

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	52	Movement for the period				Q2 2022	Q1 2022	2021	2020	2019
		29-Sep-22	wk	Day	Week	Month	YTD					
Interest Rates												
Central Bank Bills												
28 days	C-bill auctions on Wednesday;	1.67%		Change to today's price from closing prices of prior period				-0.06%	-0.21%	1.29%	1.33%	1.39%
60 days	reported Thursday/Friday	2.11%		0.07%	0.07%	0.10%	0.38%	-0.11%	-0.17%	1.99%	2.07%	2.30%
90 days		2.07%	0.00	0.00%	0.00%	0.02%	0.12%	-0.20%	-0.11%	1.95%	2.04%	2.50%
182 days		4.55%		0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	4.55%	4.55%	4.55%
Treasury Bills												
182 days	Tbill auctions are irregular Wednesdays	1.21%	0.02	0.00%	0.00%	0.00%	-3.08%	-1.12%	-2.02%	4.29%	4.41%	4.68%
273 days		2.66%	0.00	0.01%	0.01%	-0.14%	-3.29%	-1.78%	-2.05%	5.95%	6.04%	6.04%
364 days	reported Thursday/Friday	3.99%		0.00%	0.00%	-0.19%	-3.05%	-2.50%	-1.99%	7.04%	7.20%	7.08%
Government Inscribed Stock												
GIS 2Y 2022-24	GIS auctions usually monthly	4.37%		0.00%	0.00%	-0.47%	-4.13%			8.50%	8.04%	7.90%
GIS 4Y 2022-26	reported Thursday/Friday	5.08%		0.00%	0.00%	-0.27%	-4.76%			-	9.84%	-
GIS 5Y 2022-27		5.26%		0.00%	0.00%	-0.34%	-4.44%			9.70%	-	-
GIS 7Y 2022-29		5.91%		0.00%	0.00%	-0.29%	-3.89%			-	-	-
GIS 8Y 2022-30		6.18%		0.00%	0.00%	-0.26%	6.18%			9.90%	-	-
GIS 9Y 2022-31		6.40%		0.00%	0.00%	-0.27%	-3.50%			9.90%	11.82%	10.55%
GIS 10Y 2022-32		6.35%		0.00%	0.00%	-0.57%	-3.55%			9.90%	-	-
Kina Facility Rate												
Ten year Government Bond yields												
United States		3.79%	0.94	0.05%	0.07%	0.53%	2.28%	0.67%	0.83%	1.51%	0.91%	1.92%
United Kingdom		4.14%	0.90	0.13%	0.65%	1.26%	3.17%	0.62%	0.64%	0.97%	0.20%	0.82%
Australia		3.94%	0.90	-0.16%	0.27%	0.25%	2.27%	0.82%	1.17%	1.67%	0.97%	1.37%
New Zealand		4.20%	0.94	-0.14%	0.17%	0.12%	1.81%	0.64%	0.83%	2.39%	0.99%	1.65%
France		2.80%	0.99	0.08%	0.28%	0.62%	2.60%	0.94%	0.78%	0.20%	-0.34%	0.12%
Japan		0.26%	0.98	0.01%	0.02%	0.01%	0.18%	0.01%	0.15%	0.07%	0.02%	-0.01%
Australia	RBA Cash Rate	2.35%		0.00%	0.00%	0.50%	2.25%	0.75%	0.00%	0.10%	0.10%	0.75%
PNG CPI Index												
Currencies												
USD/PGK		0.2840	0.00	0.00%	0.00%	0.00%	-0.35%	0.00%	-0.35%	0.00%	-2.90%	-1.18%
AUD/PGK		0.4396	0.94	-0.95%	2.21%	5.70%	11.91%	8.56%	-3.36%	6.19%	-11.68%	-0.48%
