

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 07-Sep-23	52 wk	Movement for the period				Q2 2023	Q1 2023	2022	2021	2020
		Change to today's price from closing prices of prior period				For interest rates, rate at end of each respective year reported.						
		Day	Week	Month	YTD							
Interest Rates												
Central Bank Bills												
7 days	C-bill auctions on Thursday; reported on Friday	2.00%		0.00%	0.00%	-0.23%	2.00%	2.23%	0.00%	0.00%	0.00%	0.00%
14 days		2.26%		0.00%	0.00%	0.00%	2.26%	2.25%	0.00%	0.00%	0.00%	0.00%
28 days		2.35%		0.00%	0.00%	-0.04%	0.39%	0.24%	0.18%	1.96%	1.29%	1.33%
63 days		2.65%		0.00%	0.00%	-0.01%	0.17%	0.20%	-0.02%	2.48%	1.99%	2.07%
91 days		2.74%	0.00	0.00%	0.00%	-0.05%	0.02%	0.29%	-0.20%	2.72%	1.95%	2.04%
Treasury Bills												
182 days	Tbill auctions are regular Wednesdays	1.70%	0.33	0.00%	-0.10%	-0.22%	-0.99%	0.10%	-0.70%	2.69%	4.29%	4.41%
273 days	reported Thursdays	2.28%	0.00	0.00%	0.00%	-0.12%	-0.67%	0.25%	-0.81%	2.95%	5.95%	6.04%
364 days		2.97%		0.00%	0.03%	0.00%	-1.30%	0.04%	-1.32%	4.27%	7.04%	7.20%
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%	8.04%
GIS 3Y 2023-26	reported Thursday/Friday	4.19%		0.00%	0.00%	-0.26%	-4.81%	-4.58%	0.00%	9.00%	9.00%	
GIS 4Y 2023-27		4.35%		0.00%	0.00%	-0.32%	-0.81%	-0.43%	0.00%	5.16%	9.84%	9.84%
GIS 5Y 2022-27		5.24%		0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	5.24%	9.70%	9.86%
GIS 6Y 2023-29		4.98%		0.00%	0.00%	-0.18%	4.98%	5.27%	0.00%	0.00%	0.00%	0.00%
GIS 7Y 2023-30		5.27%		0.00%	0.00%	-0.17%	-0.29%	-0.07%	0.00%	5.56%	9.80%	10.02%
GIS 8Y 2023-31		5.43%		0.00%	0.00%	-0.15%	-0.01%	0.20%	0.00%	5.44%	0.00%	0.00%
GIS 9Y 2023-32		5.61%		0.00%	0.00%	-0.25%	0.17%	0.42%	0.00%	5.44%	9.90%	11.82%
GIS 10Y 2023-33		5.76%		0.00%	0.00%	-0.07%	0.32%	0.47%	0.00%	5.44%	9.90%	12.53%
Kina Facility Rate												
		3.50%	1.00	0.00%	0.00%	0.00%	0.25%	0.00%	0.25%	3.25%	3.00%	3.00%
Ten year Government Bond yields												
United States		4.24%	0.91	-0.04%	0.14%	0.14%	0.37%	0.37%	-0.41%	3.87%	1.51%	0.91%
United Kingdom		4.45%	0.83	-0.08%	0.09%	0.09%	0.78%	0.90%	-0.18%	3.67%	0.97%	0.20%
Australia		4.16%	0.86	0.03%	0.13%	0.11%	0.11%	0.73%	-0.75%	4.05%	1.67%	0.97%
New Zealand		5.00%	0.88	-0.01%	0.12%	0.21%	0.53%	0.43%	-0.28%	4.47%	2.39%	0.99%
