

Shading Key:

52	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 13-Dec-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												
28 days	1.95%		0.00%	0.00%	0.00%	0.66%	0.65%	-0.06%	1.29%	1.33%	1.39%	
60 days	2.45%		0.00%	0.00%	0.02%	0.46%	0.40%	-0.11%	1.99%	2.07%	2.30%	
90 days	2.70%	0.00	0.00%	0.00%	0.01%	0.75%	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	2.68%	0.48	0.00%	0.08%	0.68%	-1.61%	0.06%	-1.12%	4.29%	4.41%	4.68%	
273 days	2.95%	0.00	0.00%	0.01%	0.32%	-3.00%	0.54%	-1.78%	5.95%	6.04%	6.04%	
364 days	4.30%		0.00%	0.00%	0.04%	-2.74%	1.44%	-2.50%	7.04%	7.20%	7.08%	
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%	-0.85%	-3.28%	8.50%	8.04%	7.90%	
GIS 4Y 2022-26	5.16%		0.00%	0.00%	0.19%	-4.68%	-0.66%	-4.10%	9.84%	9.84%	-	
GIS 5Y 2022-27	5.24%		0.00%	0.00%	-0.20%	-4.46%	-1.12%	-3.32%	9.70%	9.86%	-	
GIS 7Y 2022-29	5.56%		0.00%	0.00%	-0.37%	-4.24%	-0.79%	-3.10%	9.80%	10.02%	-	
GIS 8Y 2022-30	5.44%		0.00%	0.00%	-0.74%	5.44%	-0.64%	0.00%	-	-	-	
GIS 9Y 2022-31	5.44%		0.00%	0.00%	-0.91%	-4.46%	-0.59%	-2.91%	9.90%	11.82%	10.55%	
GIS 10Y 2022-32	5.44%		0.00%	0.00%	-0.84%	-4.46%	-0.65%	-2.90%	9.90%	12.53%	-	
Kina Facility Rate												
	3.25%	1.00	0.00%	0.00%	0.25%	0.25%	0.00%	0.00%	3.00%	3.00%	5.50%	
Ten year Government Bond yields												
United States	3.50%	0.74	-0.11%	-0.03%	-0.27%	1.99%	0.82%	0.67%	1.51%	0.91%	1.92%	
United Kingdom	3.30%	0.68	0.10%	0.23%	0.01%	2.33%	1.86%	0.62%	0.97%	0.20%	0.82%	
Australia	3.40%	0.70	0.02%	0.00%	-0.36%	1.73%	0.23%	0.82%	1.67%	0.97%	1.37%	
New Zealand	4.14%	0.76	0.04%	0.13%	-0.10%	1.75%	0.44%	0.64%	2.39%	0.99%	1.65%	
France	2.40%	0.81	-0.01%	0.14%	-0.20%	2.20%	0.80%	0.94%	0.20%	-0.34%	0.12%	
Japan	0.25%	0.98	0.00%	0.00%	0.01%	0.18%	0.01%	0.01%	0.07%	0.02%	-0.01%	
Australia RBA Cash Rate	3.10%		0.00%	0.00%	0.25%	3.00%	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	0.4199	0.57	0.12%	-0.54%	-0.78%	6.90%	5.99%	8.56%	6.19%	-11.68%	-0.48%	
PGK/GBP	0.2312	0.31	-0.47%	-0.86%	-4.15%	9.47%	9.20%	8.09%	1.00%	-6.57%	-4.40%	
PGK/NZD	0.4442	0.36	-0.07%	-1.22%	-4.31%	6.42%	8.54%	11.85%	5.78%	-9.52%	-1.45%	
PGK/JPY	39.070	0.65	0.39%	0.39%	-2.01%	19.08%	5.96%	11.97%	11.64%	-7.87%	-2.68%	
USD/AUD	0.6764	0.38	-0.12%	0.55%	0.79%	-6.79%	-5.64%	-7.89%	-5.83%	9.94%	-0.71%	
USD/JPY	137.560	0.65	0.38%	0.39%	-1.99%	19.49%	5.98%	11.96%	11.63%	-5.12%	-1.53%	
USD/EUR	1.0500	0.49	-0.17%	0.13%	1.64%	-7.15%	-6.04%	-6.38%	-8.00%	9.68%	-1.94%	
USD/GBP	1.2284	0.54	0.47%	0.87%	4.33%	-8.97%	-8.40%	-7.49%	-0.98%	3.90%	3.37%	
Equity Indices												
