%	-2.64%	3.81%	4.23%	-1.15%	-9.00%	18.46%	
S&P/ASX Small Ordinaries	2,830.40	0.56	0.19%	0.03%	-1.72%	1.15%	-1.02%	0.90%	-20.72%	14.24%	
S&P/ASX 200	7,148.42	0.63	0.38%	-0.65%	-3.43%	1.56%	0.36%	1.98%	-5.45%	13.02%	
S&P/ASX 200 Accumulation	88,672.07	0.76	0.39%	-0.55%	-3.09%	4.09%	1.01%	3.46%	-1.08%	17.23%	
S&P/ASX 300	7,106.87	0.62	0.39%	-0.64%	-3.37%	1.49%	0.34%	1.86%	-6.05%	13.38%	
S&P/ASX 200 Energy	11,717.20	0.83	-0.96%	-1.03%	-1.09%	6.16%	3.56%	-5.27%	39.71%	-1.97%	
S&P/ASX 200 Materials	17,494.20	0.60	1.33%	1.59%	-6.34%	-0.27%	-2.57%	5.51%	4.79%	6.84%	
S&P/ASX 200 Industrials	6,672.90	0.73	0.50%	-1.62%	-3.15%	7.03%	3.05%	5.79%	-6.18%	11.24%	
S&P/ASX 200 Consumer Discretionary	3,062.40	0.89	0.94%	-0.66%	2.05%	12.16%	-1.87%	9.87%	-22.65%	21.31%	
S&P/ASX 200 Consumer Staples	12,526.40	0.27	1.77%	-3.65%	-4.57%	-0.13%	-0.13%	6.13%	-7.39%	7.13%	
S&P/ASX 200 Healthcare	39,144.80	0.01	-0.36%	-2.90%	-1.73%	-5.41%	-3.18%	3.05%	-8.41%	7.98%	
S&P/ASX 200 Financials	6,230.00	0.43	0.57%	-1.30%	-4.09%	-2.02%	1.46%	-3.59%	-2.72%	20.20%	
S&P/ASX 200 Information Technology	1,817.80	0.80	-5.26%	-2.51%	-3.10%	29.33%	21.03%	7.55%	-34.25%	-2.79%	
S&P/ASX 200 Telecommunication Services	1,537.50	0.76	-0.86%	-2.89%	-1.40%	8.96%	1.40%	7.44%	-13.43%	28.46%	
S&P/ASX 200 Utilities	8,758.40	0.86	-0.13%	1.22%	-3.05%	5.37%	4.35%	0.70%	24.19%	4.56%	
S&P/ASX 200 A-REIT	1,392.90	0.61	-0.33%	3.39%	0.47%	4.46%	1.76%	-0.16%	-24.00%	21.61%	
S&P/ASX 200 Financial-x-A-REIT	6,948.50	0.43	0.57%	-1.31%	-4.09%	-2.02%	1.46%	-3.59%	-2.72%	20.20%	
North American											
DJIA	34,472.98	0.83	0.54%	-0.84%	-2.95%	4.00%	3.41%	0.38%	-8.78%	18.73%	
S&P 500	4,436.01	0.85	1.10%	0.72%	-2.86%	15.54%	8.30%	7.03%	-19.44%	26.89%	
NASDAQ	13,721.03	0.85	1.59%	1.83%	-2.88%	31.09%	12.81%	16.77%	-33.10%	21.39%	
Toronto S&P/TSX	19,879.79	0.65	0.96%	-0.10%	-3.32%	2.55%	0.28%	3.69%	-8.66%	21.74%	
Europe											
FTSE	7,320.53	0.42	0.68%	-0.49%	-4.64%	-1.76%	-1.31%	2.42%	0.91%	14.30%	
DAX	15,728.41	0.84	0.15%	-0.39%	-2.50%	12.96%	3.32%	12.25%	-12.35%	15.79%	
CAC 40	7,246.62	0.83	0.08%	-0.19%	-0.94%	11.94%	1.06%	13.11%	-9.50%	28.85%	
Asia											
Nikkei	32,010.26	0.78	0.48%	0.77%	-2.01%	22.67%	18.36%	7.46%	-9.37%	4.91%	
Hang Seng	17,845.92	0.39	0.31%	-2.64%	-7.85%	-9.78%	-7.27%	3.13%	-15.46%	-14.08%	
