

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

04-Oct-22
Reporting closing prices for prior day

		Closing prices	52	Movement for the period				Q3 2022	Q2 2022	2021	2020	2019
		03-Oct-22	wk	Day	Week	Month	YTD					
Interest Rates												
Central Bank Bills												
Change to today's price from closing prices of prior period												
28 days	C-bill auctions on Wednesday; reported Thursday/Friday	1.67%		0.00%	0.07%	0.10%	0.38%	0.65%	-0.06%	1.29%	1.33%	1.39%
60 days		2.11%		0.00%	0.07%	0.08%	0.12%	0.40%	-0.11%	1.99%	2.07%	2.30%
90 days		2.07%	0.00	0.00%	0.00%	0.02%	0.12%	0.43%	-0.20%	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%	0.06%	-1.12%	4.29%	4.41%	4.68%
273 days		2.66%	0.00	0.00%	0.01%	-0.14%	-3.29%	0.54%	-1.78%	5.95%	6.04%	6.04%
364 days	reported Thursday/Friday	3.99%		0.00%	0.00%	-0.19%	-3.05%	1.44%	-2.50%	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		3.64%	0.88	-0.19%	-0.29%	0.45%	2.13%	0.82%	0.67%	1.51%	0.91%	1.92%
United Kingdom		3.96%	0.86	-0.13%	-0.28%	1.03%	2.99%	1.86%	0.62%	0.97%	0.20%	0.82%
Australia		3.90%	0.89	0.01%	-0.09%	0.25%	2.23%	0.23%	0.82%	1.67%	0.97%	1.37%
New Zealand		4.34%	1.00	0.03%	0.16%	0.34%	1.95%	0.44%	0.64%	2.39%	0.99%	1.65%
France		2.51%	0.89	-0.21%	-0.20%	0.32%	2.31%	0.80%	0.94%	0.20%	-0.34%	0.12%
Japan		0.25%	0.94	0.00%	-0.01%	0.01%	0.18%	0.01%	0.01%	0.07%	0.02%	-0.01%
Australia	RBA Cash Rate	2.35%		0.00%	0.00%	0.00%	2.25%	1.50%	0.75%	0.10%	0.10%	0.75%
PNG CPI Index												
Latest 12 mth % change												
Currencies												
Percentage changes												
USD/PGK		0.2840	0.00	0.00%	0.00%	0.00%	-0.35%	0.00%	0.00%	0.00%	-2.90%	-1.18%
AUD/PGK		0.4402	0.95	0.78%	0.78%	5.21%	12.07%	5.99%	8.56%	6.19%	-11.68%	-0.48%
GBP/PGK		0.2524	0.60	-1.14%	-5.89%	1.82%	19.51%	9.20%	8.09%	1.00%	-6.57%	-4.40%
NZD/PGK		0.5021	0.96	1.25%	1.21%	7.65%	20.29%	8.54%	11.85%	5.78%	-9.52%	-1.45%
JPY/PGK		41.130	1.00	0.22%	0.76%	3.13%	25.36%	5.96%	11.97%	11.64%	-7.87%	-2.68%
AUD/USD		0.6452	0.04	-0.78%	-0.78%	-4.96%	-11.09%	-5.64%	-7.89%	-5.83%	9.94%	-0.71%
JPY/USD		144.810	1.00	0.21%	0.75%	3.13%	25.79%	5.98%	11.96%	11.63%	-5.12%	-1.53%
EUR/USD		0.9823	0.12	-0.01%	1.90%	-0.70%	-13.14%	-6.04%	-6.38%	-8.00%	9.68%	-1.94%
GBP/USD		1.1254	0.21	1.14%	6.24%	-1.79%	-16.60%	-8.40%	-7.49%	-0.98%	3.90%	3.37%
Equity Indices												
Papua New Guinea												
Percentage changes												
KSI Index		6,279.50	1.00	0.00%	-0.01%	-0.02%	7.13%	0.25%	1.51%	-3.09%	-3.42%	21.05%
KSI Home Index		15,311.87	0.71	0.00%	0.00%	-0.29%	6.40%	-0.29%	10.08%	8.11%	1.50%	14.95%
Australia												
All Ordinaries		6,656.39	0.04	-0.33%	-0.17%	-5.91%	-14.43%	-1.01%	-13.39%	13.55%	0.71%	19.14%
S&P/ASX 100		5,424.26	0.04	-0.22%	-0.15%	-5.35%	-11.78%	-1.32%	-11.65%	13.28%	-2.06%	18.88%
S&P/ASX 20		3,640.70	0.03	-0.15%	-0.07%	-4.81%	-10.29%	-1.83%	-11.32%	12.14%	-1.49%	15.34%
S&P/ASX 50		6,301.50	0.00	-0.21%	-0.12%	-5.19%	-11.16%	-2.10%	-11.12%	12.37%	-4.86%	19.07%