France		3.14%	0.89	-0.04%	0.16%	0.08%	0.02%	0.14%	-0.32%	3.12%	0.20%	-0.34%
Japan		0.66%	0.96	0.00%	0.01%	0.07%	0.24%	0.05%	-0.07%	0.42%	0.07%	0.02%
Australia												
	RBA Cash Rate	4.10%		0.00%	0.00%	0.00%	1.00%	0.50%	0.50%	3.10%	0.10%	0.10%
PNG CPI Index												
	Latest 12 mth % change	3.40%						-2.90%	0.60%	5.70%	4.60%	3.10%
Currencies												
Percentage changes												
PGK/USD		0.2770	0.00	0.00%	0.00%	-0.72%	-2.46%	-1.41%	0.00%	-0.35%	0.00%	-2.90%
PGK/AUD		0.4340	0.63	0.23%	1.62%	1.59%	3.58%	-0.09%	1.03%	6.67%	6.19%	-11.68%
PGK/GBP		0.2222	0.16	0.86%	1.97%	1.28%	-5.73%	-3.10%	-2.67%	11.60%	1.00%	-6.57%
PGK/NZD		0.4708	0.04	0.21%	1.20%	2.15%	4.88%	1.84%	0.74%	7.55%	5.78%	-9.52%
PGK/JPY		40.840	0.71	0.22%	1.04%	1.90%	8.47%	7.31%	0.27%	14.75%	11.64%	-7.87%
USD/AUD		0.6383	0.16	-0.25%	-1.59%	-2.28%	-5.83%	-1.33%	-1.00%	-6.60%	-5.83%	9.94%
USD/JPY		147.430	0.87	0.22%	1.04%	2.62%	11.23%	8.85%	0.27%	15.13%	11.63%	-5.12%
USD/EUR		1.0712	0.68	-0.16%	-1.87%	-2.42%	0.58%	-0.32%	2.28%	-5.83%	-8.00%	9.68%
USD/GBP		1.2469	0.74	-0.86%	-1.93%	-1.97%	3.49%	1.77%	2.76%	-10.71%	-0.98%	3.90%
Equity Indices												
Papua New Guinea												
Percentage changes												
KSii Index		6,295.52	0.99	0.00%	-0.01%	0.13%	0.28%	0.01%	0.14%	7.10%	-3.09%	-3.42%
KSii Home Index		15,830.59	0.69	0.00%	0.00%	1.79%	4.69%	-2.88%	5.90%	5.07%	8.11%	1.50%
Australia												
All Ordinaries		7,374.90	0.64	-1.16%	-1.90%	-2.56%	2.12%	0.38%	2.10%	-7.17%	13.55%	0.71%
S&P/ASX 100		6,021.70	0.65	-1.22%	-1.84%	-2.56%	1.96%	0.50%	1.97%	-3.95%	13.28%	-2.06%
S&P/ASX 20		4,006.40	0.57	-1.45%	-1.65%	-2.29%	0.56%	-0.85%	1.71%	-1.83%	12.14%	-1.49%
S&P/ASX 50		7,001.30	0.64	-1.29%	-1.79%	-2.49%	1.77%	-0.05%	2.46%	-3.01%	12.37%	-4.86%
S&P/ASX 50 Accumulation		90,477.80	0.85	-0.90%	-1.20%	-1.22%	5.49%	0.66%	4.05%	1.89%	17.00%	-1.94%
S&P/ASX Midcap 50		9,172.40	0.66	-0.78%	-2.16%	-3.04%	3.21%	4.23%	-1.15%	-9.00%	18.46%	14.48%
S&P/ASX Small Ordinaries		2,786.80	0.46	-0.93%	-2.11%	-2.38%	-0.41%	-1.02%	0.90%	-20.72%	14.24%	6.62%
S&P/ASX 200		7,171.01	0.65	-1.19%	-1.84%	-2.53%	1.88%	0.36%	1.98%	-5.45%	13.02%	-1.45%
S&P/ASX 200 Accumulation		89,729.42	0.83	-0.86%	-1.32%	-1.38%	5.33%	1.01%	3.46%	-1.08%	17.23%	1.40%
S&P/ASX 300		7,122.50	0.63	-1.19%	-1.87%	-2.54%	1.71%	0.34%	1.86%	-6.05%	13.38%	-1.10%
