

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 23-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	1.95%		0.00%	0.00%	0.11%	0.66%	0.65%	-0.06%	1.29%	1.33%	1.39%
28 days	2.42%		0.00%	-0.01%	0.15%	0.43%	0.40%	-0.11%	1.99%	2.07%	2.30%
60 days	2.70%	0.00	0.00%	0.01%	0.17%	0.75%	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	2.60%	0.45	0.03%	0.60%	1.39%	-1.69%	0.06%	-1.12%	4.29%	4.41%	4.68%
273 days	2.85%	0.00	0.05%	0.22%	0.21%	-3.10%	0.54%	-1.78%	5.95%	6.04%	6.04%
364 days	4.30%		0.00%	0.04%	0.11%	-2.74%	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%	0.00%	-4.30%			8.50%	8.04%	7.90%
GIS 4Y 2022-26	5.16%		0.00%	0.19%	0.19%	-4.68%			-	9.84%	-
GIS 5Y 2022-27	5.24%		0.00%	-0.20%	-0.20%	-4.46%			9.70%	-	-
GIS 7Y 2022-29	5.56%		0.00%	-0.37%	-0.37%	-4.24%			-	-	-
GIS 8Y 2022-30	5.44%		0.00%	-0.74%	-0.74%	5.44%			9.90%	-	-
GIS 9Y 2022-31	5.44%		0.00%	-0.91%	-0.91%	-4.46%			9.90%	11.82%	10.55%
GIS 10Y 2022-32	5.44%		0.00%	-0.84%	-0.84%	-4.46%			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											
	3.69%	0.81	-0.06%	0.00%	-0.31%	2.18%	0.82%	0.67%	1.51%	0.91%	1.92%
United Kingdom											
	3.01%	0.61	-0.13%	-0.14%	-0.57%	2.04%	1.86%	0.62%	0.97%	0.20%	0.82%
Australia											
	3.59%	0.77	-0.01%	-0.14%	-0.33%	1.92%	0.23%	0.82%	1.67%	0.97%	1.37%
New Zealand											
	4.20%	0.79	0.04%	0.01%	-0.32%	1.82%	0.44%	0.64%	2.39%	0.99%	1.65%
France											
	2.39%	0.81	-0.06%	-0.09%	-0.26%	2.19%	0.80%	0.94%	0.20%	-0.34%	0.12%
Japan											
	0.25%	0.95	0.00%	0.00%	0.00%	0.18%	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	0.4275	0.66	-0.44%	1.91%	-3.43%	8.83%	5.99%	8.56%	6.19%	-11.68%	-0.48%
PGK/GBP	0.2389	0.41	-0.33%	-0.08%	-3.51%	13.12%	9.20%	8.09%	1.00%	-6.57%	-4.40%
PGK/NZD	0.4604	0.52	-0.80%	-0.09%	-6.56%	10.30%	8.54%	11.85%	5.78%	-9.52%	-1.45%
PGK/JPY	40.140	0.76	-0.32%	1.16%	-4.54%	22.34%	5.96%	11.97%	11.64%	-7.87%	-2.68%
USD/AUD	0.6643	0.29	0.44%	-1.88%	3.54%	-8.46%	-5.64%	-7.89%	-5.83%	9.94%	-0.71%
USD/JPY	141.320	0.76	-0.32%	1.15%	-4.55%	22.76%	5.98%	11.96%	11.63%	-5.12%	-1.53%
USD/EUR	1.0329	0.40	0.70%	-0.45%	3.56%	-8.67%	-6.04%	-6.38%	-8.00%	9.68%	-1.94%
USD/GBP	1.1890	0.41	0.35%	0.08%	3.67%	-11.89%	-8.40%	-7.49%	-0.98%	3.90%	3.37%
Equity Indices											
Papua New Guinea											
Percentage changes											
KSI Index	6,280.16	1.00	-0.03%	0.01%	0.00%	7.14%	0.25%	1.51%	-3.09%	-3.42%	21.05%
KSI Home Index	15,593.11	0.85	0.00%	1.84%	0.00%	8.35%	-0.29%	10.08%	8.11%	1.50%	14.95%
