

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 24-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%	0.04%	0.66%	0.65%	-0.06%	1.29%	1.33%	1.39%
60 days	2.44%		0.02%	0.02%	0.10%	0.45%	0.40%	-0.11%	1.99%	2.07%	2.30%
90 days	2.69%	0.00	-0.01%	-0.01%	0.06%	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											
Tbill auctions are irregular Wednesdays	2.60%	0.45	0.00%	0.03%	1.39%	-1.69%	0.06%	-1.12%	4.29%	4.41%	4.68%
182 days	2.85%	0.00	0.00%	0.05%	0.21%	-3.10%	0.54%	-1.78%	5.95%	6.04%	6.04%
273 days	4.30%		0.00%	0.00%	0.11%	-2.74%	1.44%	-2.50%	7.04%	7.20%	7.08%
364 days											
Government Inscribed Stock											
For interest rates, rate at end of each respective year reported.											
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%	0.00%	0.19%	-4.68%			-	9.84%	-
GIS 5Y 2022-27	5.24%		0.00%	0.00%	-0.20%	-4.46%			9.70%	-	-
GIS 7Y 2022-29	5.56%		0.00%	0.00%	-0.37%	-4.24%			-	-	-
GIS 8Y 2022-30	5.44%		0.00%	0.00%	-0.74%	5.44%			9.90%	-	-
GIS 9Y 2022-31	5.44%		0.00%	0.00%	-0.91%	-4.46%			9.90%	11.82%	10.55%
GIS 10Y 2022-32	5.44%		0.00%	0.00%	-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	0.00%	-0.07%	-0.23%	2.18%	0.82%	0.67%	1.51%	0.91%	1.92%
United Kingdom	3.04%	0.61	0.03%	-0.16%	-0.37%	2.07%	1.86%	0.62%	0.97%	0.20%	0.82%
Australia	3.54%	0.75	-0.04%	-0.07%	-0.29%	1.87%	0.23%	0.82%	1.67%	0.97%	1.37%
New Zealand	4.13%	0.76	-0.07%	-0.01%	-0.20%	1.74%	0.44%	0.64%	2.39%	0.99%	1.65%
France	2.29%	0.77	-0.10%	-0.20%	-0.18%	2.09%	0.80%	0.94%	0.20%	-0.34%	0.12%
Japan	0.25%	0.95	0.00%	0.00%	-0.01%	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	0.4204	0.58	-1.66%	-0.47%	-3.58%	7.03%	5.99%	8.56%	6.19%	-11.68%	-0.48%
PGK/GBP	0.2348	0.36	-1.72%	-1.59%	-3.89%	11.17%	9.20%	8.09%	1.00%	-6.57%	-4.40%
PGK/NZD	0.4539	0.45	-1.41%	-1.88%	-6.24%	8.74%	8.54%	11.85%	5.78%	-9.52%	-1.45%
PGK/JPY	39.440	0.69	-1.74%	-0.35%	-4.34%	20.21%	5.96%	11.97%	11.64%	-7.87%	-2.68%
USD/AUD	0.6757	0.37	1.72%	0.51%	3.71%	-6.89%	-5.64%	-7.89%	-5.83%	9.94%	-0.71%
USD/JPY	138.870	0.69	-1.73%	-0.37%	-4.35%	20.63%	5.98%	11.96%	11.63%	-5.12%	-1.53%
USD/EUR	1.0438	0.46	1.06%	0.53%	3.56%	-7.70%	-6.04%	-6.38%	-8.00%	9.68%	-1.94%
USD/GBP	1.2097	0.48	1.74%	1.61%	4.03%	-10.35%	-8.40%	-7.49%	-0.98%	3.90%	3.37%
Equity Indices											
Papua New Guinea											
Percentage changes											
KSI Index	6,279.33	0.99	-0.01%	0.00%	-0.01%	7.13%	0.25%	1.51%	-3.09%	-3.42%	21.05%