S&P/ASX 200 Energy		11,779.20	0.86	-1.49%	2.02%	-2.67%	6.72%	3.56%	-5.27%	39.71%	-1.97%	-29.93%
S&P/ASX 200 Materials		17,438.70	0.59	-3.17%	-2.43%	-3.84%	-0.58%	-2.57%	5.51%	4.79%	6.84%	13.37%
S&P/ASX 200 Industrials		6,680.20	0.74	-0.51%	-1.60%	-3.21%	7.15%	3.05%	5.79%	-6.18%	11.24%	-14.10%
S&P/ASX 200 Consumer Discretionary		3,142.40	0.91	-0.49%	-1.32%	1.57%	15.09%	-1.87%	9.87%	-22.65%	21.31%	8.63%
S&P/ASX 200 Consumer Staples		12,387.20	0.18	-0.42%	-1.69%	-5.52%	-1.24%	-0.13%	6.13%	-7.39%	7.13%	3.57%
S&P/ASX 200 Healthcare		39,252.90	0.05	-0.94%	-2.42%	-0.64%	-5.15%	-3.18%	3.05%	-8.41%	7.98%	2.97%
S&P/ASX 200 Financials		6,287.20	0.49	-0.44%	-1.98%	-2.72%	-1.12%	1.46%	-3.59%	-2.72%	20.20%	-9.00%
S&P/ASX 200 Information Technology		1,831.80	0.83	-0.31%	-2.12%	-3.42%	30.33%	21.03%	7.55%	-34.25%	-2.79%	56.35%
S&P/ASX 200 Telecommunication Services		1,522.70	0.70	-0.19%	-1.67%	-4.46%	7.91%	1.40%	7.44%	-13.43%	28.46%	0.91%
S&P/ASX 200 Utilities		8,372.60	0.71	-0.24%	-3.73%	-4.86%	0.73%	4.35%	0.70%	24.19%	4.56%	-21.52%
S&P/ASX 200 A-REIT		1,402.70	0.64	-0.13%	-1.92%	2.42%	5.20%	1.76%	-0.16%	-24.00%	21.61%	-7.99%
S&P/ASX 200 Financial-x-A-REIT		7,012.30	0.49	-0.44%	-1.98%	-2.73%	-1.12%	1.46%	-3.59%	-2.72%	20.20%	-8.99%
North American												
DJIA		34,500.73	0.84	0.17%	-0.64%	-1.92%	4.08%	3.41%	0.38%	-8.78%	18.73%	7.25%
S&P 500		4,451.14	0.86	-0.32%	-1.25%	-0.40%	15.93%	8.30%	7.03%	-19.44%	26.89%	16.26%
NASDAQ		13,748.83	0.85	-0.89%	-2.04%	0.08%	31.36%	12.81%	16.77%	-33.10%	21.39%	43.64%
Toronto S&P/TSX		20,132.08	0.75	-0.47%	-0.79%	-1.04%	3.85%	0.28%	3.69%	-8.66%	21.74%	2.17%
Europe												
FTSE		7,441.72	0.52	0.21%	0.03%	-2.32%	-0.13%	-1.31%	2.42%	0.91%	14.30%	-14.34%
DAX		15,718.66	0.83	-0.14%	-1.43%	-1.74%	12.89%	3.32%	12.25%	-12.35%	15.79%	3.55%
CAC 40		7,196.10	0.80	0.03%	-1.65%	-3.20%	11.16%	1.06%	13.11%	-9.50%	28.85%	-7.14%
Asia												
Nikkei		32,991.08	0.91	-0.75%	1.14%	1.59%	26.43%	18.36%	7.46%	-9.37%	4.91%	16.01%
Hang Seng		18,202.07	0.44	-1.34%	-0.98%	-5.44%	-7.98%	-7.27%	3.13%	-15.46%	-14.08%	-3.40%
Shanghai		3,122.35	0.46	-1.13%	0.08%	-4.06%	1.07%	-2.16%	5.94%	-15.13%	4.80%	13.87%
Sensex		66,265.56	0.88	0.58%	2.21%	0.88%	8.92%	9.71%	-3.04%	4.44%	21.99%	15.75%

Shading Key:

52	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