S&P/ASX 50 Accumulation		78,053.50	0.13	-0.21%	-0.12%	-4.79%	-7.27%	-0.12%	-10.55%	17.00%	-1.94%	24.43%
S&P/ASX Midcap 50		8,302.10	0.19	-0.33%	-0.29%	-6.29%	-14.99%	3.88%	-14.95%	18.46%	14.48%	17.68%
S&P/ASX Small Ordinaries		2,586.40	0.00	-1.12%	-0.89%	-9.93%	-26.72%	-1.45%	-20.79%	14.24%	6.62%	17.88%
S&P/ASX 200		6,456.87	0.02	-0.27%	-0.19%	-5.77%	-13.27%	-1.43%	-12.42%	13.02%	-1.45%	18.38%
S&P/ASX 200 Accumulation		77,659.97	0.14	-0.27%	-0.18%	-5.38%	-9.82%	0.39%	-11.90%	17.23%	1.40%	23.40%
S&P/ASX 300		6,435.94	0.02	-0.32%	-0.23%	-5.86%	-13.66%	-1.34%	-12.73%	13.38%	-1.10%	18.77%
S&P/ASX 200 Energy		10,359.90	0.73	1.01%	5.75%	-7.37%	31.13%	2.29%	1.45%	-1.97%	-29.93%	18.24%
S&P/ASX 200 Materials		15,211.30	0.18	-0.24%	4.62%	-1.26%	-9.13%	-2.85%	-16.19%	6.84%	13.37%	22.09%
S&P/ASX 200 Industrials		5,826.20	0.00	-0.48%	-2.97%	-9.59%	-12.33%	-6.34%	-2.18%	11.24%	-14.10%	22.62%
S&P/ASX 200 Consumer Discretionary		2,605.40	0.03	-0.83%	-2.88%	-7.84%	-26.18%	-1.96%	-15.08%	21.31%	8.63%	17.23%
S&P/ASX 200 Consumer Staples		12,199.60	0.09	-1.13%	-2.34%	-8.16%	-9.93%	-4.33%	-27.19%	7.13%	3.57%	27.98%
S&P/ASX 200 Healthcare		40,415.60	0.28	-0.55%	-0.80%	-5.23%	-10.55%	2.64%	-1.93%	7.98%	2.97%	41.23%
S&P/ASX 200 Financials		5,788.70	0.17	-0.32%	-2.73%	-6.01%	-11.44%	0.66%	-14.87%	20.20%	-9.00%	7.39%
S&P/ASX 200 Information Technology		1,353.40	0.08	-1.33%	-4.56%	-8.26%	-36.69%	2.53%	-27.19%	-2.79%	56.35%	31.81%
S&P/ASX 200 Telecommunication Services		1,345.50	0.04	-0.47%	-0.21%	-4.88%	-17.45%	-0.87%	-10.12%	28.46%	0.91%	22.31%
S&P/ASX 200 Utilities		6,658.10	0.26	1.55%	1.08%	-9.97%	-0.52%	-13.62%	0.61%	4.56%	-21.52%	10.09%
S&P/ASX 200 A-REIT		1,224.90	0.03	0.81%	-1.37%	-10.74%	-30.19%	-7.53%	-18.85%	21.61%	-7.99%	14.01%
S&P/ASX 200 Financial-x-A-REIT		6,456.40	0.17	-0.31%	-2.73%	-6.01%	-11.44%	0.66%	-14.87%	20.20%	-8.99%	7.39%
North American												
DJIA		29,490.89	0.09	2.66%	0.79%	-5.84%	-18.84%	-6.66%	-11.25%	18.73%	7.25%	22.34%
S&P 500		3,678.43	0.08	2.59%	0.64%	-6.26%	-22.82%	-5.28%	-16.45%	26.89%	16.26%	28.88%
NASDAQ		10,815.43	0.04	2.27%	0.12%	-7.01%	-30.87%	-4.11%	-22.44%	21.39%	43.64%	35.23%
Toronto S&P/TSX		18,881.19	0.15	2.37%	3.02%	-2.02%	-11.03%	-2.21%	-13.84%	21.74%	2.17%	19.13%
Europe												
FTSE		6,908.76	0.03	0.22%	-1.60%	-5.20%	-6.44%	-3.84%	-4.61%	14.30%	-14.34%	12.10%
DAX		12,209.48	0.05	0.79%	-0.15%	-4.32%	-23.14%	-5.24%	-11.31%	15.79%	3.55%	25.48%
CAC 40		5,794.15	0.07	0.55%	0.43%	-4.91%	-19.00%	-2.71%	-11.07%	28.85%	-7.14%	26.37%
Asia												
Nikkei		26,215.79	0.29	1.07%	-0.82%	-5.08%	-8.95%	-1.73%	-5.13%	4.91%	16.01%	18.20%
Hang Seng		17,079.51	0.00	-0.83%	-4.34%	-11.16%	-27.00%	-21.21%	-0.62%	-14.08%	-3.40%	9.07%
Shanghai		3,024.39	0.17	0.00%	-0.88%	-5.49%	-16.91%	-11.01%	4.50%	4.80%	13.87%	22.30%
Sensex		56,788.81	0.52	-1.11%	-0.62%	-4.15%	-2.51%	8.31%	-9.48%	21.99%	15.75%	14.38%

For interest rates, rate at end of each respective year reported.

