

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-Feb-23	52 wk	Movement for the period				Q4 2022	Q3 2022	2022	2021	2020
			Day	Week	Month	YTD					
Interest Rates											
Central Bank Bills											
Change to today's price											
from closing prices of prior period											
28 days	1.93%		0.00%	0.00%	-0.02%	-0.03%	0.29%	0.65%	1.96%	1.29%	1.33%
60 days	2.44%		0.00%	0.00%	-0.02%	-0.04%	0.37%	0.40%	2.48%	1.99%	2.07%
90 days	2.69%	0.00	0.00%	0.00%	-0.01%	-0.03%	0.65%	0.43%	2.72%	1.95%	2.04%
Treasury Bills											
182 days	2.19%	0.68	-0.09%	-0.09%	-0.46%	-0.50%	1.48%	0.06%	2.69%	4.29%	4.41%
273 days	2.42%	0.00	-0.10%	-0.10%	-0.54%	-0.53%	0.29%	0.54%	2.95%	5.95%	6.04%
364 days	2.87%		-0.09%	-0.09%	-1.25%	-1.40%	0.28%	1.44%	4.27%	7.04%	7.20%
Government Inscribed Stock											
GIS 2Y 2022-24	4.20%		0.00%	0.00%	0.00%	0.00%	-0.17%	-0.85%	4.20%	8.50%	8.04%
GIS 4Y 2022-26	5.16%		0.00%	0.00%	0.00%	0.00%	0.08%	-0.66%	5.16%	9.84%	9.84%
GIS 5Y 2022-27	5.24%		0.00%	0.00%	0.00%	0.00%	-0.02%	-1.12%	5.24%	9.70%	9.86%
GIS 7Y 2022-29	5.56%		0.00%	0.00%	0.00%	0.00%	-0.35%	-0.79%	5.56%	9.80%	10.02%
GIS 8Y 2022-30	5.44%		0.00%	0.00%	0.00%	0.00%	-0.74%	-0.64%	5.44%	-	-
GIS 9Y 2022-31	5.44%		0.00%	0.00%	0.00%	0.00%	-0.96%	-0.59%	5.44%	9.90%	11.82%
GIS 10Y 2022-32	5.44%		0.00%	0.00%	0.00%	0.00%	-0.91%	-0.65%	5.44%	9.90%	12.53%
Kina Facility Rate											
	3.50%	1.00	0.00%	0.00%	0.00%	0.25%	0.25%	0.00%	3.25%	3.00%	3.00%
Ten year Government Bond yields											
United States	3.61%	0.75	-0.06%	0.19%	0.07%	-0.27%	0.05%	0.82%	3.87%	1.51%	0.91%
United Kingdom	3.31%	0.65	0.00%	0.01%	-0.10%	-0.36%	-0.42%	1.86%	3.67%	0.97%	0.20%
Australia	3.61%	0.72	0.02%	0.04%	-0.10%	-0.44%	0.17%	0.23%	4.05%	1.67%	0.97%
New Zealand	4.12%	0.70	0.05%	-0.05%	-0.11%	-0.35%	0.17%	0.44%	4.47%	2.39%	0.99%
France	2.82%	0.89	0.02%	0.07%	0.16%	-0.30%	0.40%	0.80%	3.12%	0.20%	-0.34%
Japan	0.50%	0.93	0.00%	0.01%	0.00%	0.08%	0.18%	0.01%	0.42%	0.07%	0.02%
Australia	3.35%		0.00%	0.25%	0.25%	0.25%	0.75%	1.50%	3.10%	0.10%	0.10%
PNG CPI Index	6.30%						0.00%	0.00%	5.70%	4.60%	3.10%
Currencies											
Percentage changes											
PGK/USD	0.2840	0.00	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	-0.35%	0.00%	-2.90%
