

Shading Key: wei
 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 wk	Movement for the period				YTD	Q1 2022	Q4 2021	2021	2020	2019
			08-Apr-22	Day	Week	Month						
Interest Rates												
Central Bank Bills												
Change to today's price from closing prices of prior period												
C-bill auctions on Wednesday; reported Thursday/Friday	1.06%		0.00%	-0.02%	-0.07%	-0.23%	-0.21%	-0.02%	1.29%	1.33%	1.39%	
28 days	1.82%		0.00%	0.00%	-0.17%	-0.17%	-0.17%	-0.01%	1.99%	2.07%	2.30%	
60 days	1.84%	0.00	0.00%	0.00%	-0.04%	-0.11%	-0.11%	-0.03%	1.95%	2.04%	2.50%	
90 days	4.55%		0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	4.55%	4.55%	4.55%	
182 days	Treasury Bills											
28 days	1.26%		0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	1.26%	1.26%	1.26%	
63 days	2.36%	0.00	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	2.36%	2.36%	2.36%	
91 days	2.32%		0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	2.32%	2.32%	2.35%	
182 days	2.23%	0.00	0.00%	-0.04%	-0.09%	-2.06%	-2.02%	-0.06%	4.29%	4.41%	4.68%	
273 days	3.87%	0.00	0.00%	-0.03%	-0.05%	-2.08%	-2.05%	-0.09%	5.95%	6.04%	6.04%	
364 days	5.00%		0.00%	-0.05%	-0.13%	-2.04%	-1.99%	-0.16%	7.04%	7.20%	7.08%	
Government Inscribed Stock												
GIS 2Y 2020-22	8.50%		0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	8.50%	8.04%	8.04%	
GIS 3Y 2020-23	9.00%		0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	9.00%	9.00%	9.00%	
GIS 4Y 2020-24	9.84%		0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	9.84%	9.84%	9.84%	
GIS 5Y 2020-25	9.70%		0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	9.70%	9.86%	9.86%	
GIS 6Y 2020-26	9.80%		0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	9.80%	10.02%	10.02%	
GIS 9Y 2020-29	9.90%		0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	9.90%	11.82%	11.82%	
GIS 10Y 2020-30	9.90%		0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	9.90%	12.53%	12.53%	
Kina Facility Rate												
	3.00%		0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	3.00%	3.00%	5.50%	
Ten year Government Bond yields												
United States	2.70%	1.00	0.04%	0.32%	0.71%	1.19%	0.83%	0.02%	1.51%	0.91%	1.92%	
United Kingdom	1.75%	1.00	0.02%	0.14%	0.26%	0.78%	0.64%	-0.05%	0.97%	0.20%	0.82%	