Australia											
All Ordinaries	7,422.41	0.62	0.62%	1.30%	5.96%	-4.59%	-1.01%	-13.39%	13.55%	0.71%	19.14%
S&P/ASX 100	6,068.57	0.73	0.71%	1.58%	6.18%	-1.30%	-1.32%	-11.65%	13.28%	-2.06%	18.88%
S&P/ASX 20	4,089.70	0.76	0.71%	1.48%	6.41%	0.78%	-1.83%	-11.32%	12.14%	-1.49%	15.34%
S&P/ASX 50	7,052.30	0.71	0.75%	1.63%	6.34%	-0.57%	-2.10%	-11.12%	12.37%	-4.86%	19.07%
S&P/ASX 50 Accumulation	87,786.30	0.91	0.75%	1.78%	6.87%	4.29%	-0.12%	-10.55%	17.00%	-1.94%	24.43%
S&P/ASX Midcap 50	9,269.10	0.64	0.49%	1.25%	5.22%	-5.09%	3.88%	-14.95%	18.46%	14.48%	17.68%
S&P/ASX Small Ordinaries	2,886.40	0.30	0.48%	0.38%	4.88%	-18.22%	-1.45%	-20.79%	14.24%	6.62%	17.88%
S&P/ASX 200	7,231.77	0.69	0.70%	1.54%	6.18%	-2.86%	-1.43%	-12.42%	13.02%	-1.45%	18.38%
S&P/ASX 200 Accumulation	87,362.55	0.87	0.70%	1.66%	6.62%	1.45%	0.39%	-11.90%	17.23%	1.40%	23.40%
S&P/ASX 300	7,198.52	0.66	0.69%	1.45%	6.04%	-3.43%	-1.34%	-12.73%	13.38%	-1.10%	18.77%
S&P/ASX 200 Energy	11,738.80	0.94	1.27%	0.54%	6.16%	48.58%	2.29%	1.45%	-1.97%	-29.93%	18.24%
S&P/ASX 200 Materials	17,379.50	0.61	1.03%	-0.55%	11.48%	3.82%	-2.85%	-16.19%	6.84%	13.37%	22.09%
S&P/ASX 200 Industrials	6,526.60	0.77	1.30%	3.84%	7.52%	-1.79%	-6.34%	-2.18%	11.24%	-14.10%	22.62%
S&P/ASX 200 Consumer Discretionary	2,940.70	0.35	0.48%	1.78%	5.18%	-16.68%	-1.96%	-15.08%	21.31%	8.63%	27.23%
S&P/ASX 200 Consumer Staples	12,916.90	0.44	0.67%	3.53%	7.03%	-4.63%	-4.33%	-3.40%	7.13%	3.57%	17.98%
S&P/ASX 200 Healthcare	42,902.20	0.58	0.40%	2.58%	6.36%	-5.05%	2.64%	-1.93%	7.98%	2.97%	41.23%
S&P/ASX 200 Financials	6,595.60	0.75	0.71%	2.50%	2.60%	0.91%	0.66%	-14.87%	20.20%	-9.00%	7.39%
S&P/ASX 200 Information Technology	1,445.20	0.18	-1.05%	-0.43%	0.88%	-32.39%	2.53%	-27.19%	-2.79%	56.35%	31.81%
S&P/ASX 200 Telecommunication Services	1,425.30	0.29	0.48%	1.66%	2.00%	-12.56%	-0.87%	-10.12%	28.46%	0.91%	22.31%
S&P/ASX 200 Utilities	8,483.80	1.00	1.56%	5.24%	23.76%	26.76%	-13.62%	0.61%	4.56%	-21.52%	10.09%
S&P/ASX 200 A-REIT	1,362.00	0.26	-0.33%	0.84%	4.75%	-22.37%	-7.53%	-18.85%	21.61%	-7.99%	14.01%
S&P/ASX 200 Financial-x-A-REIT	7,356.30	0.75	0.71%	2.50%	2.60%	0.91%	0.66%	-14.87%	20.20%	-8.99%	7.39%
North American											
DJIA	34,194.06	0.68	0.28%	1.91%	7.40%	-5.90%	-6.66%	-11.25%	18.73%	7.25%	22.34%
S&P 500	4,027.26	0.37	0.59%	1.73%	5.13%	-15.50%	-5.28%	-16.45%	26.89%	16.26%	28.88%
NASDAQ	11,285.32	0.17	0.99%	0.91%	2.87%	-27.87%	-4.11%	-22.44%	21.39%	43.64%	35.23%
Toronto S&P/TSX	20,282.26	0.53	0.31%	1.62%	5.20%	-4.43%	-2.21%	-13.84%	21.74%	2.17%	19.13%