KSI Home Index	15,311.87	0.71	-1.80%	0.00%	-1.80%	6.40%	-0.29%	10.08%	8.11%	1.50%	14.95%
Australia											
All Ordinaries	7,432.23	0.62	0.13%	1.27%	5.54%	-4.46%	-1.01%	-13.39%	13.55%	0.71%	19.14%
S&P/ASX 100	6,076.95	0.74	0.14%	1.54%	5.86%	-1.16%	-1.32%	-11.65%	13.28%	-2.06%	18.88%
S&P/ASX 20	4,096.30	0.77	0.16%	1.55%	6.13%	0.94%	-1.83%	-11.32%	12.14%	-1.49%	15.34%
S&P/ASX 50	7,064.60	0.72	0.17%	1.61%	6.08%	-0.40%	-2.10%	-11.12%	12.37%	-4.86%	19.07%
S&P/ASX 50 Accumulation	87,938.90	0.93	0.17%	1.62%	6.61%	4.47%	-0.12%	-10.55%	17.00%	-1.94%	24.43%
S&P/ASX Midcap 50	9,261.40	0.64	-0.08%	1.10%	4.50%	-5.16%	3.88%	-14.95%	18.46%	14.48%	17.68%
S&P/ASX Small Ordinaries	2,893.30	0.30	0.24%	0.42%	4.07%	-18.02%	-1.45%	-20.79%	14.24%	6.62%	17.88%
S&P/ASX 200	7,241.75	0.70	0.14%	1.49%	5.79%	-2.73%	-1.43%	-12.42%	13.02%	-1.45%	18.38%
S&P/ASX 200 Accumulation	87,488.12	0.87	0.14%	1.51%	6.23%	1.59%	0.39%	-11.90%	17.23%	1.40%	23.40%
S&P/ASX 300	7,209.23	0.67	0.15%	1.42%	5.66%	-3.28%	-1.34%	-12.73%	13.38%	-1.10%	18.77%
S&P/ASX 200 Energy	11,526.10	0.89	-1.81%	0.80%	1.83%	45.89%	2.29%	1.45%	-1.97%	-29.93%	18.24%
S&P/ASX 200 Materials	17,540.60	0.64	0.93%	1.55%	10.66%	4.78%	-2.85%	-16.19%	6.84%	13.37%	22.09%
S&P/ASX 200 Industrials	6,538.00	0.78	0.17%	3.13%	6.91%	-1.62%	-6.34%	-2.18%	11.24%	-14.10%	22.62%
S&P/ASX 200 Consumer Discretionary	2,933.60	0.34	-0.24%	0.28%	4.58%	-16.89%	-1.96%	-15.08%	21.31%	8.63%	27.23%
S&P/ASX 200 Consumer Staples	12,833.80	0.40	-0.64%	0.94%	5.74%	-5.24%	-4.33%	-3.40%	7.13%	3.57%	17.98%
S&P/ASX 200 Healthcare	42,987.20	0.60	0.20%	1.46%	6.36%	-4.86%	2.64%	-1.93%	7.98%	2.97%	41.23%
S&P/ASX 200 Financials	6,579.20	0.74	-0.25%	1.81%	2.80%	0.65%	0.66%	-14.87%	20.20%	-9.00%	7.39%
S&P/ASX 200 Information Technology	1,463.20	0.20	1.25%	-0.39%	1.57%	-31.55%	2.53%	-27.19%	-2.79%	56.35%	31.81%
S&P/ASX 200 Telecommunication Services	1,430.10	0.30	0.34%	1.05%	3.06%	-12.26%	-0.87%	-10.12%	28.46%	0.91%	22.31%
S&P/ASX 200 Utilities	8,504.60	1.00	0.25%	4.27%	24.16%	27.07%	-13.62%	0.61%	4.56%	-21.52%	10.09%
S&P/ASX 200 A-REIT	1,380.70	0.30	1.37%	1.30%	6.15%	-21.31%	-7.53%	-18.85%	21.61%	-7.99%	14.01%
S&P/ASX 200 Financial-x-A-REIT	7,338.00	0.74	-0.25%	1.81%	2.80%	0.65%	0.66%	-14.87%	20.20%	-8.99%	7.39%
North American											
DJIA	34,194.06	0.68	0.00%	1.93%	6.75%	-5.90%	-6.66%	-11.25%	18.73%	7.25%	22.34%
S&P 500	4,027.26	0.37	0.00%	2.04%	5.78%	-15.50%	-5.28%	-16.45%	26.89%	16.26%	28.88%
NASDAQ	11,285.32	0.17	0.00%	1.26%	4.56%	-27.87%	-4.11%	-22.44%	21.39%	43.64%	35.23%