PGK/AUD	0.4077	0.42	-0.39%	1.49%	-0.68%	-2.70%	-4.08%	5.99%	6.67%	6.19%	-11.68%
PGK/GBP	0.2357	0.36	0.00%	2.26%	1.03%	0.00%	-7.68%	9.20%	11.60%	1.00%	-6.57%
PGK/NZD	0.3774	0.03	0.21%	-14.46%	-15.21%	-15.93%	-9.48%	8.54%	7.55%	5.78%	-9.52%
PGK/JPY	37.230	0.46	-0.83%	0.65%	-0.88%	-1.12%	-8.26%	5.96%	14.75%	11.64%	-7.87%
USD/AUD	0.6967	0.53	0.40%	-1.46%	0.69%	2.79%	4.23%	-5.64%	-6.60%	-5.83%	9.94%
USD/JPY	131.100	0.46	-0.81%	0.68%	-0.85%	-1.09%	-8.28%	5.98%	15.13%	11.63%	-5.12%
USD/EUR	1.0734	0.65	-0.07%	-1.30%	-0.14%	0.79%	8.41%	-6.04%	-5.83%	-8.00%	9.68%
USD/GBP	1.2053	0.48	0.02%	-2.17%	-0.98%	0.03%	8.29%	-8.40%	-10.71%	-0.98%	3.90%
Equity Indices											
Papua New Guinea											
KSI Index	6,279.29	0.99	0.00%	0.00%	0.02%	0.02%	-0.03%	0.25%	7.10%	-3.09%	-3.42%
KSI Home Index	15,584.73	0.84	0.00%	0.00%	3.07%	3.07%	-1.25%	-0.29%	5.07%	8.11%	1.50%
Australia											
All Ordinaries	7,740.49	0.89	0.36%	0.40%	4.51%	7.18%	8.13%	-1.01%	-7.17%	13.55%	0.71%
S&P/ASX 100	6,327.42	0.98	0.36%	0.45%	4.95%	7.14%	8.64%	-1.32%	-3.95%	13.28%	-2.06%
S&P/ASX 20	4,279.40	0.99	0.39%	0.42%	5.19%	7.41%	9.26%	-1.83%	-1.83%	12.14%	-1.49%
S&P/ASX 50	7,374.60	0.99	0.39%	0.43%	5.09%	7.20%	8.95%	-2.10%	-3.01%	12.37%	-4.86%
S&P/ASX 50 Accumulation	91,942.00	0.99	0.39%	0.43%	5.09%	7.20%	9.66%	-0.12%	1.89%	17.00%	-1.94%
S&P/ASX Midcap 50	9,487.30	0.95	0.19%	0.55%	4.06%	6.76%	6.69%	3.88%	-9.00%	18.46%	14.48%
S&P/ASX Small Ordinaries	2,962.90	0.46	0.05%	-0.52%	1.11%	5.89%	6.98%	-1.45%	-20.72%	14.24%	6.62%
S&P/ASX 200	7,530.07	0.95	0.35%	0.38%	4.65%	6.98%	8.72%	-1.43%	-5.45%	13.02%	-1.45%
S&P/ASX 200 Accumulation	91,138.46	0.98	0.35%	0.38%	4.65%	6.99%	9.40%	0.39%	-1.08%	17.23%	1.40%
S&P/ASX 300	7,493.21	0.91	0.33%	0.34%	4.53%	7.01%	8.46%	-1.34%	-6.05%	13.38%	-1.10%
S&P/ASX 200 Energy	11,186.90	0.75	0.23%	1.25%	2.06%	1.36%	7.61%	2.29%	39.71%	-1.97%	-29.93%
S&P/ASX 200 Materials	19,071.90	0.92	0.76%	-0.82%	1.71%	8.73%	15.04%	-2.85%	4.79%	6.84%	13.37%
S&P/ASX 200 Industrials	6,606.30	0.92	0.07%	0.46%	4.69%	5.96%	6.49%	-6.34%	-6.18%	11.24%	-14.10%
S&P/ASX 200 Consumer Discretionary	3,026.90	0.57	0.12%	0.55%	5.44%	10.86%	3.92%	-1.96%	-22.65%	21.31%	8.63%
S&P/ASX 200 Consumer Staples	13,232.10	0.58	-0.61%	-0.45%	5.32%	5.50%	1.65%	-4.33%	-7.39%	7.13%	3.57%