Europe											
FTSE	7,465.24	0.76	0.17%	1.55%	5.80%	1.09%	-3.84%	-4.61%	14.30%	-14.34%	12.10%
DAX	14,427.59	0.57	0.04%	1.36%	9.33%	-9.17%	-5.24%	-11.31%	15.79%	3.55%	25.48%
CAC 40	6,679.09	0.59	0.32%	1.09%	6.42%	-6.63%	-2.71%	-11.07%	28.85%	-7.14%	26.37%
Asia											
Nikkei	28,115.74	0.74	0.00%	0.31%	2.49%	-2.35%	-1.73%	-5.13%	4.91%	16.01%	18.20%
Hang Seng	17,523.81	0.28	0.57%	-4.01%	14.40%	-25.10%	-21.21%	-0.62%	-14.08%	-3.40%	9.07%
Shanghai	3,096.91	0.26	0.26%	-0.74%	3.25%	-14.91%	-11.01%	4.50%	4.80%	13.87%	22.30%
Sensex	61,510.58	0.96	0.15%	-0.76%	3.30%	5.59%	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

		23-Nov-22	52 wk	Movement for the period				Q3 2022	Q2 2022	2021	2020	2019		
				Day	Week	Month	YTD							
Indices														
MSCI World USD Index		2,697.39	0.37	0.82%	0.72%	6.38%	-16.53%	-6.58%	-16.60%	20.14%	14.06%	25.19%		
MSCI World Net TR USD Index		8,265.72	0.40	0.82%	0.76%	6.52%	-15.27%	-7.21%	-15.26%	21.82%	15.90%	27.67%		
MSCI ACWI-ex-Australia TR AUD Index		13,880.34	0.51	-0.46%	1.58%	2.75%	-8.61%	-0.72%	-7.44%	29.58%	5.73%	27.97%		
MSCI ACWI Net TR USD Index		326.50	0.38	0.79%	0.37%	6.84%	-16.08%	-7.85%	-14.72%	18.54%	16.25%	26.60%		
MSCI ACWI Minimum Volatility USD		2,134.42	0.42	0.44%	1.60%	5.73%	-11.32%	-6.69%	-9.77%	11.95%	0.56%	18.50%		
MSCI EM Asia Net TR USD Index		544.10	0.25	0.54%	-3.29%	12.10%	-24.25%	-14.96%	-8.32%	-5.08%	28.38%	19.24%		
MSCI EM Net TR USD Index		472.57	0.23	0.53%	-2.84%	9.62%	-22.31%	-12.65%	-10.36%	-2.54%	18.31%	18.42%		
VIX Volatility S&P500		20.35	0.19	-4.42%	-15.60%	-25.40%	18.18%	10.14%	39.64%	-24.31%	65.09%	-45.79%		
Commodities														
Light Crude WTI Futures US\$/bbl		77.94	0.21	-3.72%	-8.94%	-11.34%	3.04%	-24.84%	5.46%	55.89%	-20.54%	34.46%		
Brent Crude US\$/bbl		85.41	0.27	-3.34%	-7.84%	-10.74%	9.25%	-23.39%	6.39%	50.93%	-21.52%	22.68%		
Gold US\$/oz		1,760.40	0.31	0.32%	-0.87%	5.46%	-3.90%	-7.49%	-7.51%	-3.34%	24.42%	18.87%		
Silver US\$/oz		21.53	0.42	1.40%	-0.92%	10.47%	-8.07%	-6.45%	-19.02%	-11.35%	47.38%	15.32%		
Copper US\$/lb		3.62	0.23	0.11%	-4.11%	2.07%	-19.07%	-8.02%	-21.91%	27.05%	25.81%	6.31%		
Iron Ore US\$/mt		91.37	0.18	-3.72%	-0.92%	4.54%	-18.89%	-18.16%	-16.56%	-27.05%	81.97%	20.45%		
Malaysian Palm Oil* RM/tn		4,036	0.16	2.20%	3.30%	3.38%	-21.77%	-34.61%	-20.39%	32.59%	27.95%	51.75%		
LNG *Jap/Korea US\$/mmBtu		31.12	0.22	6.50%	20.20%	2.18%	2.03%	0.17%	9.10%	113.25%	169.81%	-41.08%		
