

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				Q3 2022	Q2 2022	2021	2020	2019
		11-Nov-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;	1.95%		0.04%	0.04%	0.11%	0.66%	0.65%	-0.06%	1.29%	1.33%	1.39%
60 days	reported Thursday/Friday	2.43%		0.09%	0.09%	0.16%	0.44%	0.40%	-0.11%	1.99%	2.07%	2.30%
90 days		2.69%	0.00	0.06%	0.06%	0.16%	0.74%	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	2.00%	0.27	0.00%	0.00%	0.79%	-2.29%	0.06%	-1.12%	4.29%	4.41%	4.68%
273 days		2.63%	0.00	0.00%	-0.01%	-0.02%	-3.32%	0.54%	-1.78%	5.95%	6.04%	6.04%
364 days	reported Thursday/Friday	4.26%		0.00%	0.04%	0.20%	-2.78%	1.44%	-2.50%	7.04%	7.20%	7.08%
Government Inscribed Stock												
GIS 2Y 2022-24	GIS auctions usually monthly	4.20%		0.00%	0.00%	-0.17%	-4.30%			8.50%	8.04%	7.90%
GIS 4Y 2022-26	reported Thursday/Friday	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%	-	-
Kina Facility Rate												
		3.00%	0.00	0.00%	0.00%	0.00%	0.00%			3.00%	3.00%	5.50%
Ten year Government Bond yields												
United States		3.81%	0.85	0.00%	-0.35%	-0.21%	2.30%	0.82%	0.67%	1.51%	0.91%	1.92%
United Kingdom		3.36%	0.70	0.07%	-0.18%	-0.98%	2.39%	1.86%	0.62%	0.97%	0.20%	0.82%
Australia		3.65%	0.79	-0.07%	-0.20%	-0.35%	1.98%	0.23%	0.82%	1.67%	0.97%	1.37%
New Zealand		4.26%	0.81	-0.18%	-0.29%	-0.29%	1.87%	0.44%	0.64%	2.39%	0.99%	1.65%
France		2.67%	0.90	0.17%	-0.16%	-0.27%	2.47%	0.80%	0.94%	0.20%	-0.34%	0.12%
Japan		0.24%	0.92	-0.01%	-0.02%	-0.01%	0.17%	0.01%	0.01%	0.07%	0.02%	-0.01%
Australia	RBA Cash Rate	2.85%		0.00%	0.00%	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		0.4268	0.66	-3.57%	-4.65%	-4.88%	8.66%	5.99%	8.56%	6.19%	-11.68%	-0.48%
PGK/GBP		0.2423	0.46	-2.69%	-4.34%	-3.47%	14.73%	9.20%	8.09%	1.00%	-6.57%	-4.40%
PGK/NZD		0.4702	0.62	-2.71%	-3.73%	-6.20%	12.65%	8.54%	11.85%	5.78%	-9.52%	-1.45%
PGK/JPY		40.190	0.76	-3.18%	-4.33%	-4.04%	22.49%	5.96%	11.97%	11.64%	-7.87%	-2.68%
USD/AUD		0.6654	0.30	3.68%	4.87%	5.12%	-8.31%	-5.64%	-7.89%	-5.83%	9.94%	-0.71%
USD/JPY		141.520	0.76	-3.17%	-4.32%	-4.03%	22.93%	5.98%	11.96%	11.63%	-5.12%	-1.53%
USD/EUR		1.0231	0.35	1.95%	4.58%	4.61%	-9.53%	-6.04%	-6.38%	-8.00%	9.68%	-1.94%
USD/GBP		1.1721	0.36	2.77%	4.52%	3.57%	-13.14%	-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%	0.00%	0.01%	7.14%	0.25%	1.51%	-3.09%	-3.42%	21.05%
KSI Home Index		15,593.11	0.85	0.00%	1.84%	1.84%	8.35%	-0.29%	10.08%	8.11%	1.50%	14.95%
Australia												
All Ordinaries		7,350.10	0.56	2.86%	3.68%	5.78%	-5.52%	-1.01%	-13.39%	13.55%	0.71%	19.14%