Shanghai	3,078.40	0.37	-1.34%	-2.28%	-4.49%	-0.35%	-2.16%	5.94%	-15.13%	4.80%	
Sensex	65,433.30	0.81	0.33%	-0.16%	-1.91%	7.55%	9.71%	-3.04%	4.44%	21.99%	

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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

24-Aug-23

		23-Aug-23	52 wk	Movement for the period				YTD	Q2 2023	Q1 2023	2022	2021	2020
				Day	Week	Month							
Indices													
MSCI World USD Index		2,937.70	0.82	0.98%	0.41%	-3.51%	12.87%	6.28%	7.25%	-19.46%	20.14%	14.06%	
MSCI World Net TR USD Index		9,117.65	0.83	0.98%	0.44%	-3.39%	14.17%	6.83%	7.73%	-18.14%	21.82%	15.90%	
MSCI ACWI-ex-Australia TR AUD Index		15,964.65	0.95	0.42%	0.36%	1.02%	20.16%	7.63%	9.20%	-12.52%	29.58%	5.73%	
MSCI ACWI Net TR USD Index		358.76	0.81	0.92%	0.34%	-3.65%	12.96%	6.18%	7.31%	-18.36%	18.54%	16.25%	
MSCI ACWI Minimum Volatility USD		2,141.47	0.74	0.55%	-0.44%	-2.99%	1.15%	1.57%	1.01%	-12.04%	11.95%	0.56%	
MSCI EM Asia Net TR USD Index		577.69	0.66	0.14%	-0.98%	-6.00%	1.95%	-0.77%	4.81%	-21.11%	-5.08%	28.38%	
MSCI EM Net TR USD Index		502.85	0.66	0.37%	-0.52%	-5.78%	3.45%	0.90%	3.96%	-20.09%	-2.54%	18.31%	
VIX Volatility S&P500		15.98	0.15	-5.83%	-4.77%	21.15%	-26.26%	-27.33%	-13.71%	25.84%	-24.31%	65.09%	
Commodities													
Light Crude WTI Futures		78.89	0.47	-1.82%	-0.62%	0.14%	-1.71%	-6.65%	-5.72%	6.11%	55.89%	-20.54%	
Brent Crude		83.21	0.41	-0.98%	-0.29%	0.35%	-3.14%	-6.11%	-7.15%	9.89%	50.93%	-21.52%	
Gold		1,948.10	0.75	1.15%	1.03%	-3.06%	6.68%	-2.86%	8.76%	-0.31%	-3.34%	24.42%	
Silver		24.71	0.82	3.99%	8.11%	-1.04%	2.79%	-4.70%	0.48%	2.67%	-11.35%	47.38%	
Copper		3.84	0.56	1.29%	3.84%	-1.65%	0.71%	-8.18%	7.45%	-14.77%	27.05%	25.81%	
Iron Ore		111.73	0.74	4.34%	7.43%	-1.28%	2.85%	-10.21%	11.66%	-3.57%	-27.05%	81.97%	
Malaysian Palm Oil* RM/tn		3,812	0.56	-1.17%	-0.08%	-4.39%	-8.61%	-7.57%	-2.71%	-19.15%	32.59%	27.95%	
LNG *Jap/Korea		13.74	0.09	-3.95%	-4.09%	23.74%	-53.46%	-9.43%	-54.21%	-3.21%	113.25%	169.81%	
ICCO Cocoa		3,323	0.82	-0.18%	-1.45%	-6.45%	27.81%	13.13%	12.81%	3.17%	-3.19%	2.48%	
ICO Coffee		153	0.10	4.33%	2.72%	-6.25%	-8.58%	-5.57%	1.91%	-26.01%	76.30%	-1.12%	
Equities													
Domestic													
				Percentage changes									
				PNKG									
Bank South Pacific		12.55	1.00	0.00%	0.38%	1.87%	5.56%	0.39%	3.14%	1.31%	2.08%	1.87%	