GBP/PGK		0.2635	0.74	-0.68%	4.27%	7.46%	24.76%	8.09%	2.41%	1.00%	-6.57%	-4.40%
NZD/PGK		0.5012	0.95	-1.14%	2.83%	7.53%	20.08%	11.85%	-2.13%	5.78%	-9.52%	-1.45%
JPY/PGK		41.090	0.99	0.00%	-0.15%	3.82%	25.24%	11.97%	5.43%	11.64%	-7.87%	-2.68%
AUD/USD		0.6461	0.05	0.95%	-2.15%	-5.39%	-10.97%	-7.89%	3.10%	-5.83%	9.94%	-0.71%
JPY/USD		144.670	0.99	0.00%	-0.15%	3.82%	25.67%	11.96%	5.79%	11.63%	-5.12%	-1.53%
EUR/USD		0.9664	0.05	1.02%	-1.68%	-3.50%	-14.55%	-6.38%	-1.24%	-8.00%	9.68%	-1.94%
GBP/USD		1.0779	0.06	0.70%	-4.11%	-6.93%	-20.12%	-7.49%	-2.69%	-0.98%	3.90%	3.37%
Equity Indices												
Papua New Guinea												
KSi Index		6,279.50	1.00	0.00%	-0.01%	-0.02%	7.13%	1.51%	5.28%	-3.09%	-3.42%	21.05%
KSi Home Index		15,311.87	0.71	0.00%	0.00%	-0.29%	6.40%	10.08%	-3.06%	8.11%	1.50%	14.95%
Australia												
All Ordinaries		6,760.57	0.11	1.51%	-2.32%	-4.51%	-13.09%	-13.39%	0.13%	13.55%	0.71%	19.14%
S&P/ASX 100		5,506.74	0.13	1.43%	-1.91%	-3.78%	-10.44%	-11.65%	1.41%	13.28%	-2.06%	18.88%
S&P/ASX 20		3,691.50	0.12	1.40%	-1.44%	-3.00%	-9.03%	-11.32%	3.21%	12.14%	-1.49%	15.34%
S&P/ASX 50		6,392.70	0.09	1.40%	-1.61%	-3.57%	-9.87%	-11.12%	2.31%	12.37%	-4.86%	19.07%
S&P/ASX 50 Accumulation		79,183.40	0.22	1.40%	-1.61%	-3.00%	-5.93%	-10.55%	4.00%	17.00%	-1.94%	24.43%
S&P/ASX Midcap 50		8,465.60	0.27	1.59%	-3.72%	-5.05%	-13.31%	-14.95%	-3.46%	18.46%	14.48%	17.68%
S&P/ASX Small Ordinaries		2,634.10	0.04	1.64%	-5.03%	-8.89%	-25.37%	-20.79%	-5.06%	14.24%	6.62%	17.88%
S&P/ASX 200		6,554.97	0.10	1.44%	-2.17%	-4.25%	-11.95%	-12.42%	0.74%	13.02%	-1.45%	18.38%
S&P/ASX 200 Accumulation		78,839.90	0.22	1.45%	-2.16%	-3.69%	-8.45%	-11.90%	2.24%	17.23%	1.40%	23.40%
S&P/ASX 300		6,536.02	0.10	1.45%	-2.25%	-4.35%	-12.31%	-12.73%	0.60%	13.38%	-1.10%	18.77%
S&P/ASX 200 Energy		10,249.60	0.70	2.78%	-4.00%	-4.70%	29.74%	1.45%	25.09%	-1.97%	-29.93%	18.24%
S&P/ASX 200 Materials		15,145.80	0.16	2.17%	-1.81%	-1.72%	-9.52%	-16.19%	11.87%	6.84%	13.37%	22.09%
S&P/ASX 200 Industrials		6,037.80	0.08	0.97%	-1.52%	-6.70%	-9.14%	-2.18%	-3.84%	11.24%	-14.10%	22.62%
S&P/ASX 200 Consumer Discretionary		2,700.70	0.11	1.57%	-3.09%	-5.24%	-23.48%	-15.08%	-10.59%	21.31%	8.63%	27.23%
S&P/ASX 200 Consumer Staples		12,471.80	0.22	0.04%	-0.85%	-5.77%	-7.92%	-3.40%	-1.42%	7.13%	3.57%	17.98%
