

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-Nov-22	52 wk	Movement for the period				Q3 2022	Q2 2022	2021	2020	2019
			Day	Week	Month	YTD					
Interest Rates											
Central Bank Bills											
Change to today's price											
from closing prices of prior period											
C-bill auctions on Wednesday; reported Thursday/Friday	1.91%		0.00%	0.00%	0.24%	0.62%	0.65%	-0.06%	1.29%	1.33%	1.39%
28 days	2.34%		0.00%	0.00%	0.23%	0.35%	0.40%	-0.11%	1.99%	2.07%	2.30%
60 days	2.63%	0.00	0.00%	0.00%	0.56%	0.68%	0.43%	-0.20%	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											
Tbill auctions are irregular Wednesdays											
182 days	2.00%	0.27	0.00%	0.79%	0.79%	-2.29%	0.06%	-1.12%	4.29%	4.41%	4.68%
273 days	2.64%	0.00	0.00%	0.00%	-0.01%	-3.31%	0.54%	-1.78%	5.95%	6.04%	6.04%
364 days	4.22%		0.00%	0.03%	0.20%	-2.82%	1.44%	-2.50%	7.04%	7.20%	7.08%
Government Inscribed Stock											
GIS auctions usually monthly reported Thursday/Friday											
GIS 2Y 2022-24	4.20%		0.00%	0.00%	-0.17%	-4.30%			8.50%	8.04%	7.90%
GIS 4Y 2022-26	4.97%		0.00%	0.00%	-0.11%	-4.87%			-	9.84%	-
GIS 5Y 2022-27	5.44%		0.00%	0.00%	0.18%	-4.26%			9.70%	-	-
GIS 7Y 2022-29	5.93%		0.00%	0.00%	0.02%	-3.87%			-	-	-
GIS 8Y 2022-30	6.18%		0.00%	0.00%	0.00%	6.18%			9.90%	-	-
GIS 9Y 2022-31	6.35%		0.00%	0.00%	-0.05%	-3.55%			9.90%	11.82%	10.55%
GIS 10Y 2022-32	6.28%		0.00%	0.00%	-0.07%	-3.62%			9.90%	-	-
GIS 10Y 2022-32	3.00%	0.00	0.00%	0.00%	-0.25%	0.00%			3.00%	3.00%	5.50%
Kina Facility Rate											
RBA Cash Rate											
2.85%			0.00%	0.25%	0.25%	2.75%	1.50%	0.75%	0.10%	0.10%	0.75%
Ten year Government Bond yields											
Latest 12 mth % change											
United States	4.21%	0.99	0.06%	0.17%	0.33%	2.70%	0.82%	0.67%	1.51%	0.91%	1.92%
United Kingdom	3.64%	0.77	0.10%	0.12%	-0.83%	2.67%	1.86%	0.62%	0.97%	0.20%	0.82%
Australia	3.91%	0.89	0.06%	0.15%	0.04%	2.24%	0.23%	0.82%	1.67%	0.97%	1.37%
New Zealand	4.53%	0.93	-0.01%	0.35%	0.14%	2.15%	0.44%	0.64%	2.39%	0.99%	1.65%
France	2.86%	0.96	0.03%	0.19%	-0.05%	2.66%	0.80%	0.94%	0.20%	-0.34%	0.12%
Japan	0.26%	0.99	0.00%	0.01%	0.01%	0.19%	0.01%	0.01%	0.07%	0.02%	-0.01%
Australia											
RBA Cash Rate											
2.85%			0.00%	0.25%	0.25%	2.75%	1.50%	0.75%	0.10%	0.10%	0.75%