Papua New Guinea												
Percentage changes												
KSI Index	6,242.87	0.91	0.00%	0.00%	-0.60%	6.51%	0.25%	1.51%	-3.09%	-3.42%	21.05%	
KSI Home Index	15,584.73	0.84	0.00%	-0.05%	-0.05%	8.29%	-0.29%	10.08%	8.11%	1.50%	14.95%	
Australia												
All Ordinaries	7,389.15	0.59	0.25%	-1.32%	0.60%	-5.01%	-1.01%	-13.39%	13.55%	0.71%	19.14%	
S&P/ASX 100	6,047.42	0.71	0.31%	-1.18%	0.97%	-1.64%	-1.32%	-11.65%	13.28%	-2.06%	18.88%	
S&P/ASX 20	4,075.00	0.73	0.15%	-1.14%	0.87%	0.42%	-1.83%	-11.32%	12.14%	-1.49%	15.34%	
S&P/ASX 50	7,036.90	0.69	0.23%	-1.13%	1.07%	-0.79%	-2.10%	-11.12%	12.37%	-4.86%	19.07%	
S&P/ASX 50 Accumulation	87,603.50	0.87	0.23%	-1.13%	1.22%	4.07%	-0.12%	-10.55%	17.00%	-1.94%	24.43%	
S&P/ASX Midcap 50	9,161.90	0.59	0.86%	-1.49%	0.37%	-6.18%	3.88%	-14.95%	18.46%	14.48%	17.68%	
S&P/ASX Small Ordinaries	2,852.90	0.26	0.39%	-1.64%	-1.34%	-19.17%	-1.45%	-20.79%	14.24%	6.62%	17.88%	
S&P/ASX 200	7,203.27	0.66	0.31%	-1.21%	0.86%	-3.24%	-1.43%	-12.42%	13.02%	-1.45%	18.38%	
S&P/ASX 200 Accumulation	87,048.02	0.84	0.31%	-1.21%	1.02%	1.08%	0.39%	-11.90%	17.23%	1.40%	23.40%	
S&P/ASX 300	7,167.21	0.64	0.32%	-1.23%	0.72%	-3.85%	-1.34%	-12.73%	13.38%	-1.10%	18.77%	
S&P/ASX 200 Energy	10,919.00	0.75	0.23%	-3.50%	-5.37%	38.21%	2.29%	1.45%	-1.97%	-29.93%	18.24%	
S&P/ASX 200 Materials	17,881.60	0.71	-1.40%	-1.68%	3.01%	6.82%	-2.85%	-16.19%	6.84%	13.37%	22.09%	
S&P/ASX 200 Industrials	6,483.10	0.72	1.55%	-0.59%	3.12%	-2.44%	-6.34%	-2.18%	11.24%	-14.10%	22.62%	
S&P/ASX 200 Consumer Discretionary	2,891.40	0.30	0.74%	-1.09%	-1.19%	-18.08%	-1.96%	-15.08%	21.31%	8.63%	27.23%	
S&P/ASX 200 Consumer Staples	12,674.60	0.32	0.02%	-1.51%	1.34%	-6.42%	-4.33%	-3.40%	7.13%	3.57%	17.98%	
S&P/ASX 200 Healthcare	42,648.50	0.60	0.01%	-1.42%	1.17%	-5.61%	2.64%	-1.93%	7.98%	2.97%	41.23%	
S&P/ASX 200 Financials	6,496.60	0.68	1.42%	-0.34%	-0.06%	-0.61%	0.66%	-14.87%	20.20%	-9.00%	7.39%	
S&P/ASX 200 Information Technology	1,458.30	0.21	1.70%	-0.92%	0.23%	-31.78%	2.53%	-27.19%	-2.79%	56.35%	31.81%	
S&P/ASX 200 Telecommunication Services	1,451.30	0.37	0.73%	-1.37%	2.50%	-10.96%	-0.87%	-10.12%	28.46%	0.91%	22.31%	
S&P/ASX 200 Utilities	8,113.30	0.76	1.00%	-4.67%	-0.83%	21.22%	-13.62%	0.61%	4.56%	-21.52%	10.09%	
S&P/ASX 200 A-REIT	1,381.30	0.30	0.39%	-0.26%	2.68%	-21.27%	-7.53%	-18.85%	21.61%	-7.99%	14.01%	
S&P/ASX 200 Financial-x-A-REIT	7,245.90	0.68	1.42%	-0.34%	-0.06%	-0.61%	0.66%	-14.87%	20.20%	-8.99%	7.39%	
North American												
DJIA	34,108.64	0.67	0.30%	1.52%	1.54%	-6.14%	-6.66%	-11.25%	18.73%	7.25%	22.34%	