Toronto S&P/TSX	20,344.07	0.55	0.30%	2.31%	5.13%	-4.14%	-2.21%	-13.84%	21.74%	2.17%	19.13%
Europe											
FTSE	7,466.60	0.76	0.02%	1.63%	5.55%	1.11%	-3.84%	-4.61%	14.30%	-14.34%	12.10%
DAX	14,539.56	0.60	0.78%	1.91%	10.05%	-8.47%	-5.24%	-11.31%	15.79%	3.55%	25.48%
CAC 40	6,707.32	0.61	0.42%	2.00%	7.42%	-6.23%	-2.71%	-11.07%	28.85%	-7.14%	26.37%
Asia											
Nikkei	28,383.09	0.79	0.95%	1.62%	3.80%	-1.42%	-1.73%	-5.13%	4.91%	16.01%	18.20%
Hang Seng	17,660.90	0.29	0.78%	-2.13%	14.47%	-24.52%	-21.21%	-0.62%	-14.08%	-3.40%	9.07%
Shanghai	3,089.31	0.26	-0.25%	-0.84%	3.57%	-15.12%	-11.01%	4.50%	4.80%	13.87%	22.30%
Sensex	62,272.68	1.00	1.24%	0.85%	4.21%	6.90%	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

			24-Nov-22	Movement for the period				YTD	Q3 2022	Q2 2022	2021	2020	2019
				52 wk	Day	Week	Month						
Indices													
MSCI World USD Index			2,697.39	0.37	0.00%	1.50%	6.89%	-16.53%	-6.58%	-16.60%	20.14%	14.06%	25.19%
MSCI World Net TR USD Index			8,292.64	0.41	0.33%	2.43%	7.37%	-15.00%	-7.21%	-15.26%	21.82%	15.90%	27.67%
MSCI ACWI-ex-Australia TR AUD Index			13,880.34	0.51	0.00%	2.03%	3.18%	-8.61%	-0.72%	-7.44%	29.58%	5.73%	27.97%
MSCI ACWI Net TR USD Index			326.50	0.38	0.00%	1.13%	7.19%	-16.08%	-7.85%	-14.72%	18.54%	16.25%	26.60%
MSCI ACWI Minimum Volatility USD			2,144.58	0.44	0.48%	2.50%	6.32%	-10.90%	-6.69%	-9.77%	11.95%	0.56%	18.50%
MSCI EM Asia Net TR USD Index			552.19	0.28	1.49%	-0.06%	12.64%	-23.12%	-14.96%	-8.32%	-5.08%	28.38%	19.24%
MSCI EM Net TR USD Index			479.31	0.26	1.43%	0.45%	10.18%	-21.20%	-12.65%	-10.36%	-2.54%	18.31%	18.42%
VIX Volatility S&P500			20.42	0.19	0.00%	-14.67%	-25.45%	18.58%	10.14%	39.64%	-24.31%	65.09%	-45.79%
Commodities													
Light Crude WTI Futures	US\$/bbl		77.94	0.21	0.00%	-4.53%	-12.51%	3.04%	-24.84%	5.46%	55.89%	-20.54%	34.46%
Brent Crude	US\$/bbl		85.34	0.27	-0.08%	-5.24%	-11.98%	9.16%	-23.39%	6.39%	50.93%	-21.52%	22.68%
Gold	US\$/oz		1,760.40	0.31	0.00%	-0.98%	5.69%	-3.90%	-7.49%	-7.51%	-3.34%	24.42%	18.87%
Silver	US\$/oz		21.53	0.42	0.00%	1.71%	10.42%	-8.07%	-6.45%	-19.02%	-11.35%	47.38%	15.32%
Copper	US\$/lb		3.62	0.23	0.00%	-2.04%	2.81%	-19.07%	-8.02%	-21.91%	27.05%	25.81%	6.31%
Iron Ore	US\$/mt		91.37	0.18	0.00%	-0.92%	4.54%	-18.89%	-18.16%	-16.56%	-27.05%	81.97%	20.45%
Malaysian Palm Oil* RM/tn			3,989	0.15	-1.16%	5.22%	1.66%	-22.68%	-34.61%	-20.39%	32.59%	27.95%	51.75%