S&P/ASX 100		6,001.38	0.66	2.67%	3.77%	5.62%	-2.39%	-1.32%	-11.65%	13.28%	-2.06%	18.88%
S&P/ASX 20		4,028.80	0.66	2.74%	3.67%	5.07%	-0.72%	-1.83%	-11.32%	12.14%	-1.49%	15.34%
S&P/ASX 50		6,962.20	0.62	2.58%	3.85%	5.46%	-1.84%	-2.10%	-11.12%	12.37%	-4.86%	19.07%
S&P/ASX 50 Accumulation		86,414.00	0.80	2.58%	4.06%	5.67%	2.66%	-0.12%	-10.55%	17.00%	-1.94%	24.43%
S&P/ASX Midcap 50		9,264.90	0.64	3.24%	3.32%	6.61%	-5.13%	3.88%	-14.95%	18.46%	14.48%	17.68%
S&P/ASX Small Ordinaries		2,895.60	0.31	3.86%	4.01%	8.33%	-17.96%	-1.45%	-20.79%	14.24%	6.62%	17.88%
S&P/ASX 200		7,157.95	0.62	2.78%	3.85%	5.91%	-3.85%	-1.43%	-12.42%	13.02%	-1.45%	18.38%
S&P/ASX 200 Accumulation		86,263.25	0.78	2.78%	4.03%	6.10%	0.17%	0.39%	-11.90%	17.23%	1.40%	23.40%
S&P/ASX 300		7,129.75	0.61	2.80%	3.80%	5.90%	-4.35%	-1.34%	-12.73%	13.38%	-1.10%	18.77%
S&P/ASX 200 Energy		11,536.80	0.90	0.71%	-2.42%	3.66%	46.03%	2.29%	1.45%	-1.97%	-29.93%	18.24%
S&P/ASX 200 Materials		16,964.40	0.53	3.73%	8.63%	7.22%	1.34%	-2.85%	-16.19%	6.84%	13.37%	22.09%
S&P/ASX 200 Industrials		6,405.10	0.64	2.21%	2.44%	6.17%	-3.62%	-6.34%	-2.18%	11.24%	-14.10%	22.62%
S&P/ASX 200 Consumer Discretionary		2,958.30	0.36	3.51%	4.41%	8.16%	-16.19%	-1.96%	-15.08%	21.31%	8.63%	27.23%
S&P/ASX 200 Consumer Staples		12,693.00	0.33	1.70%	4.33%	2.65%	-6.28%	-4.33%	-3.40%	7.13%	3.57%	17.98%
S&P/ASX 200 Healthcare		42,474.60	0.49	3.61%	5.60%	5.40%	-5.99%	2.64%	-1.93%	7.98%	2.97%	41.23%
S&P/ASX 200 Financials		6,547.90	0.72	2.08%	0.92%	3.97%	0.18%	0.66%	-14.87%	20.20%	-9.00%	7.39%
S&P/ASX 200 Information Technology		1,451.50	0.17	4.98%	0.42%	3.13%	-32.10%	2.53%	-27.19%	-2.79%	56.35%	31.81%
S&P/ASX 200 Telecommunication Services		1,438.90	0.33	2.79%	1.86%	5.53%	-11.72%	-0.87%	-10.12%	28.46%	0.91%	22.31%
S&P/ASX 200 Utilities		8,265.20	0.95	-0.47%	15.16%	21.71%	23.49%	-13.62%	0.61%	4.56%	-21.52%	10.09%
S&P/ASX 200 A-REIT		1,388.80	0.31	4.10%	5.61%	12.75%	-20.84%	-7.53%	-18.85%	21.61%	-7.99%	14.01%
S&P/ASX 200 Financial-x-A-REIT		7,303.10	0.72	2.08%	0.92%	3.97%	0.18%	0.66%	-14.87%	20.20%	-8.99%	7.39%
North American												
DJIA		33,747.86	0.62	0.10%	4.15%	13.88%	-7.13%	-6.66%	-11.25%	18.73%	7.25%	22.34%
S&P 500		3,992.93	0.34	0.92%	5.90%	11.44%	-16.22%	-5.28%	-16.45%	26.89%	16.26%	28.88%
NASDAQ		11,323.33	0.17	1.88%	8.10%	9.71%	-27.62%	-4.11%	-22.44%	21.39%	43.64%	35.23%
Toronto S&P/TSX		20,111.51	0.49	0.61%	3.40%	9.74%	-5.24%	-2.21%	-13.84%	21.74%	2.17%	19.13%
Europe												
FTSE		7,318.04	0.58	-0.78%	-0.23%	6.70%	-0.90%	-3.84%	-4.61%	14.30%	-14.34%	12.10%
