

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 08-Nov-22	52 wk	Movement for the period				YTD	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												
Ten year Government Bond yields												
United States												
United States	4.12%	0.96	-0.09%	0.08%	0.18%	2.61%	0.82%	0.67%	1.51%	0.91%	1.92%	
United Kingdom	3.55%	0.75	-0.09%	0.08%	-0.89%	2.58%	1.86%	0.62%	0.97%	0.20%	0.82%	
Australia	4.04%	0.94	0.13%	0.27%	0.00%	2.37%	0.23%	0.82%	1.67%	0.97%	1.37%	
New Zealand	4.66%	0.98	0.13%	0.39%	0.14%	2.27%	0.44%	0.64%	2.39%	0.99%	1.65%	
France	2.80%	0.94	-0.06%	0.12%	-0.09%	2.60%	0.80%	0.94%	0.20%	-0.34%	0.12%	
Japan	0.25%	0.97	-0.01%	-0.01%	0.00%	0.18%	0.01%	0.01%	0.07%	0.02%	-0.01%	
Australia	2.85%		0.00%	0.00%	0.25%	2.75%	1.50%	0.75%	0.10%	0.10%	0.75%	
RBA Cash Rate	5.50%								4.60%	3.10%	4.00%	
PNG CPI Index												
Latest 12 mth % change												
PNG CPI Index	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	0.4399	0.82	-0.41%	-0.41%	-2.96%	11.99%	5.99%	8.56%	6.19%	-11.68%	-0.48%	
PGK/GBP	0.2471	0.52	-1.40%	0.37%	-4.11%	17.00%	9.20%	8.09%	1.00%	-6.57%	-4.40%	
PGK/NZD	0.4796	0.71	-0.44%	-0.99%	-6.14%	14.90%	8.54%	11.85%	5.78%	-9.52%	-1.45%	
PGK/JPY	41.650	0.90	-0.34%	-1.02%	0.63%	26.94%	5.96%	11.97%	11.64%	-7.87%	-2.68%	
USD/AUD	0.6457	0.16	0.40%	0.40%	3.05%	-11.02%	-5.64%	-7.89%	-5.83%	9.94%	-0.71%	
USD/JPY	146.650	0.90	-0.34%	-1.01%	0.62%	27.39%	5.98%	11.96%	11.63%	-5.12%	-1.53%	
USD/EUR	1.0007	0.23	0.64%	0.79%	3.21%	-11.51%	-6.04%	-6.38%	-8.00%	9.68%	-1.94%	
USD/GBP	1.1494	0.29	1.42%	-0.36%	4.28%	-14.82%	-8.40%	-7.49%	-0.98%	3.90%	3.37%	
Equity Indices												
Papua New Guinea												
Percentage changes												
KSI Index	6,280.24	1.00	0.00%	-0.01%	0.01%	7.14%	0.25%	1.51%	-3.09%	-3.42%	21.05%	
KSI Home Index	15,593.11	0.85	1.84%	0.00%	1.84%	8.35%	-0.29%	10.08%	8.11%	1.50%	14.95%	
Australia												
All Ordinaries	7,150.08	0.41	0.29%	-0.27%	4.47%	-8.09%	-1.01%	-13.39%	13.55%	0.71%	19.14%	
S&P/ASX 100	5,842.31	0.49	0.44%	-0.12%	4.62%	-4.98%	-1.32%	-11.65%	13.28%	-2.06%	18.88%	
S&P/ASX 20	3,926.20	0.49	0.35%	-0.02%	4.66%	-3.25%	-1.83%	-11.32%	12.14%	-1.49%	15.34%	
S&P/ASX 50	6,776.80	0.45	0.42%	-0.08%	4.66%	-4.46%	-2.10%	-11.12%	12.37%	-4.86%	19.07%	
S&P/ASX 50 Accumulation	84,111.50	0.62	0.42%	0.13%	4.88%	-0.08%	-0.12%	-10.55%	17.00%	-1.94%	24.43%	