PNG CPI Index											
Latest 12 mth % change											
5.50%									4.60%	3.10%	4.00%
Currencies											
Percentage changes											
PGK/USD	0.2840	0.00	0.00%	0.00%	0.00%	-0.35%	0.00%	0.00%	0.00%	-2.90%	-1.18%
PGK/AUD	0.4417	0.84	-1.32%	-0.16%	-1.67%	12.45%	5.99%	8.56%	6.19%	-11.68%	-0.48%
PGK/GBP	0.2506	0.57	-1.07%	2.33%	-2.41%	18.66%	9.20%	8.09%	1.00%	-6.57%	-4.40%
PGK/NZD	0.4817	0.73	-1.37%	-1.15%	-5.23%	15.40%	8.54%	11.85%	5.78%	-9.52%	-1.45%
PGK/JPY	41.790	0.91	-0.52%	-0.48%	1.21%	27.37%	5.96%	11.97%	11.64%	-7.87%	-2.68%
USD/AUD	0.6431	0.14	1.36%	0.17%	1.69%	-11.38%	-5.64%	-7.89%	-5.83%	9.94%	-0.71%
USD/JPY	147.150	0.92	-0.51%	-0.47%	1.20%	27.82%	5.98%	11.96%	11.63%	-5.12%	-1.53%
USD/EUR	0.9943	0.19	1.64%	-0.07%	2.28%	-12.08%	-6.04%	-6.38%	-8.00%	9.68%	-1.94%
USD/GBP	1.1333	0.24	1.06%	-2.27%	2.47%	-16.01%	-8.40%	-7.49%	-0.98%	3.90%	3.37%
Equity Indices											
Papua New Guinea											
Percentage changes											
KSI Index	6,280.34	1.00	0.00%	-0.01%	0.01%	7.15%	0.25%	1.51%	-3.09%	-3.42%	21.05%
KSI Home Index	15,311.87	0.71	0.00%	-1.80%	0.00%	6.40%	-0.29%	10.08%	8.11%	1.50%	14.95%
Australia											
All Ordinaries	7,129.21	0.39	0.56%	1.05%	3.74%	-8.36%	-1.01%	-13.39%	13.55%	0.71%	19.14%
S&P/ASX 100	5,816.72	0.46	0.58%	1.05%	3.82%	-5.40%	-1.32%	-11.65%	13.28%	-2.06%	18.88%
S&P/ASX 20	3,912.40	0.47	0.68%	1.31%	3.79%	-3.59%	-1.83%	-11.32%	12.14%	-1.49%	15.34%
S&P/ASX 50	6,748.20	0.42	0.66%	1.09%	3.75%	-4.86%	-2.10%	-11.12%	12.37%	-4.86%	19.07%
S&P/ASX 50 Accumulation	83,757.00	0.59	0.86%	1.30%	3.96%	-0.50%	-0.12%	-10.55%	17.00%	-1.94%	24.43%
S&P/ASX Midcap 50	8,977.70	0.50	0.12%	0.78%	4.23%	-8.07%	3.88%	-14.95%	18.46%	14.48%	17.68%
S&P/ASX Small Ordinaries	2,800.50	0.21	0.60%	0.71%	4.99%	-20.65%	-1.45%	-20.79%	14.24%	6.62%	17.88%
S&P/ASX 200	6,933.71	0.43	0.60%	1.02%	3.99%	-6.86%	-1.43%	-12.42%	13.02%	-1.45%	18.38%
S&P/ASX 200 Accumulation	83,556.48	0.58	0.76%	1.19%	4.18%	-2.97%	0.39%	-11.90%	17.23%	1.40%	23.40%
S&P/ASX 300	6,908.78	0.42	0.58%	1.01%	3.94%	-7.31%	-1.34%	-12.73%	13.38%	-1.10%	18.77%
S&P/ASX 200 Energy	11,982.30	1.00	1.35%	6.85%	7.29%	51.67%	2.29%	1.45%	-1.97%	-29.93%	18.24%
S&P/ASX 200 Materials	16,195.20	0.37	3.71%	6.33%	2.09%	-3.25%	-2.85%	-16.19%	6.84%	13.37%	22.09%