Annual change Annual change within the year

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

		03-Oct-22	52 wk	Movement for the period				Q3 2022	Q2 2022	2021	2020	2019	
				Day	Week	Month	YTD						
Indices													
MSCI World USD Index		2,429.91	0.06	2.16%	0.89%	-6.42%	-24.81%	-6.58%	-16.60%	20.14%	14.06%	25.19%	
MSCI World Net TR USD Index		7,432.33	0.05	2.16%	0.97%	-6.29%	-23.82%	-7.21%	-15.26%	21.82%	15.90%	27.67%	
MSCI ACWI-ex-Australia TR AUD Index		12,920.29	0.20	1.08%	0.35%	-1.95%	-14.93%	-0.72%	-7.44%	29.58%	5.73%	27.97%	
MSCI ACWI Net TR USD Index		294.91	0.05	1.92%	0.71%	-6.63%	-24.20%	-7.85%	-14.72%	18.54%	16.25%	26.60%	
MSCI ACWI Minimum Volatility USD		1,980.81	0.05	1.18%	0.14%	-4.92%	-17.71%	-6.69%	-9.77%	11.95%	0.56%	18.50%	
MSCI EM Asia Net TR USD Index		506.20	0.00	-0.99%	-3.11%	-11.05%	-29.52%	-14.96%	-8.32%	-5.08%	28.38%	19.24%	
MSCI EM Net TR USD Index		443.26	0.01	0.04%	-1.34%	-9.30%	-27.13%	-12.65%	-10.36%	-2.54%	18.31%	18.42%	
VIX Volatility S&P500		30.10	0.70	-4.81%	-6.70%	15.81%	74.80%	10.14%	39.64%	-24.31%	65.09%	-45.79%	
Commodities													
Light Crude WTI Futures		83.63	0.30	5.21%	9.02%	-3.73%	10.56%	-24.84%	5.46%	55.89%	-20.54%	34.46%	
Brent Crude		88.86	0.33	1.02%	5.71%	-7.19%	13.66%	-23.39%	6.39%	50.93%	-21.52%	22.68%	
Gold		1,702.00	0.17	1.79%	4.20%	-1.20%	-7.09%	-7.49%	-7.51%	-3.34%	24.42%	18.87%	
Silver		20.59	0.32	8.14%	11.41%	15.14%	-12.07%	-6.45%	-19.02%	-11.35%	47.38%	15.32%	
Copper		3.41	0.11	-0.07%	3.51%	-0.10%	-23.73%	-8.02%	-21.91%	27.05%	25.81%	6.31%	
Iron Ore		95.48	0.23	0.00%	0.45%	1.70%	-15.24%	-18.16%	-16.56%	-27.05%	81.97%	20.45%	
Malaysian Palm Oil* RM/tn		3,320	0.03	-0.21%	-4.63%	-13.13%	-35.65%	-34.61%	-20.39%	32.59%	27.95%	51.75%	
LNG *Jap/Korea		38.87	0.38	0.37%	3.13%	-29.64%	27.46%	0.17%	9.10%	113.25%	169.81%	-41.08%	
ICCO Cocoa		2,337	0.24	-0.72%	4.19%	-3.83%	-7.26%	2.75%	-13.55%	-3.19%	2.48%	5.13%	
ICO Coffee		216	0.34	-2.62%	-3.60%	-7.26%	-4.58%	-5.16%	3.18%	76.30%	-1.12%	27.34%	
Equities													
Domestic													
			Arbitrage	PNGX				Percentage changes					
Bank South Pacific		11.36	12.41	0.27	0.00%	0.00%	0.00%	1.31%	0.08%	2.90%	2.08%	1.87%	14.81%
Credit Corporation			1.85	0.96	0.00%	0.00%	0.00%	10.12%	0.00%	15.63%	-1.18%	6.25%	18.52%
City Pharmacy			0.95	0.50	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%	-5.00%	0.00%	10.00%	-5.26%	0.00%