Credit Corporation			0.94	0.00%	0.00%	0.00%	8.11%	0.00%	8.11%	10.12%	-1.18%	6.25%	
City Pharmacy			0.00	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%	0.00%	5.88%	-5.26%	6.25%	-15.79%	-4.04%	10.00%	-5.26%	
Kina Securities Limited		1.82	0.25	0.00%	0.00%	9.09%	-12.73%	-4.00%	-9.09%	-6.78%	-1.67%	-10.98%	
Steamship Trading Company		27.18		0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	
Santos Limited		17.96	1.00	0.00%	0.00%	0.00%	0.00%	0.05%	0.00%				
Australia													
A2 Milk Company Limited		4.62	0.12	2.21%	-5.13%	-8.15%	-32.85%	-15.83%	-15.55%	26.01%	-52.31%	-19.93%	
ANZ Banking Group Limited		24.45	0.59	0.62%	-1.49%	-3.97%	2.77%	3.40%	-3.61%	-13.52%	21.19%	-7.84%	
BSP Financial Group		5.40	0.64	-3.57%	-4.09%	5.68%	10.20%	-0.41%	-0.41%	14.75%	-17.88%		
BHP Billiton Limited		44.03	0.57	1.90%	2.13%	-6.08%	-3.51%	-4.74%	3.51%	9.95%	-2.19%	9.02%	
Boral Limited		5.07	0.99	1.40%	-0.20%	20.71%	75.43%	14.49%	21.80%	-52.62%	23.23%	10.49%	
Bougainville Copper Limited		0.34	0.57	0.00%	-8.11%	-9.33%	-2.86%	21.21%	-5.71%	14.75%	5.17%	-10.77%	
Bank of Queensland		5.93	0.25	0.85%	0.17%	0.34%	-14.06%	-15.41%	-5.94%	-14.71%	4.52%	6.76%	
Brambles Limited		14.11	0.86	0.43%	-0.21%	0.79%	16.90%	7.30%	11.27%	13.55%	0.28%	-9.56%	
Commonwealth Bank of Australia		99.45	0.43	0.79%	-0.34%	-5.29%	-3.07%	1.98%	-4.17%	1.58%	23.01%	2.77%	
CSL		263.20	0.68	-0.36%	-3.09%	0.13%	-8.53%	-3.79%	0.19%	-1.02%	2.66%	2.69%	
Fortescue Mining		21.02	0.70	2.54%	4.11%	-11.42%	2.49%	-1.38%	9.65%	6.77%	-18.01%	119.18%	
Horizon Oil Ltd		0.16	0.55	-3.13%	0.00%	3.33%	19.23%	-17.65%	30.77%	41.30%	48.39%	-48.33%	
Kina Securities Ltd		0.79	0.32	-1.26%	-1.26%	-3.68%	1.29%	-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		170.11	0.43	-0.56%	-1.78%	-7.05%	1.89%	1.12%	5.21%	-18.71%	48.32%	0.46%	
Mirvac Group		2.33	0.81	0.00%	-2.92%	1.75%	9.39%	8.65%	-2.35%	-26.80%	10.23%	-16.98%	
National Australia Bank		28.04	0.38	0.39%	-1.27%	0.00%	-6.72%	-4.87%	-7.78%	4.23%	27.61%	-8.24%	
Newcrest Mining Limited		25.20	0.66	0.44%	-0.32%	-5.79%	22.09%	-1.60%	30.09%	-15.69%	-5.04%	-14.78%	
Origin Energy Ltd		8.68	1.00	0.23%	3.83%	2.36%	12.44%	1.45%	7.38%	47.33%	10.08%	-43.67%	
Pilbara Minerals Ltd		4.99	0.75	1.01%	5.05%	-1.19%	33.07%	24.11%	5.07%	17.19%	267.82%	210.71%	