S&P/ASX 200 Industrials	6,281.50	0.50	0.47%	0.74%	5.63%	-5.48%	-6.34%	-2.18%	11.24%	-14.10%	22.62%
S&P/ASX 200 Consumer Discretionary	2,856.30	0.26	0.81%	-0.07%	5.97%	-19.08%	-1.96%	-15.08%	21.31%	8.63%	27.23%
S&P/ASX 200 Consumer Staples	12,258.00	0.12	0.75%	-0.47%	-0.18%	-9.49%	-4.33%	-3.40%	7.13%	3.57%	17.98%
S&P/ASX 200 Healthcare	40,360.40	0.27	0.35%	-1.25%	-0.64%	-10.67%	2.64%	-1.93%	7.98%	2.97%	41.23%
S&P/ASX 200 Financials	6,395.20	0.61	-1.43%	-1.81%	6.26%	-2.16%	0.66%	-14.87%	20.20%	-9.00%	7.39%
S&P/ASX 200 Information Technology	1,414.00	0.13	-2.17%	-2.19%	0.01%	-33.85%	2.53%	-27.19%	-2.79%	56.35%	31.81%
S&P/ASX 200 Telecommunication Services	1,415.00	0.26	0.17%	-0.26%	4.11%	-13.19%	-0.87%	-10.12%	28.46%	0.91%	22.31%
S&P/ASX 200 Utilities	7,239.40	0.49	0.87%	2.98%	7.61%	8.17%	-13.62%	0.61%	4.56%	-21.52%	10.09%
S&P/ASX 200 A-REIT	1,311.60	0.18	-0.26%	-1.79%	6.32%	-25.24%	-7.53%	-18.85%	21.61%	-7.99%	14.01%
S&P/ASX 200 Financial-x-A-REIT	7,132.80	0.61	-1.43%	-1.81%	6.26%	-2.16%	0.66%	-14.87%	20.20%	-8.99%	7.39%
North American											
DJIA	32,827.00	0.51	1.31%	0.29%	12.41%	-9.66%	-6.66%	-11.25%	18.73%	7.25%	22.34%
S&P 500	3,806.80	0.19	0.96%	-1.68%	5.38%	-20.13%	-5.28%	-16.45%	26.89%	16.26%	28.88%
NASDAQ	10,564.52	0.04	0.85%	-3.86%	0.21%	-32.47%	-4.11%	-22.44%	21.39%	43.64%	35.23%
Toronto S&P/TSX	19,545.91	0.35	0.49%	0.62%	5.18%	-7.90%	-2.21%	-13.84%	21.74%	2.17%	19.13%
Europe											
FTSE	7,299.99	0.56	-0.48%	2.90%	4.90%	-1.14%	-3.84%	-4.61%	14.30%	-14.34%	12.10%
DAX	13,533.52	0.36	0.55%	2.11%	10.27%	-14.80%	-5.24%	-11.31%	15.79%	3.55%	25.48%
CAC 40	6,416.61	0.44	0.00%	2.39%	9.86%	-10.30%	-2.71%	-11.07%	28.85%	-7.14%	26.37%
Asia											
Nikkei	27,527.64	0.55	1.21%	-0.22%	1.52%	-4.39%	-1.73%	-5.13%	4.91%	16.01%	18.20%
Hang Seng	16,595.91	0.17	2.69%	13.00%	-3.61%	-29.07%	-21.21%	-0.62%	-14.08%	-3.40%	9.07%
Shanghai	3,077.82	0.24	0.23%	6.37%	3.49%	-15.44%	-11.01%	4.50%	4.80%	13.87%	22.30%
Sensex	61,185.15	0.99	0.39%	0.72%	5.51%	5.03%	8.31%	-9.48%	21.99%	15.75%	14.38%

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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

		07-Nov-22	52 wk	Movement for the period				Q3 2022	Q2 2022	2021	2020	2019	
			Day	Week	Month	YTD							
Indices													