S&P 500	4,019.65	0.36	0.73%	1.99%	0.70%	-15.66%	-5.28%	-16.45%	26.89%	16.26%	28.88%	
NASDAQ	11,256.81	0.17	1.01%	2.20%	-0.89%	-28.05%	-4.11%	-22.44%	21.39%	43.64%	35.23%	
Toronto S&P/TSX	20,023.46	0.47	0.02%	0.17%	0.14%	-5.65%	-2.21%	-13.84%	21.74%	2.17%	19.13%	
Europe												
FTSE	7,502.89	0.80	0.76%	-0.25%	1.81%	1.60%	-3.84%	-4.61%	14.30%	-14.34%	12.10%	
DAX	14,497.89	0.59	1.34%	1.08%	0.83%	-8.73%	-5.24%	-11.31%	15.79%	3.55%	25.48%	
CAC 40	6,744.98	0.63	1.42%	0.86%	1.56%	-5.70%	-2.71%	-11.07%	28.85%	-7.14%	26.37%	
Asia												
Nikkei	27,954.85	0.70	0.40%	0.25%	-0.13%	-2.91%	-1.73%	-5.13%	4.91%	16.01%	18.20%	
Hang Seng	19,596.20	0.48	0.68%	0.80%	6.83%	-16.25%	-21.21%	-0.62%	-14.08%	-3.40%	9.07%	
Shanghai	3,176.33	0.37	-0.09%	-1.13%	1.35%	-12.73%	-11.01%	4.50%	4.80%	13.87%	22.30%	
Sensex	62,533.30	0.94	0.65%	-0.15%	1.07%	7.35%	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

		13-Dec-22	Movement for the period				YTD	Q3 2022	Q2 2022	2021	2020	2019	
			52 wk	Day	Week	Month							
Indices													
MSCI World USD Index		2,715.49	0.40	1.98%	2.01%	1.39%	-15.97%	-6.58%	-16.60%	20.14%	14.06%	25.19%	
MSCI World Net TR USD Index		8,228.59	0.38	0.78%	0.82%	0.31%	-15.65%	-7.21%	-15.26%	21.82%	15.90%	27.67%	
MSCI ACWI-ex-Australia TR AUD Index		13,778.19	0.48	1.65%	-0.29%	0.79%	-9.28%	-0.72%	-7.44%	29.58%	5.73%	27.97%	
MSCI ACWI Net TR USD Index		326.37	0.38	0.52%	0.62%	0.33%	-16.11%	-7.85%	-14.72%	18.54%	16.25%	26.60%	
MSCI ACWI Minimum Volatility USD		2,155.43	0.46	0.28%	0.76%	2.60%	-10.45%	-6.69%	-9.77%	11.95%	0.56%	18.50%	
MSCI EM Asia Net TR USD Index		574.06	0.37	-1.45%	-0.39%	2.04%	-20.07%	-14.96%	-8.32%	-5.08%	28.38%	19.24%	
MSCI EM Net TR USD Index		488.77	0.31	-1.49%	-0.94%	0.48%	-19.65%	-12.65%	-10.36%	-2.54%	18.31%	18.42%	
VIX Volatility S&P500		22.55	0.30	-9.80%	1.71%	-8.11%	30.95%	10.14%	39.64%	-24.31%	65.09%	-45.79%	
Commodities													
Light Crude WTI Futures	US\$/bbl	75.39	0.12	3.03%	1.54%	-13.27%	-0.33%	-24.84%	5.46%	55.89%	-20.54%	34.46%	
Brent Crude	US\$/bbl	80.68	0.16	3.20%	1.68%	-13.97%	3.20%	-23.39%	6.39%	50.93%	-21.52%	22.68%	
Gold	US\$/oz	1,825.50	0.47	1.85%	2.42%	2.74%	-0.34%	-7.49%	-7.51%	-3.34%	24.42%	18.87%	
Silver	US\$/oz	23.99	0.69	2.51%	7.41%	11.49%	2.46%	-6.45%	-19.02%	-11.35%	47.38%	15.32%	
Copper	US\$/lb	3.84	0.35	1.09%	0.63%	0.59%	-14.07%	-8.02%	-21.91%	27.05%	25.81%	6.31%	
Iron Ore	US\$/mt	106.48	0.41	0.00%	6.03%	19.07%	-5.48%	-18.16%	-16.56%	-27.05%	81.97%	20.45%	
Malaysian Palm Oil* RM/tn		3,826	0.12	4.02%	-5.27%	-4.04%	-25.84%	-34.61%	-20.39%	32.59%	27.95%	51.75%	