S&P/ASX 200 Healthcare		41,075.30	0.34	1.61%	1.18%	-3.82%	-9.09%	-1.93%	-10.65%	7.98%	2.97%	41.23%
S&P/ASX 200 Financials		5,942.70	0.28	0.99%	-2.55%	-3.20%	-9.08%	-14.87%	3.67%	20.20%	-9.00%	7.39%
S&P/ASX 200 Information Technology		1,409.10	0.13	0.47%	-3.99%	-6.68%	-34.08%	-27.19%	-14.04%	-2.79%	56.35%	31.81%
S&P/ASX 200 Telecommunication Services		1,377.70	0.14	1.83%	-0.07%	-3.83%	-15.48%	-10.12%	-6.92%	28.46%	0.91%	22.31%
S&P/ASX 200 Utilities		6,663.80	0.26	0.02%	-5.25%	-10.78%	-0.43%	0.61%	12.72%	4.56%	-21.52%	10.09%
S&P/ASX 200 A-REIT		1,222.60	0.02	1.12%	-5.85%	-11.23%	-30.32%	-18.85%	-7.71%	21.61%	-7.99%	14.01%
S&P/ASX 200 Financial-x-A-REIT		6,628.10	0.28	0.99%	-2.56%	-3.20%	-9.08%	-14.87%	3.67%	20.20%	-8.99%	7.39%
North American												
DJIA		29,225.61	0.01	-1.54%	-2.83%	-7.68%	-19.57%	-11.25%	-4.57%	18.73%	7.25%	22.34%
S&P 500		3,640.47	0.00	-2.11%	-3.13%	-8.23%	-23.62%	-16.45%	-4.95%	26.89%	16.26%	28.88%
NASDAQ		10,737.51	0.02	-2.84%	-2.98%	-8.89%	-31.37%	-22.44%	-9.10%	21.39%	43.64%	35.23%
Toronto S&P/TSX		18,441.84	0.04	-1.11%	-2.95%	-3.66%	-13.10%	-13.84%	3.14%	21.74%	2.17%	19.13%
Europe												
FTSE		6,881.59	0.00	-1.77%	-3.88%	-3.73%	-6.81%	-4.61%	1.78%	14.30%	-14.34%	12.10%
DAX		11,975.55	0.00	-1.71%	-4.44%	-5.18%	-24.61%	-11.31%	-9.25%	15.79%	3.55%	25.48%
CAC 40		5,676.87	0.00	-1.53%	-4.08%	-5.92%	-20.64%	-11.07%	-6.89%	28.85%	-7.14%	26.37%
Asia												
Nikkei		26,422.05	0.33	0.95%	-2.69%	-4.48%	-8.23%	-5.13%	-3.37%	4.91%	16.01%	18.20%
Hang Seng		17,165.87	0.00	-0.49%	-5.41%	-12.41%	-26.63%	-0.62%	-5.99%	-14.08%	-3.40%	9.07%
Shanghai		3,041.21	0.19	-0.13%	-2.18%	-4.51%	-16.45%	4.50%	-10.65%	4.80%	13.87%	22.30%
Sensex		56,409.96	0.49	-0.33%	-4.58%	-4.01%	-3.17%	-9.48%	0.54%	21.99%	15.75%	14.38%

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

	29-Sep-22	52 wk	Movement for the period				Q2 2022	Q1 2022	2021	2020	2019		
			Day	Week	Month	YTD							
Indices													
MSCI World USD Index	2,401.32	0.00	-1.54%	-3.54%	-8.00%	-25.70%	-16.60%	-5.53%	20.14%	14.06%	25.19%		
MSCI World Net TR USD Index	7,344.57	0.00	-1.47%	-3.46%	-7.87%	-24.72%	-15.26%	-5.15%	21.82%	15.90%	27.67%		
MSCI ACWI-ex-Australia TR AUD Index	12,808.68	0.17	-0.29%	-1.79%	-3.52%	-15.66%	-7.44%	-8.42%	29.58%	5.73%	27.97%		