Australia	2.96%	1.00	0.05%	0.14%	0.57%	1.29%	1.17%	0.18%	1.67%	0.97%	1.37%	
New Zealand	3.45%	1.00	0.01%	0.18%	0.46%	1.06%	0.83%	0.30%	2.39%	0.99%	1.65%	
France	1.26%	1.00	0.03%	0.24%	0.54%	1.06%	0.78%	0.04%	0.20%	-0.34%	0.12%	
Japan	0.23%	0.91	0.00%	0.00%	0.05%	0.16%	0.15%	0.00%	0.07%	0.02%	-0.01%	
Australia												
RBA Cash Rate	0.10%		0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.10%	0.10%	0.75%	
PNG CPI Index												
Latest 12 mth % change	5.70%								4.60%	3.10%	4.00%	
Currencies												
Percentage changes												
PGK/USD	0.2840	0.00	0.0%	0.0%	0.0%	-0.4%	-0.35%	0.00%	0.0%	-2.9%	-1.2%	
PGK/AUD	0.3797	0.41	0.1%	0.0%	-1.9%	-3.3%	-3.36%	-0.73%	6.2%	-11.7%	-0.5%	
PGK/GBP	0.2174	0.96	0.1%	0.6%	0.1%	2.9%	2.41%	-0.42%	1.0%	-6.6%	-4.4%	
PGK/NZD	0.4124	0.51	0.1%	0.4%	-0.6%	-1.2%	-2.13%	0.65%	5.8%	-9.5%	-1.4%	
PGK/JPY	35.210	1.00	0.3%	1.4%	6.2%	7.3%	5.43%	2.88%	11.6%	-7.9%	-2.7%	
AUD/USD	0.7481	0.55	-0.1%	0.0%	1.9%	3.1%	3.10%	0.74%	-5.8%	9.9%	-0.7%	
USD/JPY	123.990	1.00	0.3%	1.4%	6.3%	7.7%	5.79%	2.88%	11.6%	-5.1%	-1.5%	
EUR/USD	1.0867	0.00	-0.4%	-1.8%	-1.2%	-3.9%	-1.24%	-2.47%	-8.0%	9.7%	-1.9%	
GBP/USD	1.3069	0.05	-0.1%	-0.5%	-0.1%	-3.1%	-2.69%	0.42%	-1.0%	3.9%	3.4%	
Equity Indices												
Papua New Guinea												
KSi Index	5,855.34	0.23	0.0%	0.0%	-0.3%	-0.1%	-0.13%	0.26%	-3.1%	-3.4%	21.1%	
KSi Home Index	14,512.84	0.81	4.0%	4.0%	4.5%	0.8%	-3.06%	-2.07%	8.1%	1.5%	15.0%	
Australia												
All Ordinaries	7,772.02	0.81	0.5%	-0.2%	5.9%	-0.1%	0.13%	1.96%	13.6%	0.7%	19.1%	
S&P/ASX 100	6,223.82	0.86	0.5%	-0.2%	6.1%	1.2%	1.41%	1.66%	13.3%	-2.1%	18.9%	
S&P/ASX 20	4,191.80	0.79	0.6%	0.1%	6.5%	3.3%	3.21%	0.67%	12.1%	-1.5%	15.3%	
S&P/ASX 50	7,249.20	0.84	0.5%	-0.1%	6.1%	2.2%	2.31%	0.99%	12.4%	-4.9%	19.1%	
S&P/ASX 50 Accumulation	87,450.50	0.97	0.5%	-0.1%	6.2%	3.9%	4.00%	1.60%	17.0%	-1.9%	24.4%	
S&P/ASX Midcap 50	9,363.50	0.59	0.3%	-0.7%	5.8%	-4.1%	-3.46%	5.45%	18.5%	14.5%	17.7%	
S&P/ASX Small Ordinaries	3,315.60	0.44	0.5%	-0.9%	4.3%	-6.1%	-5.06%	1.63%	14.2%	6.6%	17.9%	
S&P/ASX 200	7,477.99	0.81	0.5%	-0.2%	5.9%	0.4%	0.74%	1.53%	13.0%	-1.5%	18.4%	
S&P/ASX 200 Accumulation	87,796.84	0.94	0.5%	-0.2%	5.9%	1.9%	2.24%	2.09%	17.2%	1.4%	23.4%	