LNG *Jap/Korea	US\$/mmBtu		31.12	0.22	0.00%	18.24%	2.05%	2.03%	0.17%	9.10%	113.25%	169.81%	-41.08%
ICCO Cocoa	US\$/mt		2,397	0.34	0.00%	-1.28%	3.59%	-4.88%	2.75%	-13.55%	-3.19%	2.48%	5.13%
ICO Coffee	US cents/lb		160	0.08	0.00%	4.85%	-10.48%	-29.19%	-5.16%	3.18%	76.30%	-1.12%	27.34%
Equities													
Domestic													
	PGK	Arbitrage			Percentage changes								
Bank South Pacific		11.66	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	-2.63%	0.00%	-2.63%	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		2.06	2.88	0.36	-0.35%	-0.69%	-0.69%	-2.37%	-3.33%	0.00%	-1.67%	-10.98%	27.17%
Steamship Trading Company		24.98	35.46		0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
Santos Limited		17.60	19.10	1.00	0.00%	0.00%	0.00%		0.53%	2.70%			
Australia													
A2 Milk Company Limited			6.11	0.96	-1.61%	-0.65%	15.50%	11.90%	23.01%	-15.90%	-52.31%	-19.93%	38.57%
ANZ Banking Group Limited			24.65	0.46	-0.32%	1.40%	-1.36%	-10.40%	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			44.55	0.50	1.43%	1.71%	12.90%	7.35%	-6.62%	-20.29%	-2.19%	9.02%	13.70%
Boral Limited			3.03	0.13	0.00%	2.36%	9.39%	-50.33%	3.09%	-25.14%	23.23%	10.49%	-9.31%
Bougainville Copper Limited			0.30	0.05	9.09%	-3.23%	7.14%	-1.64%	-15.15%	-56.00%	5.17%	-10.77%	103.13%
Bank of Queensland			7.46	0.45	0.54%	2.90%	1.77%	-7.79%	-2.40%	-23.16%	4.52%	6.76%	-25.26%
Brambles Limited			11.82	0.66	0.60%	4.32%	4.79%	11.19%	6.54%	8.07%	0.28%	-9.56%	15.47%
Commonwealth Bank of Australia			108.01	0.98	-0.06%	2.24%	5.46%	6.94%	0.35%	-14.55%	23.01%	2.77%	10.37%
CSL			299.00	0.85	0.44%	1.93%	8.35%	2.85%	5.93%	0.34%	2.66%	2.69%	48.93%
Fortescue Mining			19.17	0.55	0.52%	-1.69%	19.29%	-0.21%	-4.05%	-15.15%	-18.01%	119.18%	155.13%
Horizon Oil Ltd			0.13	0.53	-7.41%	-10.71%	0.00%	35.87%	9.26%	8.00%	48.39%	-48.33%	20.00%
Kina Securities Ltd			0.87	0.48	-0.57%	1.76%	-0.57%	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			177.99	0.43	-0.41%	-1.02%	6.88%	-13.34%	-7.15%	-19.07%	48.32%	0.46%	26.88%
Mirvac Group			2.16	0.25	0.93%	0.93%	10.49%	-25.77%	-1.52%	-20.68%	10.23%	-16.98%	41.96%
National Australia Bank			31.23	0.69	-0.22%	2.06%	-2.10%	8.29%	5.18%	-15.33%	27.61%	-8.24%	2.33%
Newcrest Mining Limited			19.84	0.31	2.59%	3.06%	10.65%	-18.95%	-19.00%	-21.88%	-5.04%	-14.78%	38.76%
Origin Energy Ltd			7.90	1.00	1.28%	5.61%	43.90%	50.76%	-9.77%	-8.03%	10.08%	-43.67%	30.60%
Pilbara Minerals Ltd			4.78	0.79	-2.85%	-2.45%	-6.46%	49.38%	99.13%	-28.44%	267.82%	210.71%	-55.20%