08-Sep-23

		07-Sep-23	52 wk	Movement for the period				Q2 2023	Q1 2023	2022	2021	2020	
				Day	Week	Month	YTD						
Indices													
MSCI World USD Index		2,947.11	0.83	-0.29%	-1.30%	-1.26%	13.23%	6.28%	7.25%	-19.46%	20.14%	14.06%	
MSCI World Net TR USD Index		9,154.27	0.85	-0.28%	-1.28%	-1.12%	14.63%	6.83%	7.73%	-18.14%	21.82%	15.90%	
MSCI ACWI-ex-Australia TR AUD Index		16,245.09	0.96	-0.89%	0.30%	1.74%	22.27%	7.63%	9.20%	-12.52%	29.58%	5.73%	
MSCI ACWI Net TR USD Index		360.20	0.83	-0.33%	-1.21%	-1.35%	13.41%	6.18%	7.31%	-18.36%	18.54%	16.25%	
MSCI ACWI Minimum Volatility USD		2,144.53	0.76	0.41%	-0.34%	-1.38%	1.29%	1.57%	1.01%	-12.04%	11.95%	0.56%	
MSCI EM Asia Net TR USD Index		586.07	0.71	-0.89%	-0.24%	-2.89%	3.43%	-0.77%	4.81%	-21.11%	-5.08%	28.38%	
MSCI EM Net TR USD Index		504.85	0.68	-0.78%	-0.66%	-3.30%	3.87%	0.90%	3.96%	-20.09%	-2.54%	18.31%	
VIX Volatility S&P500		14.40	0.07	-0.35%	6.12%	-9.15%	-33.55%	-27.33%	-13.71%	25.84%	-24.31%	65.09%	
Commodities													
Light Crude WTI Futures	US\$/bbl	86.87	0.78	-0.77%	3.87%	4.89%	8.24%	-6.65%	-5.72%	6.11%	55.89%	-20.54%	
Brent Crude	US\$/bbl	89.92	0.68	-0.75%	3.52%	4.07%	4.67%	-6.11%	-7.15%	9.89%	50.93%	-21.52%	
Gold	US\$/oz	1,942.50	0.73	-0.09%	-1.19%	-0.33%	6.37%	-2.86%	8.76%	-0.31%	-3.34%	24.42%	
Silver	US\$/oz	23.24	0.63	-1.12%	-6.34%	1.84%	-3.33%	-4.70%	0.48%	2.67%	-11.35%	47.38%	
Copper	US\$/lb	3.76	0.49	-0.63%	-1.57%	-0.08%	-1.27%	-8.18%	7.45%	-14.77%	27.05%	25.81%	
Iron Ore	US\$/mt	112.82	0.77	0.00%	2.71%	7.35%	3.86%	-10.21%	11.66%	-3.57%	-27.05%	81.97%	
Malaysian Palm Oil* RM/tn		3,750	0.51	-0.27%	-2.85%	0.27%	-10.09%	-7.57%	-2.71%	-19.15%	32.59%	27.95%	
LNG *Jap/Korea	US\$/mmBtu	13.32	0.09	0.83%	0.91%	20.60%	-54.87%	-9.43%	-54.21%	-3.21%	113.25%	169.81%	
ICCO Cocoa	US\$/mt	3,573	0.98	-0.11%	-0.81%	8.87%	37.42%	13.13%	12.81%	3.17%	-3.19%	2.48%	
ICO Coffee	US cents/lb	147	0.04	-2.87%	-3.47%	-7.82%	-11.89%	-5.57%	1.91%	-26.01%	76.30%	-1.12%	
Equities													
Percentage changes													
Domestic		PGK	Arbitrage	PNGX									
Bank South Pacific		12.21	13.20	1.00	0.00%	0.46%	2.64%	6.37%	0.39%	3.14%	1.31%	2.08%	1.87%
Credit Corporation			2.05	1.00	0.00%	0.00%	2.50%	10.81%	0.00%	8.11%	10.12%	-1.18%	6.25%