S&P/ASX Midcap 50	9,026.40	0.53	0.54%	-0.41%	4.35%	-7.57%	3.88%	-14.95%	18.46%	14.48%	17.68%	
S&P/ASX Small Ordinaries	2,788.40	0.20	-0.43%	-1.68%	5.26%	-21.00%	-1.45%	-20.79%	14.24%	6.62%	17.88%	
S&P/ASX 200	6,958.87	0.45	0.36%	-0.26%	4.72%	-6.53%	-1.43%	-12.42%	13.02%	-1.45%	18.38%	
S&P/ASX 200 Accumulation	83,859.75	0.60	0.36%	-0.10%	4.92%	-2.62%	0.39%	-11.90%	17.23%	1.40%	23.40%	
S&P/ASX 300	6,932.66	0.44	0.35%	-0.29%	4.69%	-6.99%	-1.34%	-12.73%	13.38%	-1.10%	18.77%	
S&P/ASX 200 Energy	11,710.70	0.94	-2.27%	2.32%	6.55%	48.23%	2.29%	1.45%	-1.97%	-29.93%	18.24%	
S&P/ASX 200 Materials	16,153.20	0.37	-0.26%	3.33%	1.96%	-3.51%	-2.85%	-16.19%	6.84%	13.37%	22.09%	
S&P/ASX 200 Industrials	6,315.20	0.54	0.54%	-0.07%	5.78%	-4.97%	-6.34%	-2.18%	11.24%	-14.10%	22.62%	
S&P/ASX 200 Consumer Discretionary	2,878.80	0.28	0.79%	-0.68%	6.97%	-18.44%	-1.96%	-15.08%	21.31%	8.63%	27.23%	
S&P/ASX 200 Consumer Staples	12,417.40	0.20	1.30%	-0.31%	1.14%	-8.32%	-4.33%	-3.40%	7.13%	3.57%	17.98%	
S&P/ASX 200 Healthcare	40,744.80	0.31	0.95%	-1.37%	0.62%	-9.82%	2.64%	-1.93%	7.98%	2.97%	41.23%	
S&P/ASX 200 Financials	6,460.70	0.65	1.02%	-2.03%	7.72%	-1.16%	0.66%	-14.87%	20.20%	-9.00%	7.39%	
S&P/ASX 200 Information Technology	1,414.40	0.13	0.03%	-3.53%	1.01%	-33.84%	2.53%	-27.19%	-2.79%	56.35%	31.81%	
S&P/ASX 200 Telecommunication Services	1,418.40	0.27	0.24%	-0.56%	4.50%	-12.98%	-0.87%	-10.12%	28.46%	0.91%	22.31%	
S&P/ASX 200 Utilities	7,339.60	0.53	1.38%	1.83%	8.99%	9.66%	-13.62%	0.61%	4.56%	-21.52%	10.09%	
S&P/ASX 200 A-REIT	1,314.10	0.18	0.19%	-3.75%	7.52%	-25.10%	-7.53%	-18.85%	21.61%	-7.99%	14.01%	
S&P/ASX 200 Financial-x-A-REIT	7,205.80	0.65	1.02%	-2.04%	7.72%	-1.16%	0.66%	-14.87%	20.20%	-8.99%	7.39%	
North American												
DJIA	33,160.83	0.55	1.02%	1.55%	13.41%	-8.74%	-6.66%	-11.25%	18.73%	7.25%	22.34%	
S&P 500	3,828.11	0.21	0.56%	-0.73%	6.67%	-19.68%	-5.28%	-16.45%	26.89%	16.26%	28.88%	
NASDAQ	10,616.20	0.05	0.49%	-2.52%	1.82%	-32.14%	-4.11%	-22.44%	21.39%	43.64%	35.23%	
Toronto S&P/TSX	19,660.31	0.37	0.59%	0.73%	7.92%	-7.36%	-2.21%	-13.84%	21.74%	2.17%	19.13%	
Europe												
FTSE	7,306.14	0.57	0.08%	1.67%	6.11%	-1.06%	-3.84%	-4.61%	14.30%	-14.34%	12.10%	
DAX	13,688.75	0.40	1.15%	2.62%	12.02%	-13.83%	-5.24%	-11.31%	15.79%	3.55%	25.48%	