MSCI World USD Index		2,533.64	0.19	1.05%	-0.55%	5.76%	-21.60%	-6.58%	-16.60%	20.14%	14.06%	25.19%	
MSCI World Net TR USD Index		7,756.77	0.20	1.06%	-0.53%	5.83%	-20.49%	-7.21%	-15.26%	21.82%	15.90%	27.67%	
MSCI ACWI-ex-Australia TR AUD Index		13,535.36	0.40	0.49%	-2.11%	2.73%	-10.88%	-0.72%	-7.44%	29.58%	5.73%	27.97%	
MSCI ACWI Net TR USD Index		307.18	0.19	1.10%	0.12%	5.35%	-21.04%	-7.85%	-14.72%	18.54%	16.25%	26.60%	
MSCI ACWI Minimum Volatility USD		2,036.14	0.21	0.81%	-0.07%	4.07%	-15.41%	-6.69%	-9.77%	11.95%	0.56%	18.50%	
MSCI EM Asia Net TR USD Index		513.79	0.13	1.75%	6.75%	0.20%	-28.47%	-14.96%	-8.32%	-5.08%	28.38%	19.24%	
MSCI EM Net TR USD Index		454.30	0.13	1.40%	5.82%	1.48%	-25.31%	-12.65%	-10.36%	-2.54%	18.31%	18.42%	
VIX Volatility S&P500		24.35	0.40	-0.81%	-5.91%	-24.96%	41.41%	10.14%	39.64%	-24.31%	65.09%	-45.79%	
Commodities													
Light Crude WTI Futures		91.79	0.44	-0.89%	6.08%	0.72%	21.35%	-24.84%	5.46%	55.89%	-20.54%	34.46%	
Brent Crude		97.92	0.48	-0.66%	3.26%	1.80%	25.25%	-23.39%	6.39%	50.93%	-21.52%	22.68%	
Gold		1,680.50	0.12	0.23%	2.43%	0.32%	-8.26%	-7.49%	-7.51%	-3.34%	24.42%	18.87%	
Silver		20.92	0.35	0.65%	9.41%	6.65%	-10.66%	-6.45%	-19.02%	-11.35%	47.38%	15.32%	
Copper		3.60	0.22	-2.25%	6.77%	5.04%	-19.40%	-8.02%	-21.91%	27.05%	25.81%	6.31%	
Iron Ore		83.69	0.06	0.00%	2.04%	-13.29%	-25.71%	-18.16%	-16.56%	-27.05%	81.97%	20.45%	
Malaysian Palm Oil* RM/tn		4,260	0.20	1.87%	10.42%	17.36%	-17.43%	-34.61%	-20.39%	32.59%	27.95%	51.75%	
LNG *Jap/Korea		27.20	0.52	-5.98%	-1.23%	-20.62%	-10.82%	0.17%	9.10%	113.25%	169.81%	-41.08%	
ICCO Cocoa		2,506	0.52	2.96%	7.32%	6.28%	-0.56%	2.75%	-13.55%	-3.19%	2.48%	5.13%	
ICO Coffee		171	0.01	-2.96%	-4.02%	-21.57%	-24.57%	-5.16%	3.18%	76.30%	-1.12%	27.34%	
Equities													
Percentage changes													
Domestic													
PGK		Arbitrage	PNGX										
Bank South Pacific		10.94	12.41	0.59	0.00%	0.00%	0.00%	1.31%	0.08%	2.90%	2.08%	1.87%	14.81%
Credit Corporation			1.85	0.84	0.00%	-2.63%	0.00%	10.12%	0.00%	15.63%	-1.18%	6.25%	18.52%
City Pharmacy			0.95	0.06	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%	0.00%	-4.04%	-5.00%	0.00%	10.00%	-5.26%	0.00%
Kina Securities Limited		1.96	3.00	0.60	0.00%	1.69%	3.45%	1.69%	-3.33%	0.00%	-1.67%	-10.98%	27.17%