Kina Securities Limited		1.91	2.90	0.36	0.00%	-3.33%	-3.33%	-1.69%	-3.33%	0.00%	-1.67%	-10.98%	27.17%
Steamship Trading Company		22.94	35.46		0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
Santos Limited		16.29	19.10	1.00	0.00%	0.00%	0.00%	0.53%	2.70%				
Australia													
A2 Milk Company Limited		5.29	0.38		-2.04%	-0.75%	-7.68%	-3.11%	23.01%	-15.90%	-52.31%	-19.93%	38.57%
ANZ Banking Group Limited		22.77	0.21		-0.13%	-1.17%	0.62%	-17.23%	3.50%	-20.18%	21.19%	-7.84%	0.70%
BSP Financial Group		5.00	0.50		0.00%	2.04%	2.04%	17.10%	1.01%	3.13%	-17.88%		
BHP Billiton Limited		38.60	0.17		0.21%	6.63%	1.82%	-6.99%	-6.62%	-20.29%	-2.19%	9.02%	13.70%
Boral Limited		2.66	0.03		-0.37%	2.31%	-6.01%	-56.39%	3.09%	-25.14%	23.23%	10.49%	-9.31%
Bougainville Copper Limited		0.27	0.00		-5.36%	-10.17%	-14.52%	-13.11%	-15.15%	-56.00%	5.17%	-10.77%	103.13%
Bank of Queensland		6.57	0.03		0.92%	-1.20%	-6.01%	-18.79%	-2.40%	-23.16%	4.52%	6.76%	-25.26%
Brambles Limited		11.23	0.50		-1.58%	-3.02%	-8.40%	5.64%	6.54%	8.07%	0.28%	-9.56%	15.47%
Commonwealth Bank of Australia		90.61	0.15		-0.10%	-3.20%	-6.11%	-10.29%	0.35%	-14.55%	23.01%	2.77%	10.37%
CSL		283.26	0.54		-0.62%	-0.54%	-3.91%	-2.57%	5.93%	0.34%	2.66%	2.69%	48.93%
Fortescue Mining		16.93	0.34		0.65%	6.21%	3.17%	-11.87%	-4.05%	-15.15%	-18.01%	119.18%	155.13%
Horizon Oil Ltd		0.15	0.80		-1.69%	0.00%	-3.33%	57.61%	9.26%	8.00%	48.39%	-48.33%	20.00%
Kina Securities Ltd		0.84	0.30		-1.18%	-0.59%	-5.62%	-1.75%	5.59%	-5.85%	-5.00%	-49.60%	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		151.41	0.40		-0.87%	-7.41%	-15.58%	-26.29%	-7.15%	-19.07%	48.32%	0.46%	26.88%
Mirvac Group		1.95	0.04		0.00%	0.00%	-5.58%	-33.16%	-1.52%	-20.68%	10.23%	-16.98%	41.96%
National Australia Bank		28.73	0.37		-0.28%	-2.11%	-5.31%	-0.38%	5.18%	-15.33%	27.61%	-8.24%	2.33%
Newcrest Mining Limited		16.66	0.07		-1.54%	5.71%	-2.97%	-31.94%	-19.00%	-21.88%	-5.04%	-14.78%	38.76%
Origin Energy Ltd		5.32	0.23		2.90%	2.31%	-13.21%	1.53%	-9.77%	-8.03%	10.08%	-13.77%	30.60%
Pilbara Minerals Ltd		4.55	0.87		-0.22%	3.17%	22.97%	42.19%	99.13%	-28.44%	267.82%	210.71%	-55.20%
Qbe Insurance Group Ltd		11.30	0.45		-1.99%	-2.84%	-4.88%	-0.44%	-5.10%	5.65%	33.06%	-33.77%	27.52%
Rio Tinto Limited		93.10	0.14		-0.31%	6.06%	1.45%	-7.00%	-9.07%	-13.78%	-12.05%	13.38%	27.95%
ResMed Inc		33.55	0.59		-0.83%	1.79%	5.80%	-6.23%	10.23%	-5.34%	31.40%	24.34%	37.56%