DAX		14,224.86	0.52	0.56%	5.68%	14.37%	-10.45%	-5.24%	-11.31%	15.79%	3.55%	25.48%
CAC 40		6,594.62	0.54	0.58%	2.78%	11.17%	-7.81%	-2.71%	-11.07%	28.85%	-7.14%	26.37%
Asia												
Nikkei		28,263.57	0.70	2.98%	3.91%	4.33%	-1.83%	-1.73%	-5.13%	4.91%	16.01%	18.20%
Hang Seng		17,325.66	0.24	7.74%	7.21%	4.45%	-25.95%	-21.21%	-0.62%	-14.08%	-3.40%	9.07%
Shanghai		3,087.29	0.25	1.69%	0.54%	0.50%	-15.18%	-11.01%	4.50%	4.80%	13.87%	22.30%
Sensex		61,795.04	1.00	1.95%	1.39%	6.69%	6.08%	8.31%	-9.48%	21.99%	15.75%	14.38%

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These estimates are based upon the last 256 daily moves of each instrument

		11-Nov-22	52 wk	Movement for the period				YTD	Q3 2022	Q2 2022	2021	2020	2019
				Day	Week	Month							
Indices													
MSCI World USD Index		2,674.08	0.35		6.55%	6.66%	12.51%	-17.26%	-6.58%	-16.60%	20.14%	14.06%	25.19%
MSCI World Net TR USD Index		8,188.69	0.37		6.56%	6.69%	12.60%	-16.06%	-7.21%	-15.26%	21.82%	15.90%	27.67%
MSCI ACWI-ex-Australia TR AUD Index		13,798.95	0.48		2.43%	2.45%	4.88%	-9.14%	-0.72%	-7.44%	29.58%	5.73%	27.97%
MSCI ACWI Net TR USD Index		323.86	0.35		6.27%	6.59%	12.14%	-16.75%	-7.85%	-14.72%	18.54%	16.25%	26.60%
MSCI ACWI Minimum Volatility USD		2,096.24	0.34		0.38%	3.79%	8.01%	-12.91%	-6.69%	-9.77%	11.95%	0.56%	18.50%
MSCI EM Asia Net TR USD Index		543.27	0.23		4.99%	7.59%	8.72%	-24.36%	-14.96%	-8.32%	-5.08%	28.38%	19.24%
MSCI EM Net TR USD Index		473.75	0.23		3.94%	5.74%	8.44%	-22.11%	-12.65%	-10.36%	-2.54%	18.31%	18.42%
VIX Volatility S&P500		22.52	0.31		-4.29%	-8.27%	-29.67%	30.78%	10.14%	39.64%	-24.31%	65.09%	-45.79%
Commodities													
Light Crude WTI Futures US\$/bbl		88.96	0.39		2.88%	-3.94%	3.91%	17.61%	-24.84%	5.46%	55.89%	-20.54%	34.46%
Brent Crude US\$/bbl		95.99	0.45		2.85%	-2.62%	4.76%	22.78%	-23.39%	6.39%	50.93%	-21.52%	22.68%
Gold US\$/oz		1,769.40	0.34		0.90%	5.54%	7.31%	-3.41%	-7.49%	-7.51%	-3.34%	24.42%	18.87%
Silver US\$/oz		21.67	0.43		-0.16%	4.25%	19.90%	-7.47%	-6.45%	-19.02%	-11.35%	47.38%	15.32%
Copper US\$/lb		3.91	0.39		4.14%	6.16%	14.31%	-12.47%	-8.02%	-21.91%	27.05%	25.81%	6.31%
Iron Ore US\$/mt		84.96	0.08		0.18%	1.52%	-8.58%	-24.58%	-18.16%	-16.56%	-27.05%	81.97%	20.45%
Malaysian Palm Oil* RM/tn		4,187	0.19		1.90%	0.12%	14.71%	-18.84%	-34.61%	-20.39%	32.59%	27.95%	51.75%
LNG *Jap/Korea US\$/mmBtu		27.23	0.14		-1.16%	-5.88%	-21.72%	-10.72%	0.17%	9.10%	113.25%	169.81%	-41.08%
ICCO Cocoa US\$/mt		2,520	0.55		-1.49%	3.53%	6.02%	0.00%	2.75%	-13.55%	-3.19%	2.48%	5.13%