City Pharmacy			0.79	0.00	0.00%	0.00%	-1.25%	-12.22%	-15.79%	5.56%	-5.26%	90.00%	-38.27%
Kina Asset Management Limited			0.90	0.00	0.00%	0.00%	5.88%	-5.26%	6.25%	-15.79%	-4.04%	10.00%	-5.26%
Kina Securities Limited		1.79	2.41	0.26	0.00%	-5.49%	0.42%	-12.36%	-4.00%	-9.09%	-6.78%	-1.67%	-10.98%
Steamship Trading Company		27.00	35.46	0.00	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
Santos Limited		17.95	19.11	1.00	0.00%	0.00%	0.00%	0.00%	0.05%	0.00%			
Australia													
A2 Milk Company Limited			4.31	0.01	-0.69%	-5.27%	-15.32%	-37.35%	-15.83%	-15.55%	26.01%	-52.31%	-19.93%
ANZ Banking Group Limited			24.87	0.69	-0.76%	-1.82%	-2.09%	4.54%	3.40%	-3.61%	-13.52%	21.19%	-7.84%
BSP Financial Group			5.30	0.57	0.00%	-3.64%	-10.17%	8.16%	-0.41%	-0.41%	14.75%	-17.88%	
BHP Billiton Limited			43.71	0.55	-5.18%	-2.54%	-4.52%	-4.21%	-4.74%	3.51%	9.95%	-2.19%	9.02%
Boral Limited			4.67	0.82	0.00%	-1.06%	-1.48%	61.59%	14.49%	21.80%	-52.62%	23.23%	10.49%
Bougainville Copper Limited			0.35	0.64	4.48%	6.06%	-2.78%	0.00%	21.21%	-5.71%	14.75%	5.17%	-10.77%
Bank of Queensland			5.65	0.13	0.53%	-1.91%	-5.68%	-18.12%	-15.41%	-5.94%	-14.71%	4.52%	6.76%
Brambles Limited			15.11	0.99	-0.07%	0.94%	6.86%	25.19%	7.30%	11.27%	13.55%	0.28%	-9.56%
Commonwealth Bank of Australia			100.90	0.50	-0.60%	-1.25%	-3.42%	-1.66%	1.98%	-4.17%	1.58%	23.01%	2.77%
CSL			268.20	0.17	-1.11%	-1.95%	1.36%	-6.80%	-3.79%	0.19%	-1.02%	2.66%	2.69%
Fortescue Mining			19.87	0.57	-2.31%	-7.28%	-7.45%	-3.12%	-1.38%	9.65%	6.77%	-18.01%	119.18%
Horizon Oil Ltd			0.16	0.64	-3.03%	0.00%	3.23%	23.08%	-17.65%	30.77%	41.30%	48.39%	-48.33%
Kina Securities Ltd			0.78	0.38	-1.90%	-6.63%	-1.90%	0.00%	-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			171.23	0.45	0.60%	-3.55%	-2.14%	2.56%	1.12%	5.21%	-18.71%	48.32%	0.46%
Mirvac Group			2.35	0.84	-0.42%	-2.89%	-0.42%	10.33%	8.65%	-2.35%	-26.80%	10.23%	-16.98%
National Australia Bank			28.59	0.45	-0.24%	-1.28%	-0.03%	-4.89%	-4.87%	-7.78%	4.23%	27.61%	-8.24%
Newcrest Mining Limited			25.57	0.69	-0.39%	-1.77%	-1.46%	23.89%	-1.60%	30.09%	-15.69%	-5.04%	-14.78%
Origin Energy Ltd			8.43	0.92	0.72%	-3.21%	0.00%	9.20%	1.45%	7.38%	47.33%	10.08%	-43.67%
Pilbara Minerals Ltd			4.62	0.57	-1.70%	-1.07%	-13.97%	23.20%	24.11%	5.07%	17.19%	267.82%	210.71%