S&P/ASX 300	7,476.91	0.82	0.5%	-0.2%	5.9%	0.3%	0.60%	1.66%	13.4%	-1.1%	18.8%	
S&P/ASX 200 Energy	10,171.70	0.96	0.4%	1.7%	5.6%	28.7%	25.09%	-8.82%	-2.0%	-29.9%	18.2%	
S&P/ASX 200 Materials	18,824.60	0.93	1.3%	-0.8%	7.3%	12.5%	11.87%	12.44%	6.8%	13.4%	22.1%	
S&P/ASX 200 Industrials	6,341.60	0.55	0.9%	-0.1%	3.7%	-4.6%	-3.84%	1.14%	11.2%	-14.1%	22.6%	
S&P/ASX 200 Consumer Discretionary	3,022.00	0.10	0.0%	-2.9%	0.3%	-14.4%	-10.59%	0.00%	21.3%	8.6%	27.2%	
S&P/ASX 200 Consumer Staples	13,563.90	0.64	0.7%	1.7%	6.4%	0.1%	-1.42%	-0.49%	7.1%	3.6%	18.0%	
S&P/ASX 200 Healthcare	40,100.50	0.22	0.0%	0.0%	3.5%	-11.2%	-10.65%	-0.08%	8.0%	3.0%	41.2%	
S&P/ASX 200 Financials	6,762.40	0.79	0.2%	0.4%	7.0%	3.5%	3.67%	-3.35%	20.2%	-9.0%	7.4%	
S&P/ASX 200 Information Technology	1,773.50	0.29	-0.2%	-2.6%	9.9%	-17.0%	-14.04%	-6.14%	-2.8%	56.3%	31.8%	
S&P/ASX 200 Telecommunication Services	1,501.10	0.50	0.6%	0.4%	4.2%	-7.9%	-6.92%	4.86%	28.5%	0.9%	22.3%	
S&P/ASX 200 Utilities	7,819.10	1.00	0.2%	3.2%	10.4%	16.8%	12.72%	10.02%	4.6%	-21.5%	10.1%	
S&P/ASX 200 A-REIT	1,611.80	0.51	-0.4%	-0.7%	4.1%	-8.1%	-7.71%	8.93%	21.6%	-8.0%	14.0%	
S&P/ASX 200 Financial-x-A-REIT	7,542.40	0.79	0.2%	0.5%	7.0%	3.5%	3.67%	-3.35%	20.2%	-9.0%	7.4%	
North American												
DJIA	34,721.12	0.50	0.4%	-0.3%	5.4%	-4.5%	-4.57%	7.37%	18.7%	7.2%	22.3%	
S&P 500	4,488.28	0.58	-0.3%	-1.3%	6.8%	-5.8%	-4.95%	10.65%	26.9%	16.3%	28.9%	
NASDAQ	13,711.00	0.33	-1.3%	-3.9%	6.8%	-12.4%	-9.10%	8.28%	21.4%	43.6%	35.2%	
Toronto S&P/TSX	21,874.35	0.93	0.2%	-0.4%	1.9%	3.1%	3.14%	5.74%	21.7%	2.2%	19.1%	
Europe												
FTSE	7,669.56	1.00	1.6%	1.7%	7.2%	3.9%	1.78%	4.21%	14.3%	-14.3%	12.1%	
DAX	14,283.67	0.42	1.5%	-1.1%	4.8%	-10.1%	-9.25%	4.09%	15.8%	3.5%	25.5%	
CAC 40	6,548.22	0.41	1.3%	-2.0%	4.6%	-8.5%	-6.89%	9.71%	28.9%	-7.1%	26.4%	
Asia												
Nikkei	26,985.80	0.38	0.4%	-2.5%	7.2%	-6.3%	-3.37%	-2.24%	4.9%	16.0%	18.2%	
Hang Seng	21,872.01	0.31	0.3%	-0.8%	6.4%	-6.5%	-5.99%	-4.79%	-14.1%	-3.4%	9.1%	
Shanghai	3,251.85	0.29	0.5%	-0.9%	-1.7%	-10.7%	-10.65%	2.01%	4.8%	13.9%	22.3%	
Sensex	59,447.18	0.84	0.7%	0.3%	7.0%	2.0%	0.54%	-1.48%	22.0%	15.8%	14.4%	

Shading Key:

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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