ICCO Cocoa US\$/mt		2,397	0.34	0.67%	-4.23%	5.22%	-4.88%	2.75%	-13.55%	-3.19%	2.48%	5.13%		
ICO Coffee US cents/lb		160	0.08	-1.05%	2.99%	-10.93%	-29.19%	-5.16%	3.18%	76.30%	-1.12%	27.34%		
Equities														
Domestic														
		PGK	Arbitrage	Percentage changes										
			PNGX											
Bank South Pacific			11.46	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%	0.00%	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		2.04		2.89	0.38	0.00%	-0.34%	-0.34%	-2.03%	-3.33%	0.00%	-1.67%	-10.98%	27.17%
Steamship Trading Company		24.56		35.46		0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
Santos Limited		17.59		19.10	1.00	-0.05%	0.00%	0.00%		0.53%	2.70%			
Australia														
A2 Milk Company Limited				6.21	1.00	0.49%	3.33%	17.84%	13.74%	23.01%	-15.90%	-52.31%	-19.93%	38.57%
ANZ Banking Group Limited				24.73	0.47	0.24%	2.36%	-4.30%	-10.11%	3.50%	-20.18%	21.19%	-7.84%	0.70%
BSP Financial Group				4.90	0.45	0.00%	0.00%	0.00%	14.75%	1.01%	3.13%	-17.88%		
BHP Billiton Limited				43.92	0.46	1.01%	-1.19%	13.96%	5.83%	-6.62%	-20.29%	-2.19%	9.02%	13.70%
Boral Limited				3.03	0.13	1.34%	2.71%	14.34%	-50.33%	3.09%	-25.14%	23.23%	10.49%	-9.31%
Bougainville Copper Limited				0.28	0.02	0.00%	-11.29%	0.00%	-9.84%	-15.15%	-56.00%	5.17%	-10.77%	103.13%
Bank of Queensland				7.42	0.43	0.82%	2.49%	-3.64%	-8.28%	-2.40%	-23.16%	4.52%	6.76%	-25.26%
Brambles Limited				11.75	0.64	0.60%	3.98%	4.72%	10.54%	6.54%	8.07%	0.28%	-9.56%	15.47%
Commonwealth Bank of Australia				108.07	0.99	0.53%	3.34%	5.95%	7.00%	0.35%	-14.55%	23.01%	2.77%	10.37%
CSL				297.70	0.79	0.13%	2.87%	8.13%	2.40%	5.93%	0.34%	2.66%	2.69%	48.93%
Fortescue Mining				19.07	0.54	-0.68%	-3.93%	18.23%	-0.73%	-4.05%	-15.15%	-18.01%	119.18%	155.13%
Horizon Oil Ltd				0.14	0.66	3.85%	-1.82%	3.85%	46.74%	9.26%	8.00%	48.39%	-48.33%	20.00%
Kina Securities Ltd				0.87	0.52	0.58%	0.58%	1.16%	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				178.72	0.44	1.55%	0.43%	7.66%	-12.99%	-7.15%	-19.07%	48.32%	0.46%	26.88%
Mirvac Group				2.14	0.24	0.47%	0.94%	7.00%	-26.46%	-1.52%	-20.68%	10.23%	-16.98%	41.96%
National Australia Bank				31.30	0.70	1.07%	3.27%	-2.40%	8.53%	5.18%	-15.33%	27.61%	-8.24%	2.33%
Newcrest Mining Limited				19.34	0.27	2.44%	1.20%	11.34%	-21.00%	-19.00%	-21.88%	-5.04%	-14.78%	38.76%
Origin Energy Ltd				7.80	0.99	1.96%	5.41%	43.65%	48.85%	-9.77%	-8.03%	10.08%	-43.67%	30.60%
Pilbara Minerals Ltd				4.92	0.83	-0.20%	0.00%	-1.20%	53.75%	99.13%	-28.44%	267.82%	210.71%	-55.20%