Qbe Insurance Group Ltd			15.11	0.82	-0.26%	0.87%	-1.95%	12.51%	7.40%	8.64%	18.33%	33.06%	-33.77%
Rio Tinto Limited			113.10	0.62	-2.48%	0.18%	3.15%	-2.84%	-4.54%	3.20%	16.28%	-12.05%	13.38%
ResMed Inc			23.83	0.00	-0.04%	-6.51%	-12.74%	-23.03%	1.30%	4.62%	-13.47%	31.40%	24.34%
Santos Limited			7.79	0.80	-1.77%	1.56%	-3.23%	9.10%	8.99%	-3.36%	13.15%	0.64%	-23.35%
Steamship Trading Company			11.72	0.68	0.00%	0.17%	0.17%	11.62%	26.79%	-13.62%	5.00%	1.52%	-21.20%
Suncorp Metway Limited			13.67	0.83	-0.51%	0.29%	-0.44%	13.54%	11.40%	0.58%	8.76%	13.66%	-24.85%
Transurban Group			13.08	0.27	0.46%	-1.36%	-7.17%	0.77%	0.28%	9.48%	-6.08%	1.17%	-8.38%
Telstra Corporation Limited			3.94	0.31	-0.25%	-1.75%	-8.16%	-1.25%	1.90%	5.76%	-4.55%	40.27%	-15.82%
Treasury Wine Estates Limited			11.28	0.16	0.18%	-3.34%	-4.24%	-17.12%	-14.08%	-3.97%	9.94%	31.70%	-42.12%
Westpac Banking Corporation			21.12	0.24	-0.33%	-3.78%	-4.61%	-9.55%	-1.48%	-7.24%	9.37%	10.22%	-20.06%
Worley Limited			16.82	0.84	-1.23%	-3.72%	-3.28%	12.13%	9.58%	-3.93%	41.11%	-7.48%	-24.95%
Woolworths Limited			37.89	0.71	-0.53%	-0.63%	-1.10%	12.90%	4.83%	12.93%	-11.71%	-3.31%	8.71%
International													
iShare MSCI All Asia ex Japan	USD \$	64.86	0.54	-1.31%	-1.16%	-3.91%	0.08%	-2.09%	4.72%	-21.64%	-7.74%	22.19%	
Blackrock Int Equity Fund*	AUD \$	21.99	0.97	-0.61%	0.71%	1.92%	16.49%	8.30%	7.25%	-15.90%	24.76%	-0.61%	
Blackrock Australian Equity Fund*	AUD \$	1.77	0.73	-0.75%	-0.22%	-0.22%	2.19%	1.21%	0.96%	-11.03%	11.82%	-2.28%	
Vanguard International Share*	AUD \$	3.07	0.95	-0.89%	0.29%	1.75%	18.23%	6.89%	8.60%	-16.11%	23.54%	-0.10%	
Vanguard FTSE World exUS	USD \$	53.27	0.74	-0.52%	-1.32%	-2.95%	6.24%	1.76%	6.64%	-18.18%	5.00%	8.58%	
Vanguard FTSE Europe	USD \$	59.50	0.77	-0.44%	-2.33%	-4.39%	7.32%	1.23%	9.94%	-18.76%	13.28%	2.80%	
iShares Core MSCI Europe	USD \$	50.80	0.75	-0.35%	-2.21%	-4.21%	6.95%	0.48%	10.27%	-18.33%	13.42%	2.83%	
iShares Asia 50	USD \$	57.12	0.54	-1.87%	-1.59%	-4.90%	0.67%	-3.72%	9.08%	-25.89%	-12.17%	32.08%	
iShares MSCI Japan	USD \$	62.23	0.90	0.00%	0.96%	1.24%	14.31%	5.47%	7.81%	-18.70%	-0.89%	14.04%	
Acadian Global Managed Volatility Equity Fund		1.62	0.63	-0.19%	0.79%	1.20%	4.52%	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		1.44	0.73	0.85%	0.00%	1.49%	9.51%	4.46%	6.12%	-10.12%	13.49%	-15.41%	