CAC 40	6,441.50	0.45	0.39%	1.79%	10.43%	-9.95%	-2.71%	-11.07%	28.85%	-7.14%	26.37%	
Asia												
Nikkei	27,872.11	0.62	1.25%	0.70%	5.57%	-3.19%	-1.73%	-5.13%	4.91%	16.01%	18.20%	
Hang Seng	16,557.31	0.17	-0.23%	7.13%	-1.63%	-29.24%	-21.21%	-0.62%	-14.08%	-3.40%	9.07%	
Shanghai	3,064.49	0.22	-0.43%	3.21%	2.84%	-15.81%	-11.01%	4.50%	4.80%	13.87%	22.30%	
Sensex	61,185.15	0.99	0.00%	0.10%	7.07%	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

		08-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	0.00%	-0.50%	6.62%	-21.60%	-6.58%	-16.60%	20.14%	14.06%	25.19%	
MSCI World Net TR USD Index		7,821.93	0.23	0.84%	0.36%	7.59%	-19.82%	-7.21%	-15.26%	21.82%	15.90%	27.67%	
MSCI ACWI-ex-Australia TR AUD Index		13,535.36	0.40	0.00%	-1.78%	2.73%	-10.88%	-0.72%	-7.44%	29.58%	5.73%	27.97%	
MSCI ACWI Net TR USD Index		307.18	0.19	0.00%	-0.07%	6.38%	-21.04%	-7.85%	-14.72%	18.54%	16.25%	26.60%	
MSCI ACWI Minimum Volatility USD		2,053.29	0.25	0.84%	0.60%	5.44%	-14.69%	-6.69%	-9.77%	11.95%	0.56%	18.50%	
MSCI EM Asia Net TR USD Index		513.79	0.13	0.00%	3.94%	3.11%	-28.47%	-14.96%	-8.32%	-5.08%	28.38%	19.24%	
MSCI EM Net TR USD Index		454.30	0.13	0.00%	3.45%	3.84%	-25.31%	-12.65%	-10.36%	-2.54%	18.31%	18.42%	
VIX Volatility S&P500		25.54	0.46	4.89%	-1.05%	-24.06%	48.32%	10.14%	39.64%	-24.31%	65.09%	-45.79%	
Commodities													
Light Crude WTI Futures	US\$/bbl	88.91	0.39	-3.14%	0.61%	-0.49%	17.54%	-24.84%	5.46%	55.89%	-20.54%	34.46%	
Brent Crude	US\$/bbl	95.33	0.44	-2.65%	0.72%	1.10%	21.94%	-23.39%	6.39%	50.93%	-21.52%	22.68%	
Gold	US\$/oz	1,716.00	0.21	2.11%	4.02%	1.78%	-6.32%	-7.49%	-7.51%	-3.34%	24.42%	18.87%	
Silver	US\$/oz	21.50	0.42	2.79%	9.33%	10.34%	-8.17%	-6.45%	-19.02%	-11.35%	47.38%	15.32%	
Copper	US\$/lb	3.68	0.26	2.19%	6.05%	6.37%	-17.64%	-8.02%	-21.91%	27.05%	25.81%	6.31%	
Iron Ore	US\$/mt	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		4,254	0.20	-0.14%	5.09%	22.10%	-17.54%	-34.61%	-20.39%	32.59%	27.95%	51.75%	
LNG *Jap/Korea	US\$/mmBtu	27.88	0.58	2.52%	1.23%	-19.85%	-8.58%	0.17%	9.10%	113.25%	169.81%	-41.08%	
ICCO Cocoa	US\$/mt	2,537	0.18	1.24%	8.05%	8.10%	0.67%	2.75%	-13.55%	-3.19%	2.48%	5.13%	
ICO Coffee	US cents/lb	166	0.00	-2.40%	-4.67%	-23.59%	-26.38%	-5.16%	3.18%	76.30%	-1.12%	27.34%	
Equities													
Domestic													
	PGK	Arbitrage	PNGX	Percentage changes									