Santos Limited		7.17	0.40		1.13%	4.22%	-10.04%	13.63%	-4.45%	-4.13%	0.64%	-23.35%	49.27%
Steamship Trading Company		10.10	0.28		0.00%	0.00%	-12.17%	1.00%	-15.83%	18.93%	1.52%	-21.20%	-33.16%
Suncorp Metway Limited		9.96	0.00		-0.70%	0.00%	-7.26%	-10.03%	-8.65%	-1.26%	13.66%	-24.85%	2.61%
Sydney Airport		8.72	1.00		0.00%	0.00%	0.00%	0.46%	0.00%	0.00%	35.41%	-25.98%	28.68%
Transurban Group		12.38	0.10		0.32%	-4.99%	-10.42%	-10.42%	-14.19%	6.13%	1.17%	-8.38%	27.98%
Telstra Corporation Limited		3.84	0.22		-0.26%	2.13%	-1.29%	-8.13%	0.00%	-2.78%	40.27%	-15.82%	24.21%
Treasury Wine Estates Limited		12.38	0.60		-1.51%	-1.59%	-6.07%	0.00%	10.75%	-1.99%	31.70%	-42.12%	9.73%
Westpac Banking Corporation		20.60	0.20		-0.19%	-2.74%	-3.51%	-3.51%	5.85%	-19.55%	10.22%	-20.06%	-3.23%
Worley Limited		12.78	0.56		0.39%	2.90%	-9.68%	20.23%	-10.60%	10.30%	-7.48%	-24.95%	34.06%
Woolworths Limited		33.50	0.08		-1.33%	-3.46%	-9.31%	-11.87%	-4.63%	-4.46%	-3.31%	8.71%	22.91%
International													
iShare MSCI All Asia ex Japan		USD \$	59.09	0.02	0.78%	-1.96%	-9.92%	-28.56%	-15.24%	-7.81%	-7.74%	22.19%	15.56%
Blackrock Int Equity Fund*		AUD \$	18.08	0.00	0.00%	-0.51%	-2.78%	-19.46%	-4.75%	-8.50%	24.76%	-0.61%	23.52%
Blackrock Australian Equity Fund*		AUD \$	1.62	0.06	0.00%	-0.36%	-3.90%	-16.86%	-6.55%	-10.96%	11.82%	-2.28%	19.10%
Vanguard International Share*		AUD \$	2.51	0.07	0.00%	-0.72%	-2.56%	-18.97%	-2.83%	-8.11%	23.54%	-0.10%	22.72%
Vanguard FTSE World exUS		USD \$	45.25	0.05	2.01%	1.59%	-6.76%	-26.16%	-11.21%	-13.25%	5.00%	8.58%	17.92%
Vanguard FTSE Europe		USD \$	47.20	0.07	2.28%	3.21%	-5.90%	-30.83%	-12.63%	-15.19%	2.82%	2.80%	20.53%
iShares Core MSCI Europe		USD \$	40.42	0.07	2.23%	3.30%	-5.47%	-30.50%	-12.06%	-15.81%	13.42%	2.83%	20.66%
iShares Asia 50		USD \$	50.49	0.02	1.14%	-3.00%	-12.08%	-34.05%	-20.43%	-8.58%	-12.17%	32.08%	19.35%
iShares MSCI Japan		USD \$	49.73	0.04	1.80%	1.02%	-5.04%	-25.73%	-7.53%	-14.25%	-0.89%	14.04%	16.87%
Acadian Global Managed Volatility Equity Fund			1.48	0.01	-0.82%	-0.47%	-1.17%	-13.47%	-6.92%	-2.24%	10.44%	-11.46%	8.12%
Lazard Global Managed Volatility Fund - Australia*			0.98	0.00	0.00%	-0.73%	-0.48%	-17.95%	-16.44%	-0.19%	19.66%	-22.67%	14.95%
Robeco Emerging Conservative Equity Fund - Australia			1.27	0.01	-0.33%	-1.67%	-1.01%	-13.18%	-5.34%	-2.96%	13.49%	-15.41%	10.42%

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