Steamship Trading Company		23.77	35.46		0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
Santos Limited		18.09	19.10	1.00	0.00%	0.00%	0.00%		0.53%	2.70%			
Australia													
A2 Milk Company Limited			5.51	0.66	1.66%	4.75%	0.36%	0.92%	23.01%	-15.90%	-52.31%	-19.93%	38.57%
ANZ Banking Group Limited			24.33	0.42	-4.59%	-4.81%	1.80%	-11.56%	3.50%	-20.18%	21.19%	-7.84%	0.70%
BSP Financial Group			4.83	0.42	0.00%	-1.43%	-1.43%	13.11%	1.01%	3.13%	-17.88%		
BHP Billiton Limited			40.48	0.27	4.98%	8.35%	1.02%	-2.46%	-6.62%	-20.29%	-2.19%	9.02%	13.70%
Boral Limited			2.85	0.09	0.00%	-1.04%	2.15%	-53.28%	3.09%	-25.14%	23.23%	10.49%	-9.31%
Bougainville Copper Limited			0.28	0.03	0.00%	1.82%	3.70%	-8.20%	-15.15%	-56.00%	5.17%	-10.77%	103.13%
Bank of Queensland			7.22	0.33	-0.96%	-1.90%	6.02%	-10.75%	-2.40%	-23.16%	4.52%	6.76%	-25.26%
Brambles Limited			11.45	0.56	0.44%	-1.97%	-0.09%	7.71%	6.54%	8.07%	0.28%	-9.56%	15.47%
Commonwealth Bank of Australia			103.08	0.73	0.03%	-1.53%	8.55%	2.06%	0.35%	-14.55%	23.01%	2.77%	10.37%
CSL			277.16	0.46	0.57%	-1.18%	-2.14%	-4.66%	5.93%	0.34%	2.66%	2.69%	48.93%
Fortescue Mining			16.64	0.28	4.85%	13.20%	-5.62%	-13.38%	-4.05%	-15.15%	-18.01%	119.18%	155.13%
Horizon Oil Ltd			0.14	0.66	3.85%	3.85%	-15.63%	46.74%	9.26%	8.00%	48.39%	-48.33%	20.00%
Kina Securities Ltd			0.87	0.48	-1.14%	-1.14%	2.37%	1.17%	5.59%	-5.85%	-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			168.20	0.27	-1.27%	-0.77%	5.47%	-18.11%	-7.15%	-19.07%	48.32%	0.46%	26.88%
Mirvac Group			2.05	0.16	-0.49%	-0.97%	4.59%	-29.55%	-1.52%	-20.68%	10.23%	-16.98%	41.96%
National Australia Bank			31.73	0.76	-1.21%	-2.13%	7.05%	10.02%	5.18%	-15.33%	27.61%	-8.24%	2.33%
Newcrest Mining Limited			18.13	0.18	4.20%	4.50%	4.32%	-25.94%	-19.00%	-21.88%	-5.04%	-14.78%	38.76%
Origin Energy Ltd			5.74	0.41	0.00%	3.05%	2.14%	9.54%	-9.77%	-8.03%	10.08%	-43.67%	30.60%
Pilbara Minerals Ltd			5.20	0.93	0.97%	2.16%	-0.19%	62.50%	99.13%	-28.44%	267.82%	210.71%	-55.20%
Qbe Insurance Group Ltd			12.70	0.96	0.63%	3.76%	8.55%	11.89%	-5.10%	5.65%	33.06%	-33.77%	27.52%
Rio Tinto Limited			96.28	0.22	3.75%	9.16%	-1.24%	-3.83%	-9.07%	-13.78%	-12.05%	13.38%	27.95%
ResMed Inc			32.36	0.47	-3.29%	-4.96%	-6.90%	-9.56%	10.23%	-5.34%	31.40%	24.34%	37.56%