Qbe Insurance Group Ltd			12.95	1.00	0.78%	6.41%	5.46%	14.10%	-5.10%	5.65%	33.06%	-33.77%	27.52%
Rio Tinto Limited			106.47	0.47	0.92%	0.30%	14.98%	6.35%	-9.07%	-13.78%	-12.05%	13.38%	27.95%
ResMed Inc			33.66	0.60	-1.84%	0.42%	-5.71%	-5.93%	10.23%	-5.34%	31.40%	24.34%	37.56%
Santos Limited			7.40	0.49	-1.60%	0.54%	-4.64%	17.27%	-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			11.91	0.85	0.08%	0.93%	6.62%	7.59%	-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			14.20	0.78	0.35%	3.05%	9.31%	2.75%	-14.19%	6.13%	1.17%	-8.38%	27.98%
Telstra Corporation Limited			3.94	0.41	-0.51%	1.55%	2.34%	-5.74%	0.00%	-2.78%	40.27%	-15.82%	24.21%
Treasury Wine Estates Limited			13.48	0.95	-0.15%	0.30%	6.98%	8.89%	10.75%	-1.99%	31.70%	-42.12%	9.73%
Westpac Banking Corporation			23.87	0.86	-0.87%	2.89%	0.42%	11.80%	5.85%	-19.55%	10.22%	-20.06%	-3.23%
Worley Limited			14.63	0.87	-1.68%	-0.81%	4.28%	37.63%	-10.60%	10.30%	-7.48%	-24.95%	34.06%
Woolworths Limited			34.86	0.32	-0.54%	1.25%	7.06%	-8.29%	-4.63%	-4.46%	-3.31%	8.71%	22.91%
International													
iShare MSCI All Asia ex Japan	USD \$		63.39	0.27	0.00%	-1.53%	12.59%	-23.36%	-15.24%	-7.81%	-7.74%	22.19%	15.56%
Blackrock Int Equity Fund*	AUD \$		19.60	0.35	-0.46%	2.03%	2.77%	-12.69%	-4.75%	-8.50%	24.76%	-0.61%	23.52%
Blackrock Australian Equity Fund*	AUD \$		1.78	0.51	0.68%	1.56%	6.47%	-8.45%	-6.55%	-10.96%	11.82%	-2.28%	19.10%
Vanguard International Share*	AUD \$		2.71	0.39	0.00%	2.03%	3.18%	-12.36%	-2.83%	-8.11%	23.54%	-0.10%	22.72%
Vanguard FTSE World exUS	USD \$		50.88	0.37	0.00%	1.23%	10.61%	-16.97%	-11.21%	-13.25%	5.00%	8.58%	17.92%
Vanguard FTSE Europe	USD \$		56.10	0.45	0.00%	2.19%	11.98%	-17.79%	-12.63%	-15.19%	13.28%	2.80%	20.53%
iShares Core MSCI Europe	USD \$		48.01	0.46	0.00%	2.28%	11.86%	-17.45%	-12.06%	-15.81%	13.42%	2.83%	20.66%
iShares Asia 50	USD \$		55.18	0.28	0.00%	-2.39%	18.51%	-27.93%	-20.43%	-8.58%	-12.17%	32.08%	19.35%
iShares MSCI Japan	USD \$		55.58	0.35	0.00%	2.43%	11.72%	-17.00%	-7.53%	-14.25%	-0.89%	14.04%	16.87%
Acadian Global Managed Volatility Equity Fund			1.59	0.28	-0.75%	2.46%	2.24%	-7.52%	-6.92%	-2.24%	10.44%	-11.46%	8.12%
Lazard Global Managed Volatility Fund - Australia*			1.03	0.24	-0.69%	2.83%	2.24%	-13.51%	-16.44%	-0.19%	19.66%	-22.67%	14.95%
Robeco Emerging Conservative Equity Fund - Australia			1.30	0.12	-0.53%	0.83%	0.39%	-11.22%	-5.34%	-2.96%	13.49%	-15.41%	10.42%

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