S&P/ASX 200 Healthcare	43,512.20	0.82	-0.61%	0.52%	6.88%	5.14%	1.83%	2.64%	-8.41%	7.98%	2.97%
S&P/ASX 200 Financials	6,804.80	0.90	0.90%	1.30%	6.34%	7.02%	9.49%	0.66%	-2.72%	20.20%	-9.00%
S&P/ASX 200 Information Technology	1,517.50	0.40	-0.08%	2.64%	9.31%	7.97%	2.46%	2.53%	-34.25%	-2.79%	56.35%
S&P/ASX 200 Telecommunication Services	1,506.50	0.90	-0.30%	0.80%	5.65%	6.76%	4.39%	-0.87%	-13.43%	28.46%	0.91%
S&P/ASX 200 Utilities	8,080.60	0.74	0.14%	0.29%	-0.37%	-2.78%	26.77%	-13.62%	24.19%	4.56%	-21.52%
S&P/ASX 200 A-REIT	1,452.90	0.55	-0.37%	-0.67%	5.89%	8.96%	9.74%	-7.53%	-24.00%	21.61%	-7.99%
S&P/ASX 200 Financial-x-A-REIT	7,589.70	0.90	0.90%	1.30%	6.34%	7.02%	9.49%	0.66%	-2.72%	20.20%	-8.99%
North American											
DJIA	33,949.01	0.80	-0.61%	-0.42%	-0.07%	2.42%	15.39%	-6.66%	-8.78%	18.73%	7.25%
S&P 500	4,117.86	0.51	-1.11%	-0.03%	3.73%	7.25%	7.08%	-5.28%	-19.44%	26.89%	16.26%
NASDAQ	11,910.52	0.39	-1.68%	0.80%	8.95%	13.80%	-1.03%	-4.11%	-33.10%	21.39%	43.64%
Toronto S&P/TSX	20,679.54	0.64	-0.22%	-0.34%	3.27%	6.68%	5.10%	-2.21%	-8.66%	21.74%	2.17%
Europe											
FTSE	7,885.17	0.98	0.26%	1.60%	2.07%	5.82%	-3.63%	-3.84%	0.91%	14.30%	-14.34%
DAX	15,412.05	0.97	0.60%	1.52%	3.11%	10.69%	-4.71%	-5.24%	-12.35%	15.79%	3.55%
CAC 40	7,119.83	0.93	-0.18%	0.60%	2.83%	9.98%	-2.31%	-2.71%	-9.50%	28.85%	-7.14%
Asia											
Nikkei	27,606.46	0.64	-0.29%	0.95%	4.39%	5.79%	1.08%	-1.73%	-9.37%	4.91%	16.01%
Hang Seng	21,283.52	0.65	-0.07%	-3.57%	-0.71%	7.59%	-21.87%	-21.21%	-15.46%	-14.08%	-3.40%
Shanghai	3,232.11	0.57	-0.49%	-1.61%	2.22%	4.62%	-10.72%	-11.01%	-15.13%	4.80%	13.87%
Sensex	60,663.79	0.78	0.63%	1.60%	0.93%	-0.29%	7.34%	8.31%	4.44%	21.99%	15.75%

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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

09-Feb-23

	08-Feb-23	52 wk	Movement for the period				YTD	Q4 2022	Q3 2022	2022	2021	2020	
			Day	Week	Month								
Indices													
MSCI World USD Index	2,820.49	0.61	0.00%	1.27%	5.59%	8.37%	-5.08%	-6.58%	-19.46%	20.14%	14.06%		
MSCI World Net TR USD Index	8,660.83	0.65	0.00%	0.39%	5.64%	8.45%	-4.68%	-7.21%	-18.14%	21.82%	15.90%		
MSCI ACWI-ex-Australia TR AUD Index	14,127.75	0.79	0.18%	3.27%	5.11%	6.34%	-0.71%	-0.72%	-12.52%	29.58%	5.73%		