ICO Coffee US cents/lb		170	0.05		-0.53%	-3.21%	-13.52%	-24.77%	-5.16%	3.18%	76.30%	-1.12%	27.34%
Equities													
Domestic													
				Percentage changes									
PGK													
Arbitrage													
PNGX													
Bank South Pacific		11.13	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	0.00%	2.70%	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	0.06	0.00%	0.00%	0.00%	-4.04%	-5.00%	0.00%	10.00%	-5.26%	0.00%
Kina Securities Limited		2.03	2.90	0.40	0.00%	-3.33%	0.00%	-1.69%	-3.33%	0.00%	-1.67%	-10.98%	27.17%
Steamship Trading Company		24.60	35.46	0.06	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
Santos Limited		17.57	19.10	1.00	0.00%	0.00%	0.00%	0.00%	0.53%	2.70%			
Australia													
A2 Milk Company Limited			5.84	0.80	0.17%	7.75%	9.98%	6.96%	23.01%	-15.90%	-52.31%	-19.93%	38.57%
ANZ Banking Group Limited			24.64	0.46	1.48%	-3.37%	-2.84%	-10.43%	3.50%	-20.18%	21.19%	-7.84%	0.70%
BSP Financial Group			4.75	0.38	0.00%	-1.66%	-3.06%	11.24%	1.01%	3.13%	-17.88%		
BHP Billiton Limited			42.09	0.36	3.77%	9.15%	5.17%	1.42%	-6.62%	-20.29%	-2.19%	9.02%	13.70%
Boral Limited			2.88	0.10	3.23%	1.05%	5.88%	-52.79%	3.09%	-25.14%	23.23%	10.49%	-9.31%
Bougainville Copper Limited			0.30	0.06	1.69%	7.14%	11.11%	-1.64%	-15.15%	-56.00%	5.17%	-10.77%	103.13%
Bank of Queensland			7.38	0.41	2.07%	1.23%	-4.53%	-8.78%	-2.40%	-23.16%	4.52%	6.76%	-25.26%
Brambles Limited			11.45	0.56	0.70%	0.44%	-0.61%	7.71%	6.54%	8.07%	0.28%	-9.56%	15.47%
Commonwealth Bank of Australia			105.81	0.88	1.70%	2.68%	6.99%	4.76%	0.35%	-14.55%	23.01%	2.77%	10.37%
CSL			292.29	0.66	3.38%	6.06%	4.23%	0.54%	5.93%	0.34%	2.66%	2.69%	48.93%
Fortescue Mining			17.76	0.38	5.84%	11.91%	3.80%	-7.55%	-4.05%	-15.15%	-18.01%	119.18%	155.13%
Horizon Oil Ltd			0.13	0.59	0.00%	0.00%	4.00%	41.30%	9.26%	8.00%	48.39%	-48.33%	20.00%
Kina Securities Ltd			0.87	0.48	0.58%	-1.14%	1.17%	1.17%	5.59%	-5.85%	-5.00%	-39.60%	56.84%
Kina Petroleum Ltd			0.06	0.06	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	-1.72%
Macquarie Group Ltd			179.30	0.45	5.60%	5.24%	11.43%	-12.71%	-7.15%	-19.07%	48.32%	0.46%	26.88%
Mirvac Group			2.18	0.27	3.32%	5.83%	14.74%	-25.09%	-1.52%	-20.68%	10.23%	-16.98%	41.96%
National Australia Bank			31.35	0.71	1.13%	-2.40%	0.87%	8.70%	5.18%	-15.33%	27.61%	-8.24%	2.33%
Newcrest Mining Limited			19.83	0.31	3.50%	13.97%	14.82%	-19.00%	-19.00%	-21.88%	-5.04%	-14.78%	38.76%
Origin Energy Ltd			7.58	0.92	-3.19%	32.06%	32.06%	44.66%	-9.77%	-8.03%	10.08%	-43.67%	30.60%