		52 Movement for the period										
		08-Apr-22	wk	Day	Week	Month	YTD	Q1 2022	Q4 2021	2021	2020	2019
Indices												
MSCI AC Asia-ex-Japan*	USD	551.04	0.28	0.2%	-1.5%	3.5%	-9.2%	-7.99%	-1.23%	-4.7%	25.0%	18.2%
MSCI ACWI-ex-Australia*	USD	359.14	0.47	0.0%	-1.5%	6.0%	-6.8%	-5.59%	6.04%	18.7%	16.4%	26.7%
MSCI ACWI-ex-Australia*	TR AUD	13,832.73	0.45	0.2%	-0.9%	4.3%	-8.9%	-8.42%	5.82%	29.6%	5.7%	28.0%
MSCI All Country World Index*	USD	363.45	0.46	0.0%	-1.4%	6.0%	-6.6%	-5.36%	6.68%	18.5%	16.3%	26.6%
MSCI ACWI Minimum Volatility USD		2,368.27	0.81	0.4%	1.3%	6.7%	-1.6%	-3.40%	5.99%	12.0%	0.6%	18.5%
MSCI World Net Local		7,033.36	0.56	0.0%	-1.1%	6.7%	-5.3%	-4.58%	8.11%	24.2%	13.5%	27.3%
iShare Emerging Markets		44.93	0.23	0.1%	-2.1%	5.5%	-8.0%	-7.57%	-3.04%	-5.5%	15.2%	14.9%
VIX Volatility S&P500		21.16	0.29	-1.8%	7.8%	-31.2%	22.9%	19.40%	-25.58%	-24.3%	65.1%	-45.8%
Commodities												
Light Crude WTI Futures	US\$/bbl	98.26	0.57	2.3%	-1.0%	-8.1%	29.9%	32.58%	0.81%	55.9%	-20.5%	34.5%
Brent Crude	US\$/bbl	102.78	0.59	2.2%	-1.5%	-7.2%	31.5%	38.03%	-0.43%	50.9%	-21.5%	22.7%
Gold	US\$/oz	1,945.60	0.70	0.4%	1.1%	-1.6%	6.2%	6.67%	4.26%	-3.3%	24.4%	18.9%
Silver	US\$/oz	24.82	0.49	0.4%	0.7%	-4.4%	6.0%	7.34%	6.20%	-11.3%	47.4%	15.3%
Copper	US\$/lb	4.73	0.71	0.5%	0.8%	3.3%	5.7%	6.26%	9.34%	27.1%	25.8%	6.3%
Iron Ore	US\$/mt	143.47	0.40	-1.0%	0.7%	1.4%	27.4%	24.13%	-3.56%	-27.0%	82.0%	20.5%
Malaysian Palm Oil* RM/tn		6,681	0.61	1.1%	5.0%	-9.3%	29.5%	23.88%	6.75%	32.6%	28.0%	51.7%
LNG *Jap/Korea	US\$/mmBtu	33.61	0.59	1.5%	-3.1%	-9.5%	10.2%	16.20%	-1.93%	113.3%	169.8%	-41.1%
ICCO Cocoa	US\$/mt	2,620	0.70	1.8%	0.8%	1.6%	4.0%	5.16%	-4.98%	-3.2%	2.5%	5.1%
ICO Coffee	US cents/lb	232	0.79	2.4%	1.4%	3.9%	2.5%	0.13%	16.55%	76.3%	-1.1%	27.3%
Equities												
Domestic												
		PGK K		Arbitrage								
				PNGX								
Bank South Pacific		13.17	0.03	0.0%	0.0%	-5.1%	-1.6%	-1.63%	-0.41%	2.1%	1.9%	14.8%
Credit Corporation			0.35	6.3%	6.3%	6.9%	1.2%	-4.76%	-1.18%	-1.2%	6.3%	18.5%
City Pharmacy			0.88	0.0%	0.0%	0.0%	0.0%	0.00%	0.00%	90.0%	-38.3%	24.6%
Kina Asset Management Limited			1.00	0.0%	0.0%	0.0%	1.0%	1.01%	-1.00%	10.0%	-5.3%	0.0%