MSCI ACWI Net TR USD Index	343.65	0.65	0.00%	0.96%	3.95%	8.20%	-5.40%	-7.85%	-18.36%	18.54%	16.25%		
MSCI ACWI Minimum Volatility USD	2,133.93	0.46	0.00%	-1.25%	-0.78%	0.79%	-6.35%	-6.69%	-12.04%	11.95%	0.56%		
MSCI EM Asia Net TR USD Index	608.43	0.55	0.00%	-2.46%	0.38%	7.37%	-14.17%	-14.96%	-21.11%	-5.08%	28.38%		
MSCI EM Net TR USD Index	516.32	0.48	0.00%	-2.61%	-0.11%	6.23%	-10.84%	-12.65%	-20.09%	-2.54%	18.31%		
VIX Volatility S&P500	19.63	0.09	5.20%	9.85%	-6.92%	-9.41%	12.73%	10.14%	25.84%	-24.31%	65.09%		
Commodities													
Light Crude WTI Futures	US\$/bbl	78.47	0.14	1.72%	2.70%	1.37%	-2.23%	-22.87%	-24.84%	6.11%	55.89%	-20.54%	
Brent Crude	US\$/bbl	85.14	0.17	1.25%	2.42%	2.60%	-0.90%	-20.40%	-23.39%	9.89%	50.93%	-21.52%	
Gold	US\$/oz	1,890.70	0.63	0.31%	-2.68%	0.63%	3.53%	-5.52%	-7.49%	-0.31%	-3.34%	24.42%	
Silver	US\$/oz	22.42	0.52	1.10%	-5.04%	-4.52%	-6.74%	4.69%	-6.45%	2.67%	-11.35%	47.38%	
Copper	US\$/lb	4.04	0.46	-1.10%	-1.84%	-3.13%	5.90%	-5.38%	-8.02%	-14.77%	27.05%	25.81%	
Iron Ore	US\$/mt	113.89	0.52	-1.98%	-3.38%	2.30%	4.84%	-17.35%	-18.16%	-3.57%	-27.05%	81.97%	
Malaysian Palm Oil* RM/tn		3,820	0.12	0.05%	2.69%	-0.08%	-8.42%	-32.05%	-34.61%	-19.15%	32.59%	27.95%	
LNG *Jap/Korea	US\$/mmBtu	17.93	0.06	-1.40%	-5.48%	-33.27%	-39.25%	0.50%	0.17%	-3.21%	113.25%	169.81%	
ICCO Cocoa	US\$/mt	2,579	0.77	-0.08%	-0.50%	-2.05%	-0.81%	3.18%	2.75%	3.17%	-3.19%	2.48%	
ICO Coffee	US cents/lb	176	0.29	-0.82%	-0.17%	22.03%	4.96%	-5.56%	-5.16%	-26.01%	76.30%	-1.12%	
Equities													
Domestic													
	PGK	Arbitrage	PNGX	Percentage changes									
Bank South Pacific		12.02	12.41	0.59	0.00%	0.00%	0.00%	0.00%	0.08%	0.08%	1.31%	2.08%	1.87%
Credit Corporation			1.90	1.00	0.00%	0.00%	2.70%	2.70%	0.00%	0.00%	10.12%	-1.18%	6.25%
City Pharmacy			0.95	0.25	0.00%	0.00%	5.56%	5.56%	0.00%	0.00%	-5.26%	90.00%	-38.27%
Kina Asset Management Limited			0.95		0.00%	0.00%	0.00%	0.00%	-5.00%	-5.00%	-4.04%	10.00%	-5.26%
Kina Securities Limited		1.90	2.79	0.16	0.00%	-0.36%	1.45%	1.45%	-3.33%	-3.33%	-6.78%	-1.67%	-10.98%
Steamship Trading Company		25.71	35.46		0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
Santos Limited		17.24	19.10	1.00	0.00%	0.00%	0.00%	0.00%	0.53%	0.53%			