LNG *Jap/Korea	US\$/mmBtu	33.35	0.27	1.28%	1.52%	21.71%	9.35%	0.17%	9.10%	113.25%	169.81%	-41.08%	
ICCO Cocoa	US\$/mt	2,491	0.50	1.59%	2.22%	-0.36%	-1.15%	2.75%	-13.55%	-3.19%	2.48%	5.13%	
ICO Coffee	US cents/lb	167	0.15	0.48%	3.79%	6.63%	-26.07%	-5.16%	3.18%	76.30%	-1.12%	27.34%	
Equities													
Domestic													
	PGK	Arbitrage	Percentage changes										
Bank South Pacific		11.65	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%	0.00%	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		1.91	2.85	0.06	0.00%	0.00%	-1.72%	-3.39%	-3.33%	0.00%	-1.67%	-10.98%	27.17%
Steamship Trading Company		25.01	35.46		0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
Santos Limited		16.91	19.10	1.00	0.00%	0.00%	0.00%		0.53%	2.70%			
Australia													
A2 Milk Company Limited		6.65	1.00		0.45%	4.07%	13.29%	21.79%	23.01%	-15.90%	-52.31%	-19.93%	38.57%
ANZ Banking Group Limited		24.10	0.39		2.38%	-1.15%	-0.54%	-12.40%	3.50%	-20.18%	21.19%	-7.84%	0.70%
BSP Financial Group		4.89	0.44		-0.20%	2.95%	0.62%	14.52%	1.01%	3.13%	-17.88%		
BHP Billiton Limited		46.08	0.58		-1.52%	-1.03%	4.87%	11.04%	-6.62%	-20.29%	-2.19%	9.02%	13.70%
Boral Limited		3.04	0.14		1.33%	-1.94%	4.47%	-50.16%	3.09%	-25.14%	23.23%	10.49%	-9.31%
Bougainville Copper Limited		0.30	0.06		11.11%	-3.23%	-3.23%	-1.64%	-15.15%	-56.00%	5.17%	-10.77%	103.13%
Bank of Queensland		7.00	0.24		1.89%	-2.10%	-3.71%	-13.47%	-2.40%	-23.16%	4.52%	6.76%	-25.26%
Brambles Limited		12.14	0.74		1.00%	0.08%	7.53%	14.21%	6.54%	8.07%	0.28%	-9.56%	15.47%
Commonwealth Bank of Australia		106.44	0.87		1.00%	0.00%	-0.04%	5.39%	0.35%	-14.55%	23.01%	2.77%	10.37%
CSL		297.04	0.91		-0.39%	-1.25%	2.16%	2.17%	5.93%	0.34%	2.66%	2.69%	48.93%
Fortescue Mining		20.23	0.68		-4.21%	-2.27%	4.28%	5.31%	-4.05%	-15.15%	-18.01%	119.18%	155.13%
Horizon Oil Ltd		0.13	0.54		0.00%	-1.92%	-5.56%	38.59%	9.26%	8.00%	48.39%	-48.33%	20.00%
Kina Securities Ltd		0.80	0.18		0.00%	0.00%	-6.98%	-6.43%	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		172.86	0.35		0.79%	-2.20%	-3.77%	-15.84%	-7.15%	-19.07%	48.32%	0.46%	26.88%
Mirvac Group		2.21	0.30		-0.90%	0.00%	4.74%	-24.05%	-1.52%	-20.68%	10.23%	-16.98%	41.96%
Newcrest Australia Bank		30.79	0.63		1.99%	-0.77%	0.98%	6.76%	5.18%	-15.33%	27.61%	-8.24%	2.33%
Newcrest Mining Limited		20.62	0.37		-0.15%	0.24%	5.91%	-15.77%	-19.00%	-21.88%	-5.04%	-14.78%	38.76%
Origin Energy Ltd		7.28	0.77		1.25%	-7.26%	-2.80%	38.93%	-9.77%	-8.03%	10.08%	-43.67%	30.60%
Pilbara Minerals Ltd		4.52	0.72		-0.22%	-1.95%	-6.42%	41.25%	99.13%	-28.44%	267.82%	210.71%	-55.20%