Bank South Pacific		10.98	12.41	0.59	0.00%	0.00%	0.00%	1.31%	0.08%	2.90%	2.08%	1.87%	14.81%
Credit Corporation			1.90	1.00	2.70%	0.00%	2.70%	13.10%	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		1.98	2.90	0.40	-3.33%	-1.69%	0.00%	-1.69%	-3.33%	0.00%	-1.67%	-10.98%	27.17%
Steamship Trading Company		23.87	35.46		0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
Santos Limited		17.21	19.10	1.00	0.00%	0.00%	0.00%	0.53%	2.70%				
Australia													
A2 Milk Company Limited			5.73	0.75	3.99%	10.19%	4.37%	4.95%	23.01%	-15.90%	-52.31%	-19.93%	38.57%
ANZ Banking Group Limited			24.40	0.43	0.29%	-6.01%	1.88%	-11.30%	3.50%	-20.18%	21.19%	-7.84%	0.70%
BSP Financial Group			4.83	0.42	0.00%	0.00%	-1.43%	13.11%	1.01%	3.13%	-17.88%		
BHP Billiton Limited			40.35	0.26	-0.32%	5.02%	1.08%	-2.77%	-6.62%	-20.29%	-2.19%	9.02%	13.70%
Boral Limited			2.78	0.07	-2.46%	-3.47%	-0.36%	-54.43%	3.09%	-25.14%	23.23%	10.49%	-9.31%
Bougainville Copper Limited			0.27	0.02	-3.57%	-1.82%	0.00%	-11.48%	-15.15%	-56.00%	5.17%	-10.77%	103.13%
Bank of Queensland			7.30	0.38	1.11%	-1.75%	6.88%	-9.77%	-2.40%	-23.16%	4.52%	6.76%	-25.26%
Brambles Limited			11.59	0.60	1.22%	0.26%	0.87%	9.03%	6.54%	8.07%	0.28%	-9.56%	15.47%
Commonwealth Bank of Australia			104.48	0.82	1.36%	-1.48%	11.15%	3.45%	0.35%	-14.55%	23.01%	2.77%	10.37%
CSL			280.70	0.50	1.28%	-0.90%	-0.76%	-3.45%	5.93%	0.34%	2.66%	2.69%	48.93%
Fortescue Mining			16.63	0.24	-0.06%	7.29%	-3.54%	-13.43%	-4.05%	-15.15%	-18.01%	119.18%	155.13%
Horizon Oil Ltd			0.14	0.73	3.70%	7.69%	-12.50%	52.17%	9.26%	8.00%	48.39%	-48.33%	20.00%
Kina Securities Ltd			0.87	0.52	0.58%	0.58%	2.96%	1.75%	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		169.74	0.30	0.92%	-1.31%	7.05%	-17.36%	-7.15%	-19.07%	48.32%	0.46%	26.88%	
Mirvac Group		2.05	0.16	0.00%	-2.84%	6.77%	-29.55%	-1.52%	-20.68%	10.23%	-16.98%	41.96%	
National Australia Bank		31.95	0.79	0.69%	-2.29%	8.34%	10.78%	5.18%	-15.33%	27.61%	-8.24%	2.33%	
Newcrest Mining Limited		18.16	0.18	0.17%	3.24%	4.67%	-25.82%	-19.00%	-21.88%	-5.04%	-14.78%	38.76%	
Origin Energy Ltd		5.77	0.42	0.52%	-0.35%	2.67%	10.11%	-9.77%	-8.03%	10.08%	-43.67%	30.60%	
Pilbara Minerals Ltd		5.43	1.00	4.42%	2.26%	3.63%	69.69%	99.13%	-28.44%	267.82%	210.71%	-55.20%	
Qbe Insurance Group Ltd		12.87	1.00	1.34%	2.80%	9.72%	13.39%	-5.10%	5.65%	33.06%	-33.77%	27.52%	