Australia													
A2 Milk Company Limited			6.83	0.93	0.15%	1.94%	-1.59%	-0.73%	20.78%	23.01%	26.01%	-52.31%	-19.93%
ANZ Banking Group Limited			25.79	0.66	0.51%	2.02%	7.41%	8.41%	3.50%	3.50%	-13.52%	21.19%	-7.84%
BSP Financial Group			4.90	0.26	0.00%	4.26%	2.08%	0.00%	2.46%	1.01%	14.75%	-17.88%	
BHP Billiton Limited			48.10	0.70	0.19%	-2.93%	-0.85%	5.41%	-3.62%	-6.62%	9.95%	-2.19%	9.02%
Boral Limited			3.97	1.00	12.78%	14.08%	28.48%	37.37%	3.50%	3.09%	-52.62%	23.23%	10.49%
Bougainville Copper Limited			0.33	0.12	0.00%	3.17%	4.84%	-7.14%	-19.70%	-15.15%	14.75%	5.17%	-10.77%
Bank of Queensland			7.26	0.36	0.69%	4.16%	5.07%	5.22%	-1.94%	-2.40%	-14.71%	4.52%	6.76%
Brambles Limited			12.01	0.70	-2.04%	-0.17%	3.89%	-0.50%	1.63%	6.54%	13.55%	0.28%	-9.56%
Commonwealth Bank of Australia			110.32	0.97	0.02%	0.15%	6.56%	7.52%	-0.10%	0.35%	1.58%	23.01%	2.77%
CSL			306.20	0.89	-0.61%	1.55%	10.12%	6.41%	5.21%	5.93%	-1.02%	2.66%	2.69%
Fortescue Mining			22.48	0.95	1.95%	0.67%	0.81%	9.61%	-0.41%	-4.05%	6.77%	-18.01%	119.18%
Horizon Oil Ltd			0.15	0.78	3.45%	0.00%	20.00%	15.38%	16.00%	9.26%	41.30%	48.39%	-48.33%
Kina Securities Ltd			0.78	0.06	0.65%	0.65%	-4.32%	0.00%	2.44%	5.59%	-9.36%	-5.00%	-39.60%
Kina Petroleum Ltd			0.06		0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
Macquarie Group Ltd			195.23	0.74	2.57%	4.40%	12.09%	16.93%	-7.81%	-7.15%	-18.71%	48.32%	0.46%
Mirvac Group			2.40	0.71	0.42%	4.35%	10.09%	12.68%	-4.66%	-1.52%	-26.80%	10.23%	-16.98%
National Australia Bank			32.06	0.80	1.04%	1.04%	6.65%	6.65%	4.43%	5.18%	4.23%	27.61%	-8.24%
Newcrest Mining Limited			25.60	0.75	2.61%	14.85%	12.78%	24.03%	-17.81%	-19.00%	-15.69%	-5.04%	-14.78%
Origin Energy Ltd			7.24	0.74	0.28%	-2.29%	-4.74%	-6.22%	-6.50%	-9.77%	47.33%	10.08%	-43.67%
Pilbara Minerals Ltd			4.94	0.84	3.78%	3.56%	24.12%	31.73%	103.13%	99.13%	17.19%	267.82%	210.71%
Qbe Insurance Group Ltd			13.41	0.88	0.75%	-3.25%	4.20%	-0.15%	-6.30%	-5.10%	18.33%	33.06%	-33.77%
Rio Tinto Limited			124.19	0.90	1.05%	-3.30%	3.99%	6.68%	-7.22%	-9.07%	16.28%	-12.05%	13.38%
ResMed Inc			31.80	0.52	0.35%	-1.33%	2.61%	2.71%	10.00%	10.23%	-13.47%	31.40%	24.34%
Santos Limited			7.03	0.09	-0.28%	-0.14%	-0.42%	-1.54%	-0.55%	-4.45%	13.15%	0.64%	-23.35%