Kina Securities Limited		2.25	0.45	0.0%	-1.7%	-1.7%	0.0%	1.69%	-9.23%	-1.7%	-11.0%	27.2%
Steamship Trading Company		27.13	35.46	0.0%	0.0%	0.0%	0.0%	0.00%	0.00%	0.0%	0.0%	0.0%
Santos Limited		21.10	1.00	0.0%	0.0%							
Australia												
A2 Milk Company Limited		5.04	0.01	-0.8%	-3.1%	-3.8%	-7.7%	-4.40%	-12.50%	-52.3%	-19.9%	38.6%
ANZ Banking Group Limited		27.50	0.57	0.6%	1.2%	6.4%	0.0%	0.33%	-2.27%	21.2%	-7.8%	0.7%
BSP Financial Group		5.00	0.50	-0.6%	0.0%	-14.5%	-3.8%	12.41%	-14.60%			
BHP Billiton Limited		51.94	0.89	1.7%	-0.9%	8.9%	25.2%	24.70%	10.34%	-2.2%	9.0%	13.7%
Boral Limited		3.45	0.05	0.3%	2.4%	4.5%	-43.4%	-43.28%	-0.65%	23.2%	10.5%	-9.3%
Bougainville Copper Limited		0.66	0.61	-3.6%	-12.0%	20.0%	116.4%	145.90%	-15.28%	5.2%	-10.8%	103.1%
Bank of Queensland		8.40	0.39	-0.2%	-1.2%	6.5%	3.8%	7.29%	-13.57%	4.5%	6.8%	-25.3%
Brambles Limited		9.89	0.17	1.2%	0.7%	1.7%	-7.0%	-6.77%	-1.30%	0.3%	-9.6%	15.5%
Commonwealth Bank of Australia		105.38	0.79	0.1%	0.8%	6.0%	4.3%	4.72%	-3.19%	23.0%	2.8%	10.4%
CSL		265.72	0.30	-0.3%	-0.2%	3.6%	-8.6%	-7.76%	-0.91%	2.7%	2.7%	48.9%
Fortescue Mining		21.83	0.64	0.4%	3.7%	19.7%	13.6%	7.55%	28.41%	-18.0%	119.2%	155.1%
Horizon Oil Ltd		0.13	0.76	4.2%	4.2%	-3.8%	35.9%	35.87%	2.22%	48.4%	-48.3%	20.0%
Kina Securities Ltd		0.86	0.19	0.0%	1.8%	-0.6%	0.0%	0.00%	-6.56%	-5.0%	-39.6%	56.8%
Kina Petroleum Ltd		0.06		0.0%	0.0%	0.0%	0.0%	0.00%	0.00%	0.0%	0.0%	-1.7%
Macquarie Group Ltd		203.64	0.85	0.8%	-1.1%	11.7%	-0.9%	-1.04%	12.86%	48.3%	0.5%	26.9%
Mirvac Group		2.43	0.05	-1.2%	-2.4%	1.3%	-16.5%	-14.43%	-2.68%	10.2%	-17.0%	42.0%
National Australia Bank		32.47	0.99	0.0%	0.4%	8.5%	12.6%	12.17%	3.63%	27.6%	-8.2%	2.3%
Newcrest Mining Limited		27.59	0.84	2.9%	2.5%	2.8%	12.7%	9.23%	8.13%	-5.0%	-14.8%	38.8%
Origin Energy Ltd		6.55	0.97	0.2%	2.5%	11.6%	25.0%	18.89%	10.78%	10.1%	-43.7%	30.6%
Pilbara Minerals Ltd		3.20	0.76	-0.9%	-6.7%	11.5%	0.0%	0.00%	56.10%	267.8%	210.7%	-55.2%
Qbe Insurance Group Ltd		11.63	0.67	0.0%	0.4%	10.2%	2.5%	1.32%	-2.66%	33.1%	-33.8%	27.5%
Rio Tinto Limited		118.98	0.67	0.2%	-1.1%	6.5%	18.8%	18.98%	-0.07%	-12.1%	13.4%	27.9%
ResMed Inc		33.41	0.56	1.8%	2.8%	1.8%	-6.6%	-9.39%	-3.95%	31.4%	24.3%	37.6%