Qbe Insurance Group Ltd		13.11	0.96		0.77%	0.92%	6.76%	15.51%	-5.10%	5.65%	33.06%	-33.77%	27.52%
Rio Tinto Limited		114.10	0.66		-1.93%	-1.69%	7.22%	13.97%	-9.07%	-13.78%	-12.05%	13.38%	27.95%
ResMed Inc		32.50	0.57		0.15%	-1.01%	-2.87%	-9.17%	10.23%	-5.34%	31.40%	24.34%	37.56%
Santos Limited		7.10	0.37		-0.14%	-2.07%	-4.44%	12.52%	-4.45%	-4.13%	0.64%	-23.35%	49.27%
Steamship Trading Company		10.50	0.34		0.00%	0.00%	0.00%	5.00%	-15.83%	18.93%	1.52%	-21.20%	-33.16%
Suncorp Metway Limited		11.92	0.85		1.71%	2.14%	0.34%	7.68%	-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		14.01	0.71		1.52%	-0.14%	3.24%	1.37%	-14.19%	6.13%	1.17%	-8.38%	27.98%
Telstra Corporation Limited.		4.03	0.57		0.75%	0.00%	3.87%	-3.59%	0.00%	-2.78%	40.27%	-15.82%	24.21%
Treasury Wine Estates Limited		13.62	0.87		0.89%	-2.37%	1.79%	10.02%	10.75%	-1.99%	31.70%	-42.12%	9.73%
Westpac Banking Corporation		23.66	0.82		1.28%	-0.38%	-1.25%	10.82%	5.85%	-19.55%	10.22%	-20.06%	-3.23%
Worley Limited		14.45	0.80		2.48%	-1.43%	-3.73%	35.94%	-10.60%	10.30%	-7.48%	-24.95%	34.06%
Woolworths Limited		34.08	0.27		0.24%	-1.98%	0.89%	-10.34%	-4.63%	-4.46%	-3.31%	8.71%	22.91%
International													
iShare MSCI All Asia ex Japan	USD \$	66.42	0.37		-0.17%	0.17%	2.01%	-19.70%	-15.24%	-7.81%	-7.74%	22.19%	15.56%
Blackrock Int Equity Fund*	AUD \$	19.46	0.32		1.64%	-0.29%	0.81%	-13.33%	-4.75%	-8.50%	24.76%	-0.61%	23.52%
Blackrock Australian Equity Fund*	AUD \$	1.77	0.48		-0.46%	-2.03%	0.62%	-9.10%	-6.55%	-10.96%	11.82%	-2.28%	19.10%
Vanguard International Share*	AUD \$	2.69	0.36		1.65%	-0.29%	0.80%	-13.00%	-2.83%	-8.11%	23.54%	-0.10%	22.72%
Vanguard FTSE World exUS	USD \$	52.13	0.44		1.20%	1.70%	3.13%	-14.93%	-11.21%	-13.25%	5.00%	8.58%	17.92%
Vanguard FTSE Europe	USD \$	57.76	0.52		1.46%	2.19%	4.88%	-15.36%	-12.63%	-15.19%	13.28%	2.80%	20.53%
iShares Core MSCI Europe	USD \$	49.04	0.51		0.86%	1.57%	4.27%	-15.68%	-12.06%	-15.81%	13.42%	2.83%	20.66%
iShares Asia 50	USD \$	58.31	0.37		-0.15%	0.45%	2.57%	-23.84%	-20.43%	-8.58%	-12.17%	32.08%	19.35%
iShares MSCI Japan	USD \$	55.92	0.38		1.21%	2.44%	2.51%	-16.49%	-7.53%	-14.25%	-0.89%	14.04%	16.87%
Acadian Global Managed Volatility Equity Fund		1.59	0.47		1.16%	-0.16%	2.51%	-7.25%	-6.92%	-2.24%	10.44%	-11.46%	8.12%
Lazard Global Managed Volatility Fund - Australia*		1.04	0.27		1.12%	0.19%	3.62%	-12.85%	-16.44%	-0.19%	19.66%	-22.67%	14.95%
Robeco Emerging Conservative Equity Fund - Australia		1.31	0.14		-0.44%	-1.23%	0.05%	-10.90%	-5.34%	-2.96%	13.49%	-15.41%	10.42%