MSCI ACWI Net TR USD Index	291.70	0.00	-1.34%	-3.67%	-8.15%	-25.02%	-14.72%	-5.36%	18.54%	16.25%	26.60%		
MSCI ACWI Minimum Volatility USD	1,971.62	0.00	-0.84%	-2.60%	-6.18%	-18.09%	-9.77%	-3.40%	11.95%	0.56%	18.50%		
MSCI EM Asia Net TR USD Index	510.45	0.00	-0.29%	-5.39%	-11.64%	-28.93%	-8.32%	-8.69%	-5.08%	28.38%	19.24%		
MSCI EM Net TR USD Index	441.80	0.00	-0.26%	-5.29%	-10.36%	-27.37%	-10.36%	-6.97%	-2.54%	18.31%	18.42%		
VIX Volatility S&P500	31.84	0.78	5.50%	16.42%	24.57%	84.90%	39.64%	19.40%	-24.31%	65.09%	-45.79%		
Commodities													
Light Crude WTI Futures	US\$/bbl	81.23	0.26	-1.12%	-2.71%	-6.21%	7.39%	5.46%	32.58%	55.89%	-20.54%	34.46%	
Brent Crude	US\$/bbl	88.49	0.32	-0.93%	-2.18%	-4.19%	13.19%	6.39%	38.03%	50.93%	-21.52%	22.68%	
Gold	US\$/oz	1,668.60	0.09	-0.08%	-0.74%	-2.38%	-8.91%	-7.51%	6.67%	-3.34%	24.42%	18.87%	
Silver	US\$/oz	18.71	0.11	-0.89%	-4.61%	5.92%	-20.09%	-19.02%	7.34%	-11.35%	47.38%	15.32%	
Copper	US\$/lb	3.42	0.12	1.77%	-1.53%	0.34%	-23.55%	-21.91%	6.26%	27.05%	25.81%	6.31%	
Iron Ore	US\$/mt	94.78	0.22	0.00%	-0.45%	-0.47%	-15.86%	-16.56%	24.13%	-27.05%	81.97%	20.45%	
Malaysian Palm Oil* RM/tn		3,278	0.02	4.26%	-12.84%	-15.08%	-36.46%	-20.39%	23.88%	32.59%	27.95%	51.75%	
LNG *Jap/Korea	US\$/mmBtu	39.11	0.38	-5.10%	-2.02%	-33.89%	28.23%	9.10%	16.20%	113.25%	169.81%	-41.08%	
ICCO Cocoa	US\$/mt	2,327	0.22	1.97%	0.26%	-2.31%	-7.66%	-13.55%	5.16%	-3.19%	2.48%	5.13%	
ICO Coffee	US cents/lb	226	0.51	-1.31%	0.96%	-4.51%	-0.18%	3.18%	0.13%	76.30%	-1.12%	27.34%	
Equities													
Domestic													
PGK													
Arbitrage													
Bank South Pacific		11.37	12.41	0.27	0.00%	0.00%	0.00%	1.31%	2.90%	-1.63%	2.08%	1.87%	14.81%
Credit Corporation			1.85	0.96	0.00%	0.00%	0.00%	10.12%	15.63%	-4.76%	-1.18%	6.25%	18.52%
City Pharmacy			0.95	0.50	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	90.00%	-38.27%	24.62%
Kina Asset Management Limited			0.95		0.00%	0.00%	-5.00%	-4.04%	0.00%	1.01%	10.00%	-5.26%	0.00%
Kina Securities Limited		1.90	2.90	0.36	0.00%	-3.33%	-3.33%	-1.69%	0.00%	1.69%	-1.67%	-10.98%	27.17%
Steamship Trading Company		22.98	35.46		0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
Santos Limited		15.97	19.10	1.00	0.00%	0.00%		2.70%					
Australia													