Rio Tinto Limited		96.57	0.21	0.07%	6.48%	-0.57%	-3.76%	-9.07%	-13.78%	-12.05%	13.38%	27.95%	
ResMed Inc		32.57	0.49	0.65%	-6.30%	-5.51%	-8.97%	10.23%	-5.34%	31.40%	24.34%	37.56%	
Santos Limited		7.57	0.55	-5.26%	-3.57%	-1.94%	19.97%	-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		11.76	0.78	0.68%	0.94%	13.95%	6.23%	-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		13.63	0.57	0.59%	1.26%	8.09%	-1.37%	-14.19%	6.13%	1.17%	-8.38%	27.98%	
Telstra Corporation Limited.		3.94	0.41	0.51%	0.25%	2.87%	-5.74%	0.00%	-2.78%	40.27%	-15.82%	24.21%	
Treasury Wine Estates Limited		12.77	0.72	0.31%	-2.00%	-1.16%	3.15%	10.75%	-1.99%	31.70%	-42.12%	9.73%	
Westpac Banking Corporation		23.66	0.82	2.03%	-2.71%	9.54%	10.82%	5.85%	-19.55%	10.22%	-20.06%	-3.23%	
Worley Limited		14.88	0.91	-0.80%	1.50%	11.29%	39.98%	-10.60%	10.30%	-7.48%	-24.95%	34.06%	
Woolworths Limited		33.31	0.14	1.52%	-0.48%	0.30%	-12.37%	-4.63%	-4.46%	-3.31%	8.71%	22.91%	
International													
iShare MSCI All Asia ex Japan	USD \$	60.08	0.15	0.92%	5.97%	4.44%	-27.37%	-15.24%	-7.81%	-7.74%	22.19%	15.56%	
Blackrock Int Equity Fund*	AUD \$	19.11	0.24	0.00%	-1.77%	2.74%	-14.88%	-4.75%	-8.50%	24.76%	-0.61%	23.52%	
Blackrock Australian Equity Fund*	AUD \$	1.70	0.31	0.00%	1.18%	4.14%	-12.33%	-6.55%	-10.96%	11.82%	-2.28%	19.10%	
Vanguard International Share*	AUD \$	2.64	0.28	0.00%	-1.78%	2.72%	-14.55%	-2.83%	-8.11%	23.54%	-0.10%	22.72%	
Vanguard FTSE World exUS	USD \$	47.96	0.20	1.01%	3.43%	8.75%	-21.74%	-11.21%	-13.25%	5.00%	8.58%	17.92%	
Vanguard FTSE Europe	USD \$	52.09	0.27	1.13%	3.31%	13.58%	-23.67%	-12.63%	-15.19%	13.28%	2.80%	20.53%	
iShares Core MSCI Europe	USD \$	44.52	0.27	1.07%	3.29%	13.28%	-23.45%	-12.06%	-15.81%	13.42%	2.83%	20.66%	
iShares Asia 50	USD \$	50.55	0.14	1.24%	7.03%	3.00%	-33.97%	-20.43%	-8.58%	-12.17%	32.08%	19.35%	
iShares MSCI Japan	USD \$	51.90	0.16	1.45%	3.04%	5.70%	-22.49%	-7.53%	-14.25%	-0.89%	14.04%	16.87%	
Acadian Global Managed Volatility Equity Fund	USD \$	1.57	0.25	0.00%	-0.91%	2.88%	-8.22%	-6.92%	-2.24%	10.44%	-11.46%	8.12%	
Lazard Global Managed Volatility Fund - Australia*	USD \$	1.02	0.21	0.00%	-0.76%	2.39%	-14.01%	-16.44%	-0.19%	19.66%	-22.67%	14.95%	
Robeco Emerging Conservative Equity Fund - Australia	USD \$	1.31	0.16	0.00%	1.64%	-0.01%	-10.55%	-5.34%	-2.96%	13.49%	-15.41%	10.42%	