Santos Limited		8.01	0.93	1.3%	1.4%	5.8%	26.9%	22.66%	-11.99%	0.6%	-23.3%	49.3%
Steamship Trading Company		10.30	1.00	0.0%	2.1%	9.5%	3.0%	0.90%	5.26%	1.5%	-21.2%	-33.2%
Suncorp Metway Limited		10.90	0.26	0.6%	-1.8%	4.8%	-1.5%	0.45%	-11.86%	13.7%	-24.8%	2.6%
Sydney Airport		8.72	1.00	0.0%	0.0%	0.0%	0.5%	0.46%	5.34%	35.4%	-26.0%	28.7%
Transurban Group		13.64	0.54	1.0%	1.1%	7.1%	-1.3%	-1.95%	-2.40%	1.2%	-8.4%	28.0%
Telstra Corporation Limited.		4.01	0.72	1.3%	2.0%	4.4%	-4.1%	-5.26%	6.36%	40.3%	-15.8%	24.2%
Treasury Wine Estates Limited		11.47	0.47	-0.3%	-0.9%	-0.6%	-7.4%	-6.46%	-0.24%	31.7%	-42.1%	9.7%
Westpac Banking Corporation		24.10	0.58	0.0%	0.6%	6.3%	12.9%	13.54%	-17.88%	10.2%	-20.1%	-3.2%
Worley Limited		13.71	1.00	1.7%	5.4%	8.0%	29.0%	21.45%	7.27%	-7.5%	-25.0%	34.1%
Woolworths Limited		37.83	0.41	0.7%	1.6%	7.2%	-0.5%	-1.97%	-3.41%	-3.3%	8.7%	22.9%
Woodside Petroleum Limited		32.40	0.87	-1.5%	-0.9%	1.3%	47.7%	46.37%	-8.17%	-3.6%	-33.9%	9.8%
International												
iShare MSCI All Asia ex Japan	USD \$	74.66	0.20	0.0%	-2.1%	5.0%	-9.7%	-9.29%	-2.74%	-7.7%	22.2%	15.6%
Blackrock Int Equity Fund*	AUD \$	20.57	0.41	0.0%	0.4%	4.8%	-8.4%	-7.59%	6.28%	24.8%	-0.6%	23.5%
Blackrock Australian Equity Fund*	AUD \$	1.94	0.98	0.0%	0.0%	5.2%	-0.2%	-0.08%	4.61%	11.8%	-2.3%	19.1%
Vanguard International Share*	AUD \$	2.76	0.30	0.0%	-1.2%	3.3%	-10.7%	-9.25%	5.86%	23.5%	-0.1%	22.7%
Vanguard FTSE World exUS	USD \$	57.14	0.31	0.1%	-1.8%	5.4%	-6.8%	-6.02%	0.52%	5.0%	8.6%	17.9%
Vanguard FTSE Europe	USD \$	62.08	0.44	0.1%	-1.5%	6.9%	-9.0%	-8.73%	4.01%	13.3%	2.8%	20.5%
iShares Core MSCI Europe	USD \$	53.17	0.46	0.1%	-1.5%	7.4%	-8.6%	-8.18%	3.75%	13.4%	2.8%	20.7%
iShares Asia 50	USD \$	67.25	0.16	-0.5%	-3.4%	4.7%	-12.2%	-10.36%	-2.10%	-12.2%	32.1%	19.3%
iShares MSCI Japan	USD \$	59.43	0.08	-0.4%	-4.0%	1.5%	-11.2%	-7.99%	-4.68%	-0.9%	14.0%	16.9%
Acadian Global Managed Volatility Equity Fund		1.65	0.23	1.2%	0.6%	3.5%	-4.1%	-4.12%	-6.05%	10.4%	-11.5%	8.1%
Lazard Global Managed Volatility Fund - Australia*		1.18	0.86	1.0%	0.9%	2.6%	-1.1%	-1.62%	5.32%	19.7%	-22.7%	14.9%
Robeco Emerging Conservative Equity Fund - Australia		1.40	0.20	0.4%	-0.1%	1.1%	-4.9%	-5.17%	0.73%	13.5%	-15.4%	10.4%

*Lazard performance since inception 28.02.17