A2 Milk Company Limited		5.37	0.41	-0.56%	-2.19%	-5.79%	-1.65%	-15.90%	-4.40%	-52.31%	-19.93%	38.57%	
ANZ Banking Group Limited		23.37	0.29	1.39%	-0.97%	3.22%	-15.05%	-20.18%	0.33%	21.19%	-7.84%	0.70%	
BSP Financial Group		5.00	0.50	0.00%	1.83%	2.04%	17.10%	3.13%	12.41%	-17.88%			
BHP Billiton Limited		38.17	0.15	2.47%	0.55%	1.76%	-8.02%	-20.29%	24.70%	-2.19%	9.02%	13.70%	
Boral Limited		2.66	0.03	2.31%	-1.85%	-6.67%	-56.39%	-25.14%	-43.28%	23.23%	10.49%	-9.31%	
Bougainville Copper Limited		0.27	0.01	0.00%	-16.92%	-8.47%	-11.48%	-56.00%	145.90%	5.17%	-10.77%	103.13%	
Bank of Queensland		6.63	0.05	0.00%	-2.79%	-3.35%	-18.05%	-23.16%	7.29%	4.52%	6.76%	-25.26%	
Brambles Limited		11.67	0.62	1.04%	-1.19%	-5.04%	9.78%	8.07%	-6.77%	0.28%	-9.56%	15.47%	
Commonwealth Bank of Australia		93.12	0.26	0.63%	-2.44%	-3.05%	-7.80%	-14.55%	4.72%	23.01%	2.77%	10.37%	
CSL		286.74	0.58	1.55%	1.99%	-2.40%	-1.37%	0.34%	-7.76%	2.66%	2.69%	48.93%	
Fortescue Mining		16.78	0.32	1.94%	1.45%	-4.88%	-12.65%	-15.15%	7.55%	-18.01%	119.18%	155.13%	
Horizon Oil Ltd		0.15	0.06	0.00%	3.45%	0.00%	63.04%	8.00%	35.87%	48.39%	-48.33%	20.00%	
Kina Securities Ltd		0.84	0.26	0.00%	-2.34%	-8.49%	-2.34%	-5.85%	0.00%	-5.00%	-39.60%	56.84%	
Kina Petroleum Ltd		0.06		0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	-1.72%	
Macquarie Group Ltd		159.51	0.03	0.93%	-6.64%	-8.56%	-22.34%	-19.07%	-1.04%	48.32%	0.46%	26.88%	
Mirvac Group		1.93	0.03	1.58%	-4.93%	-5.85%	-33.68%	-20.68%	-14.43%	10.23%	-16.98%	41.96%	
National Australia Bank		29.27	0.44	0.97%	-1.84%	-3.40%	1.49%	-15.33%	12.17%	27.61%	-8.24%	2.33%	
Newcrest Mining Limited		16.48	0.06	2.55%	-1.85%	-3.12%	-32.68%	-21.88%	9.23%	-5.04%	-14.78%	38.76%	
Origin Energy Ltd		5.32	0.23	0.19%	-7.32%	-13.64%	1.53%	-8.03%	18.89%	10.08%	-43.67%	30.60%	
Pilbara Minerals Ltd		4.62	0.90	1.54%	-6.48%	27.27%	44.38%	-28.44%	0.00%	267.82%	210.71%	-55.20%	
Qbe Insurance Group Ltd		11.60	0.55	1.84%	-2.68%	-2.85%	2.20%	5.65%	1.32%	33.06%	-33.77%	27.52%	
Rio Tinto Limited		90.91	0.08	1.01%	-0.35%	-1.74%	-9.19%	-13.78%	18.98%	-12.05%	13.38%	27.95%	
ResMed Inc		33.81	0.62	1.65%	3.33%	5.69%	-5.51%	-5.34%	-9.39%	31.40%	24.34%	37.56%	
Santos Limited		7.02	0.34	2.33%	-9.42%	-8.47%	11.25%	-4.13%	22.66%	0.64%	-23.35%	49.27%	