Qbe Insurance Group Ltd				12.85	0.96	1.50%	7.71%	5.76%	13.22%	-5.10%	5.65%	33.06%	-33.77%	27.52%
Rio Tinto Limited				105.50	0.44	0.48%	-2.38%	14.85%	5.38%	-9.07%	-13.78%	-12.05%	13.38%	27.95%
ResMed Inc				34.29	0.66	0.59%	3.78%	-3.19%	-4.16%	10.23%	-5.34%	31.40%	24.34%	37.56%
Santos Limited				7.52	0.53	0.67%	1.21%	-1.18%	19.18%	-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				11.90	0.84	0.08%	1.10%	8.28%	7.50%	-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				14.15	0.77	0.93%	3.97%	10.29%	2.39%	-14.19%	6.13%	1.17%	-8.38%	27.98%
Telstra Corporation Limited				3.96	0.44	0.76%	3.13%	2.86%	-5.26%	0.00%	-2.78%	40.27%	-15.82%	24.21%
Treasury Wine Estates Limited				13.50	0.96	-0.07%	1.50%	6.80%	9.05%	10.75%	-1.99%	31.70%	-42.12%	9.73%
Westpac Banking Corporation				24.08	0.90	0.58%	1.01%	0.29%	12.79%	5.85%	-19.55%	10.22%	-20.06%	-3.23%
Worley Limited				14.88	0.91	0.27%	-0.53%	5.53%	39.98%	-10.60%	10.30%	-7.48%	-24.95%	34.06%
Woolworths Limited				35.05	0.34	0.55%	3.94%	8.41%	-7.79%	-4.63%	-4.46%	-3.31%	8.71%	22.91%
International														
iShare MSCI All Asia ex Japan		USD \$		63.39	0.27	0.81%	-0.97%	11.40%	-23.36%	-15.24%	-7.81%	-7.74%	22.19%	15.56%
Blackrock Int Equity Fund*		AUD \$		19.69	0.37	1.47%	2.06%	1.68%	-12.29%	-4.75%	-8.50%	24.76%	-0.61%	23.52%
Blackrock Australian Equity Fund*		AUD \$		1.77	0.48	0.37%	0.60%	5.94%	-9.07%	-6.55%	-10.96%	11.82%	-2.28%	19.10%
Vanguard International Share*		AUD \$		2.71	0.39	-0.46%	1.58%	2.75%	-12.36%	-2.83%	-8.11%	23.54%	-0.10%	22.72%
Vanguard FTSE World exUS		USD \$		50.88	0.37	0.99%	1.25%	9.73%	-16.97%	-11.21%	-13.25%	5.00%	8.58%	17.92%
Vanguard FTSE Europe		USD \$		56.10	0.45	1.14%	2.06%	11.02%	-17.79%	-12.63%	-15.19%	13.28%	2.80%	20.53%
iShares Core MSCI Europe		USD \$		48.01	0.46	1.18%	2.21%	10.98%	-17.45%	-12.06%	-15.81%	13.42%	2.83%	20.66%
iShares Asia 50		USD \$		55.18	0.28	1.19%	-1.25%	17.01%	-27.93%	-20.43%	-8.58%	-12.17%	32.08%	19.35%
iShares MSCI Japan		USD \$		55.58	0.35	1.15%	2.24%	10.32%	-17.00%	-7.53%	-14.25%	-0.89%	14.04%	16.87%
Acadian Global Managed Volatility Equity Fund				1.60	0.32	0.51%	3.51%	2.17%	-6.82%	-6.92%	-2.24%	10.44%	-11.46%	8.12%
Lazard Global Managed Volatility Fund - Australia*				1.04	0.27	0.32%	4.12%	2.08%	-12.90%	-16.44%	-0.19%	19.66%	-22.67%	14.95%
Robeco Emerging Conservative Equity Fund - Australia				1.31	0.15	1.58%	0.31%	-0.30%	-10.74%	-5.34%	-2.96%	13.49%	-15.41%	10.42%

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