Steamship Trading Company			10.48	0.32	0.00%	0.00%	-0.19%	-0.19%	-15.83%	-15.83%	5.00%	1.52%	-21.20%
Suncorp Metway Limited			13.04	1.00	4.57%	3.49%	11.93%	8.31%	-8.96%	-8.65%	8.76%	13.66%	-24.85%
Transurban Group			14.06	0.71	0.79%	0.86%	6.11%	8.32%	-14.62%	-14.19%	-6.08%	1.17%	-8.38%
Telstra Corporation Limited.			4.11	0.91	-0.24%	-0.96%	3.53%	3.01%	0.00%	0.00%	-4.55%	40.27%	-15.82%
Treasury Wine Estates Limited			14.30	0.88	-1.99%	-1.92%	6.00%	5.07%	8.98%	10.75%	9.94%	31.70%	-42.12%
Westpac Banking Corporation			23.90	0.86	0.72%	1.27%	2.58%	2.36%	6.08%	5.85%	9.37%	10.22%	-20.06%
Worley Limited			15.18	0.84	0.66%	-2.32%	0.60%	1.20%	-7.73%	-10.60%	41.11%	-7.48%	-24.95%
Woolworths Limited			35.99	0.53	-0.30%	-0.33%	6.01%	7.24%	-6.24%	-4.63%	-11.71%	-3.31%	8.71%
International													
iShare MSCI All Asia ex Japan	USD \$	69.48	0.52	-0.20%	-3.53%	-0.63%	7.21%	-13.98%	-15.24%	-21.64%	-7.74%	22.19%	
Blackrock Int Equity Fund*	AUD \$	19.95	0.55	0.18%	3.27%	5.11%	5.71%	-3.73%	-4.75%	-15.90%	24.76%	-0.61%	
Blackrock Australian Equity Fund*	AUD \$	1.82	0.61	-0.47%	0.34%	5.15%	5.04%	-4.70%	-6.55%	-11.03%	11.82%	-2.28%	
Vanguard International Share*	AUD \$	2.74	0.58	0.18%	3.27%	5.10%	5.72%	-1.76%	-2.83%	-16.11%	23.54%	-0.10%	
Vanguard FTSE World exUS	USD \$	53.82	0.58	-0.46%	-2.20%	1.60%	7.34%	-9.41%	-11.21%	-18.18%	5.00%	8.58%	
Vanguard FTSE Europe	USD \$	60.47	0.72	-0.41%	-1.58%	2.02%	9.07%	-10.71%	-12.63%	-18.76%	13.28%	2.80%	
iShares Core MSCI Europe	USD \$	51.78	0.73	-0.27%	-1.48%	2.11%	9.01%	-10.12%	-12.06%	-18.33%	13.42%	2.83%	
iShares Asia 50	USD \$	63.59	0.55	-0.52%	-4.17%	-0.16%	12.07%	-18.70%	-20.43%	-25.89%	-12.17%	32.08%	
iShares MSCI Japan	USD \$	57.73	0.57	-1.10%	-1.94%	4.58%	6.04%	-6.26%	-7.53%	-18.70%	-0.89%	14.04%	
Acadian Global Managed Volatility Equity Fund		1.54	0.31	-0.27%	1.42%	0.70%	-0.26%	-7.15%	-6.92%	-9.88%	10.44%	-11.46%	
Lazard Global Managed Volatility Fund - Australia*		1.01	0.16	-0.64%	1.00%	-0.21%	-1.39%	-16.22%	-16.44%	-13.72%	19.66%	-22.67%	
Robeco Emerging Conservative Equity Fund - Australia		1.35	0.31	0.80%	1.87%	2.24%	2.58%	-5.45%	-5.34%	-10.12%	13.99%	-15.41%	

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