Pilbara Minerals Ltd			5.37	0.96	0.94%	4.27%	14.50%	67.81%	99.13%	-28.44%	267.82%	210.71%	-55.20%
Qbe Insurance Group Ltd			12.55	0.87	-1.34%	-0.55%	2.62%	10.57%	-5.10%	5.65%	33.06%	-33.77%	27.52%
Rio Tinto Limited			102.63	0.37	4.40%	10.59%	6.23%	2.52%	-9.07%	-13.78%	-12.05%	13.38%	27.95%
ResMed Inc			34.47	0.68	4.39%	3.02%	0.97%	-3.66%	10.23%	-5.34%	31.40%	24.34%	37.56%
Santos Limited			7.50	0.52	-0.27%	-6.25%	-3.85%	18.86%	-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			12.19	0.97	1.50%	3.92%	13.18%	10.12%	-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			13.94	0.69	2.73%	3.26%	11.16%	0.87%	-14.19%	6.13%	1.17%	-8.38%	27.98%
Telstra Corporation Limited			4.00	0.52	1.01%	2.56%	4.17%	-4.31%	0.00%	-2.78%	40.27%	-15.82%	24.21%
Treasury Wine Estates Limited			12.96	0.78	1.73%	2.21%	2.13%	4.68%	10.75%	-1.99%	31.70%	-42.12%	9.73%
Westpac Banking Corporation			24.08	0.90	1.99%	-0.25%	2.47%	12.79%	5.85%	-19.55%	10.22%	-20.06%	-3.23%
Worley Limited			14.96	0.92	-0.20%	-0.40%	9.52%	40.73%	-10.60%	10.30%	-7.48%	-24.95%	34.06%
Woolworths Limited			34.29	0.26	1.60%	5.31%	1.57%	-9.79%	-4.63%	-4.46%	-3.31%	8.71%	22.91%
International													
iShare MSCI All Asia ex Japan		USD \$	63.44	0.25	3.10%	7.02%	11.51%	-23.30%	-15.24%	-7.81%	-7.74%	22.19%	15.56%
Blackrock Int Equity Fund*		AUD \$	19.52	0.33	2.63%	2.65%	3.10%	-13.05%	-4.75%	-8.50%	24.76%	-0.61%	23.52%
Blackrock Australian Equity Fund*		AUD \$	1.71	0.32	-0.53%	1.13%	4.99%	-11.99%	-6.55%	-10.96%	11.82%	-2.28%	19.10%
Vanguard International Share*		AUD \$	2.70	0.37	2.63%	2.65%	5.08%	-12.71%	-2.83%	-8.11%	23.54%	-0.10%	22.72%
Vanguard FTSE World exUS		USD \$	50.57	0.34	2.02%	6.80%	14.85%	-17.48%	-11.21%	-13.25%	5.00%	8.58%	17.92%
Vanguard FTSE Europe		USD \$	55.48	0.42	1.99%	8.27%	19.59%	-17.48%	-12.63%	-15.19%	13.28%	2.80%	20.53%
iShares Core MSCI Europe		USD \$	47.39	0.41	2.07%	8.27%	19.19%	-18.52%	-12.06%	-15.81%	13.42%	2.83%	20.66%
iShares Asia 50		USD \$	54.56	0.25	4.64%	10.33%	13.01%	-28.74%	-20.43%	-8.58%	-12.17%	32.08%	19.35%
iShares MSCI Japan		USD \$	54.94	0.30	1.99%	8.00%	13.37%	-17.95%	-7.53%	-14.25%	-0.89%	14.04%	16.87%
Acadian Global Managed Volatility Equity Fund			1.58	0.27	-0.20%	0.75%	1.54%	-7.87%	-6.92%	-2.24%	10.44%	-11.46%	8.12%
Lazard Global Managed Volatility Fund - Australia*			1.02	0.22	-0.56%	0.22%	0.96%	-13.91%	-16.44%	-0.19%	19.66%	-22.67%	14.95%
Robeco Emerging Conservative Equity Fund - Australia			1.33	0.21	1.49%	1.07%	0.87%	-9.59%	-5.34%	-2.96%	13.49%	-15.41%	10.42%

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