Santos Limited			7.99	0.71	-0.12%	3.77%	2.17%	26.62%	-4.45%	-4.13%	0.64%	-23.35%	49.27%
Steamship Trading Company			10.50	0.38	0.00%	0.00%	0.00%	5.00%	-15.83%	18.93%	1.52%	-21.20%	-33.16%
Suncorp Metway Limited			11.68	0.75	-0.43%	2.37%	13.40%	5.51%	-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			13.55	0.54	0.37%	2.19%	7.97%	-1.95%	-14.19%	6.13%	1.17%	-8.38%	27.98%
Telstra Corporation Limited			3.92	0.37	0.51%	0.00%	2.62%	-6.22%	0.00%	-2.78%	40.27%	-15.82%	24.21%
Treasury Wine Estates Limited			12.73	0.71	0.39%	-1.70%	-1.24%	2.83%	10.75%	-1.99%	31.70%	-42.12%	9.73%
Westpac Banking Corporation			23.19	0.73	-3.94%	-3.82%	7.46%	8.62%	5.85%	-19.55%	10.22%	-20.06%	-3.23%
Worley Limited			15.00	0.93	-0.13%	5.12%	12.70%	41.11%	-10.60%	10.30%	-7.48%	-24.95%	34.06%
Woolworths Limited			32.81	0.00	0.77%	-0.64%	-1.38%	-13.68%	-4.63%	-4.46%	-3.31%	8.71%	22.91%
International													
iShare MSCI All Asia ex Japan		USD \$	59.53	0.13	0.42%	7.26%	1.90%	-28.03%	-15.24%	-7.81%	-7.74%	22.19%	15.56%
Blackrock Int Equity Fund*		AUD \$	19.11	0.24	0.49%	-2.09%	3.82%	-14.88%	-4.75%	-8.50%	24.76%	-0.61%	23.52%
Blackrock Australian Equity Fund*		AUD \$	1.70	0.31	0.74%	2.34%	2.63%	-12.33%	-6.55%	-10.96%	11.82%	-2.28%	19.10%
Vanguard International Share*		AUD \$	2.64	0.28	0.49%	-2.12%	2.72%	-14.55%	-2.83%	-8.11%	23.54%	-0.10%	22.72%
Vanguard FTSE World exUS		USD \$	47.48	0.18	0.27%	3.51%	6.27%	-22.52%	-11.21%	-13.25%	5.00%	8.58%	17.92%
Vanguard FTSE Europe		USD \$	51.51	0.25	0.53%	2.94%	10.85%	-24.52%	-12.63%	-15.19%	13.28%	2.80%	20.53%
iShares Core MSCI Europe		USD \$	44.05	0.25	0.64%	2.70%	10.71%	-24.26%	-12.06%	-15.81%	13.42%	2.83%	20.66%
iShares Asia 50		USD \$	49.93	0.13	0.97%	8.97%	-0.78%	-34.78%	-20.43%	-8.58%	-12.17%	32.08%	19.35%
iShares MSCI Japan		USD \$	51.16	0.13	0.57%	2.34%	3.12%	-23.60%	-7.53%	-14.25%	-0.89%	14.04%	16.87%
Acadian Global Managed Volatility Equity Fund			1.57	0.25	0.37%	-1.12%	4.31%	-8.22%	-6.92%	-2.24%	10.44%	-11.46%	8.12%
Lazard Global Managed Volatility Fund - Australia*			1.02	0.21	0.10%	-0.80%	4.13%	-14.01%	-16.44%	-0.19%	19.66%	-22.67%	14.95%
Robeco Emerging Conservative Equity Fund - Australia			1.31	0.16	0.00%	2.02%	-0.01%	-10.55%	-5.34%	-2.96%	13.49%	-15.41%	10.42%