Qbe Insurance Group Ltd		14.73	0.74	1.45%	-3.28%	-6.71%	9.68%	7.40%	6.64%	18.33%	33.06%	-33.77%	
Rio Tinto Limited		107.84	0.49	2.39%	4.04%	-10.74%	-7.36%	-4.54%	3.20%	16.28%	-12.05%	13.38%	
ResMed Inc		25.29	0.00	-1.48%	-10.86%	-22.68%	-18.31%	1.30%	4.62%	-13.47%	31.40%	24.34%	
Santos Limited		7.73	0.76	-1.02%	-1.40%	-3.01%	8.26%	8.99%	-3.36%	13.15%	0.64%	-23.35%	
Steamship Trading Company		11.70	0.68	0.00%	0.00%	-10.00%	11.43%	26.79%	-13.62%	5.00%	1.52%	-21.20%	
Suncorp Metway Limited		13.16	0.72	1.31%	-1.20%	-6.40%	9.30%	11.40%	0.58%	8.76%	13.66%	-24.85%	
Transurban Group		13.11	0.29	0.69%	-5.41%	-7.94%	1.00%	0.28%	9.48%	-6.08%	1.17%	-8.38%	
Telstra Corporation Limited		4.05	0.47	-1.22%	-4.71%	-4.71%	1.50%	1.90%	5.76%	-4.55%	40.27%	-15.82%	
Treasury Wine Estates Limited		11.95	0.32	0.17%	2.14%	7.37%	-12.20%	-14.08%	-3.97%	9.94%	31.70%	-42.12%	
Westpac Banking Corporation		21.14	0.25	1.25%	-2.94%	-4.30%	-9.46%	-1.48%	-7.24%	9.37%	10.22%	-20.06%	
Worley Limited		17.49	0.97	0.63%	1.16%	2.76%	16.60%	9.58%	-3.93%	41.11%	-7.48%	-24.95%	
Woolworths Limited		37.49	0.66	3.51%	-2.19%	-3.33%	11.71%	4.83%	12.93%	-11.71%	-3.31%	8.71%	
International													
iShares MSCI All Asia ex Japan		64.94	0.55	1.48%	0.68%	-6.40%	0.20%	-2.09%	4.72%	-21.64%	-7.74%	22.19%	
Blackrock Int Equity Fund*		21.46	0.84	-0.49%	-0.23%	1.07%	13.66%	8.30%	7.25%	-15.90%	24.76%	-0.61%	
Blackrock Australian Equity Fund*		1.73	0.56	0.10%	-2.22%	-2.62%	-0.18%	1.21%	0.96%	-11.03%	11.82%	-2.28%	
Vanguard International Share*		3.01	0.95	0.42%	0.36%	1.02%	16.19%	6.89%	8.60%	-16.11%	23.54%	-0.10%	
Vanguard FTSE World exUS		53.44	0.76	1.14%	0.64%	-4.79%	6.58%	1.76%	6.64%	-18.18%	5.00%	8.58%	
Vanguard FTSE Europe		60.42	0.82	0.83%	0.00%	-4.61%	8.98%	1.23%	9.94%	-18.76%	13.28%	2.80%	
iShares Core MSCI Europe		51.57	0.80	0.84%	0.10%	-4.39%	8.57%	0.48%	10.27%	-18.33%	13.42%	2.83%	
iShares Asia 50		57.33	0.55	2.14%	1.15%	-7.44%	1.04%	-3.72%	9.08%	-25.89%	-12.17%	32.08%	
iShares MSCI Japan		60.45	0.78	1.32%	1.73%	-3.79%	11.04%	5.47%	7.81%	-18.70%	-0.89%	14.04%	
Acadian Global Managed Volatility Equity Fund		1.58	0.47	-0.31%	-0.48%	1.04%	2.31%	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	0.71	0.26%	0.40%	2.71%	8.66%	4.46%	6.12%	-10.12%	13.49%	-15.41%	

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