Steamship Trading Company		10.10	0.28	0.00%	-3.81%	-12.17%	1.00%	18.93%	0.90%	1.52%	-21.20%	-33.16%	
Suncorp Metway Limited		10.11	0.06	1.61%	-0.98%	-6.56%	-8.67%	-1.26%	0.45%	13.66%	-24.85%	2.61%	
Sydney Airport		8.72	1.00	0.00%	0.00%	0.00%	0.46%	0.00%	0.46%	35.41%	-25.98%	28.68%	
Transurban Group		13.00	0.33	0.15%	-0.38%	-6.14%	-5.93%	6.13%	-1.95%	1.17%	-8.38%	27.98%	
Telstra Corporation Limited		3.88	0.30	1.57%	1.04%	-1.77%	-7.18%	-2.78%	-5.26%	40.27%	-15.82%	24.21%	
Treasury Wine Estates Limited		12.73	0.71	1.19%	-1.77%	-3.85%	2.83%	-1.99%	-6.46%	31.70%	-42.12%	9.73%	
Westpac Banking Corporation		21.12	0.27	0.91%	-2.81%	-0.52%	-1.08%	-19.55%	13.54%	10.22%	-20.06%	-3.23%	
Worley Limited		12.60	0.53	1.12%	-6.94%	-11.14%	18.53%	10.30%	21.45%	-7.48%	-24.95%	34.06%	
Woolworths Limited		34.30	0.18	-0.46%	-0.52%	-5.82%	-9.76%	-4.46%	-1.97%	-3.31%	8.71%	22.91%	
International													
iShare MSCI All Asia ex Japan	USD \$	58.90	0.00	-2.39%	-5.14%	-11.38%	-28.79%	-7.81%	-9.29%	-7.74%	22.19%	15.56%	
Blackrock Int Equity Fund*	AUD \$	18.36	0.06	1.26%	-1.14%	-1.50%	-18.21%	-8.50%	-7.59%	24.76%	-0.61%	23.52%	
Blackrock Australian Equity Fund*	AUD \$	1.59	0.00	-0.54%	-5.14%	-6.41%	-18.06%	-10.96%	-0.08%	11.82%	-2.28%	19.10%	
Vanguard International Share*	AUD \$	2.55	0.14	1.26%	-0.26%	-2.02%	-17.54%	-8.11%	-9.25%	23.54%	-0.10%	22.72%	
Vanguard FTSE World exUS	USD \$	44.55	0.01	-1.53%	-4.40%	-8.77%	-27.30%	-13.25%	-6.02%	5.00%	8.58%	17.92%	
Vanguard FTSE Europe	USD \$	46.09	0.02	-1.45%	-4.85%	-8.73%	-32.46%	-15.19%	-8.73%	13.28%	2.80%	20.53%	
iShares Core MSCI Europe	USD \$	39.49	0.03	-1.27%	-4.71%	-8.18%	-32.10%	-15.81%	-8.18%	13.42%	2.83%	20.66%	
iShares Asia 50	USD \$	50.40	0.00	-2.72%	-5.10%	-13.62%	-34.17%	-8.58%	-10.36%	-12.17%	32.08%	19.35%	
iShares MSCI Japan	USD \$	49.26	0.02	-0.97%	-3.54%	-6.97%	-26.43%	-14.25%	-7.99%	-0.89%	14.04%	16.87%	
Acadian Global Managed Volatility Equity Fund		1.50	0.04	0.57%	0.07%	-0.51%	-12.76%	-2.24%	-4.12%	10.44%	-11.46%	8.12%	
Lazard Global Managed Volatility Fund - Australia*		0.98	0.02	0.35%	-0.22%	0.00%	-17.59%	-0.19%	-1.62%	19.66%	-22.67%	14.95%	
Robeco Emerging Conservative Equity Fund - Australia		1.29	0.06	0.24%	-0.43%	-0.76%	-12.39%	-2.96%	-5.17%	13.49%	-15.41%	10.42%	

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