

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 15-Jul-22	52 wk	Movement for the period				Q2 2022	Q1 2022	Q4 2021	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	1.24%		0.00%	0.22%	0.22%	-0.05%	-0.06%	-0.21%	-0.02%	1.29%	1.33%	1.39%
28 days	1.66%		0.00%	-0.05%	-0.05%	-0.33%	-0.11%	-0.17%	-0.01%	1.99%	2.07%	2.30%
60 days	1.64%	0.00	0.00%	0.00%	0.00%	-0.31%	-0.20%	-0.11%	-0.03%	1.95%	2.04%	2.50%
90 days	4.55%		0.00%	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	1.21%	0.02	0.00%	0.00%	-0.28%	-3.08%	-1.12%	-2.02%	-0.06%	4.29%	4.41%	4.68%
182 days	2.75%	0.00	0.00%	0.54%	0.26%	-3.20%	-1.78%	-2.05%	-0.09%	5.95%	6.04%	6.04%
273 days	3.30%		0.00%	0.55%	0.75%	-3.74%	-2.50%	-1.99%	-0.16%	7.04%	7.20%	7.08%
364 days												
Government Inscribed Stock												
GIS 2Y 2022-24	5.22%		0.00%	0.00%	-0.09%	-3.28%				8.50%	8.04%	7.90%
GIS 4Y 2022-26	5.74%		0.00%	0.00%	0.40%	-4.10%				-	9.84%	-
GIS 5Y 2022-27	6.38%		0.00%	0.00%	-0.11%	-3.32%				9.70%	-	-
GIS 9Y 2022-31	6.99%		0.00%	0.00%	-0.81%	-2.91%				9.90%	11.82%	10.55%
GIS 10Y 2022-32	7.00%		0.00%	0.00%	-0.90%	-2.90%				9.90%	-	-
Kina Facility Rate												
	3.00%		0.00%	0.00%	0.00%	0.00%				3.00%	3.00%	5.50%
Ten year Government Bond yields												
United States	2.92%	0.76	-0.04%	-0.17%	-0.31%	1.41%	0.67%	0.83%	0.02%	1.51%	0.91%	1.92%
United Kingdom	2.09%	0.74	-0.01%	-0.14%	-0.41%	1.12%	0.62%	0.64%	-0.05%	0.97%	0.20%	0.82%
Australia	3.41%	0.75	0.00%	-0.07%	-0.72%	1.74%	0.82%	1.17%	0.18%	1.67%	0.97%	1.37%
New Zealand	3.65%	0.76	-0.03%	-0.02%	-0.61%	1.26%	0.64%	0.83%	0.30%	2.39%	0.99%	1.65%
France	1.75%	0.75	-0.04%	-0.13%	-0.46%	1.55%	0.94%	0.78%	0.04%	0.20%	-0.34%	0.12%
Japan	0.24%	0.91	0.00%	-0.01%	0.01%	0.17%	0.01%	0.15%	0.00%	0.07%	0.02%	-0.01%
Australia												
RBA Cash Rate	1.35%		0.00%	0.00%	0.50%	1.25%	0.75%	0.00%	0.00%	0.10%	0.10%	0.75%
PNG CPI Index												
Latest 12 mth % change	5.70%								5.70%	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%	-0.35%	0.00%	0.00%	-2.90%	-1.18%
PGK/AUD	0.4222	0.99	0.43%	1.44%	4.14%	7.48%	8.56%	-3.36%	-0.73%	6.19%	-11.68%	-0.48%
PGK/GBP	0.2403	1.00	0.21%	1.56%	3.89%	13.78%	8.09%	2.41%	-0.42%	1.00%	-6.57%	-4.40%
PGK/NZD	0.4639	0.98	-0.11%	0.78%	3.46%	11.14%	11.85%	-2.13%	0.65%	5.78%	-9.52%	-1.45%
PGK/JPY	39.440	1.00	0.28%	2.41%	3.63%	20.21%	11.97%	5.43%	2.88%	11.64%	-7.87%	-2.68%
AUD/USD	0.6727	0.01	-0.43%	-1.44%	-3.98%	-7.30%	-7.89%	3.10%	0.74%	-5.83%	9.94%	-0.71%
USD/JPY	138.870	1.00	0.30%	2.43%	3.62%	20.63%	11.96%	5.79%	2.88%	11.63%	-5.12%	-1.53%
EUR/USD	1.0018	0.00	-0.02%	-1.38%	-4.74%	-11.42%	-6.38%	-1.24%	-2.47%	-8.00%	9.68%	-1.94%
GBP/USD	1.1821	0.00	-0.22%	-1.55%	-3.74%	-12.40%	-7.49%	-2.69%	0.42%	-0.98%	3.90%	3.37%
Equity Indices												
Papua New Guinea												
Percentage changes												
KSi Index	6,280.46	1.00	0.00%	0.25%	0.26%	7.15%	1.51%	5.28%	0.26%	-3.09%	-3.42%	21.05%
KSi Home Index	15,356.56	0.73	0.00%	-3.45%	0.00%	6.71%	10.08%	-3.06%	-2.07%	8.11%	1.50%	14.95%
Australia												
All Ordinaries	6,797.98	0.14	-0.74%	-1.15%	2.02%	-12.61%	-13.39%	0.13%	1.96%	13.55%	0.71%	19.14%
S&P/ASX 100	5,534.40	0.16	-0.65%	-1.01%	2.09%	-9.99%	-11.65%	1.41%	1.66%	13.28%	-2.06%	18.88%
S&P/ASX 20	3,716.10	0.14	-0.71%	-1.09%	1.62%	-8.43%	-11.32%	3.21%	0.67%	12.14%	-1.49%	15.34%
S&P/ASX 50	6,475.40	0.16	-0.55%	-0.87%	2.06%	-8.71%	-11.12%	2.31%	0.99%	12.37%	-4.86%	19.07%
S&P/ASX 50 Accumulation	78,616.20	0.18	-0.55%	-0.87%	2.21%	-6.60%	-10.55%	4.00%	1.60%	17.00%	-1.94%	24.43%
S&P/ASX Midcap 50	8,092.10	0.09	-1.34%	-1.90%	2.25%	-17.14%	-14.95%	-3.46%	5.45%	18.46%	14.48%	17.68%
S&P/ASX Small Ordinaries	2,711.20	0.10	-0.94%	-2.04%	1.55%	-23.18%	-20.79%	-5.06%	1.63%	14.24%	6.62%	17.88%
S&P/ASX 200	6,605.57	0.14	-0.68%	-1.08%	2.02%	-11.27%	-12.42%	0.74%	1.53%	13.02%	-1.45%	18.38%
S&P/ASX 200 Accumulation	78,017.59	0.16	-0.68%	-1.08%	2.18%	-9.41%	-11.90%	2.24%	2.09%	17.23%	1.40%	23.40%
S&P/ASX 300	6,586.04	0.14	-0.68%	-1.12%	2.03%	-11.64%	-12.73%	0.60%	1.66%	13.38%	-1.10%	18.77%
S&P/ASX 200 Energy	9,717.70	0.62	-0.48%	-0.51%	-3.93%	23.00%	1.45%	25.09%	-8.82%	-1.97%	-29.93%	18.24%
S&P/ASX 200 Materials	14,323.60	0.00	-3.21%	-6.06%	-12.89%	-14.43%	-16.19%	11.87%	12.44%	6.84%	13.37%	22.09%
S&P/ASX 200 Industrials	6,287.70	0.41	-0.32%	-0.47%	3.33%	-5.38%	-2.18%	-3.84%	1.14%	11.24%	-14.10%	22.62%
S&P/ASX 200 Consumer Discretionary	2,845.80	0.25	-0.01%	0.05%	10.40%	-19.37%	-15.08%	-10.59%	0.00%	21.31%	8.63%	27.23%
S&P/ASX 200 Consumer Staples	13,418.30	0.58	1.01%	1.24%	9.61%	-0.93%	-3.40%	-1.42%	-0.49%	7.13%	3.57%	17.98%
S&P/ASX 200 Healthcare	43,195.40	0.54	0.97%	3.54%	14.49%	-4.40%	-1.93%	-10.65%	-0.08%	7.98%	2.97%	41.23%
S&P/ASX 200 Financials	5,892.30	0.25	-0.39%	-0.36%	6.18%	-9.85%	-14.87%	3.67%	-3.35%	20.20%	-9.00%	7.39%
S&P/ASX 200 Information Technology	1,437.80	0.15	0.20%	0.33%	13.42%	-32.74%	-27.19%	-14.04%	-6.14%	-2.79%	56.35%	31.81%
S&P/ASX 200 Telecommunication Services	1,399.00	0.21	-0.74%	0.09%	5.09%	-14.17%	-10.12%	-6.92%	4.86%	28.46%	0.91%	22.31%
S&P/ASX 200 Utilities	7,690.10	0.73	0.59%	-0.22%	1.42%	14.90%	0.61%	12.72%	10.02%	4.56%	-21.52%	10.09%
S&P/ASX 200 A-REIT	1,382.80	0.21	0.82%	-0.13%	7.74%	-21.19%	-18.85%	-7.71%	8.93%	21.61%	-7.99%	14.01%
S&P/ASX 200 Financial-x-A-REIT	6,571.90	0.25	-0.39%	-0.36%	6.19%	-9.85%	-14.87%	3.67%	-3.35%	20.20%	-8.99%	7.39%
North American												
DJIA	31,288.26	0.20	2.15%	-0.16%	4.68%	-13.90%	-11.25%	-4.57%	7.37%	18.73%	7.25%	22.34%
S&P 500	3,863.16	0.17	1.92%	-0.93%	5.12%	-18.95%	-16.45%	-4.95%	10.65%	26.89%	16.26%	28.88%
NASDAQ	11,452.42	0.15	1.79%	-1.57%	6.06%	-26.80%	-22.44%	-9.10%	8.28%	21.39%	43.64%	35.23%
Toronto S&P/TSX	18,394.45	0.02	0.36%	-3.30%	-2.83%	-13.33%	-13.84%	3.14%	5.74%	21.74%	2.17%	19.13%
Europe												
FTSE	7,159.01	0.35	1.69%	-0.52%	2.03%	-3.05%	-4.61%	1.78%	4.21%	14.30%	-14.34%	12.10%
DAX	12,864.72	0.12	2.76%	-1.16%	-1.99%	-19.01%	-11.31%	-9.25%	4.09%	15.79%	3.55%	25.48%
CAC 40	6,036.00	0.15	2.04%	0.05%	2.61%	-15.62%	-11.07%	-6.89%	9.71%	28.85%	-7.14%	26.37%
Asia												
Nikkei	26,788.47	0.35	0.54%	1.02%	3.18%	-6.96%	-5.13%	-3.37%	-2.24%	4.91%	16.01%	18.20%
Hang Seng	20,297.72	0.20	-2.19%	-6.57%	-3.69%	-13.25%	-0.62%	-5.99%	-4.79%	-14.08%	-3.40%	9.07%
Shanghai	3,228.06	0.41	-1.64%	-3.81%	-2.68%	-11.31%	4.50%	-10.65%	2.01%	4.80%	13.87%	22.30%
Sensex	53,760.78	0.23	0.65%	-1.32%	4.67%	-7.71%	-9.48%	0.54%	-1.48%	21.99%	15.75%	14.38%

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