

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	52 wk	Movement for the period				Q2 2022	Q1 2022	2021	2020	2019
	02-Sep-22		Day	Week	Month	YTD					
Interest Rates											
Central Bank Bills											
Change to today's price from closing prices of prior period											
28 days	1.57%	0.00%	0.00%	0.02%	0.12%	0.28%	-0.06%	-0.21%	1.29%	1.33%	1.39%
60 days	2.03%	0.00%	0.00%	0.00%	0.00%	0.04%	-0.11%	-0.17%	1.99%	2.07%	2.30%
90 days	2.05%	0.00%	0.00%	-0.01%	-0.01%	0.10%	-0.20%	-0.11%	1.95%	2.04%	2.50%
182 days	4.55%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	4.55%	4.55%	4.55%
Treasury Bills											
182 days	1.21%	0.02%	0.00%	0.00%	0.00%	-3.08%	-1.12%	-2.02%	4.29%	4.41%	4.68%
273 days	2.80%	0.00%	0.00%	0.00%	0.05%	-3.15%	-1.78%	-2.05%	5.95%	6.04%	6.04%
364 days	4.18%	0.00%	0.00%	-0.09%	-0.22%	-2.86%	-2.50%	-1.99%	7.04%	7.20%	7.08%
Government Inscribed Stock											
GIS 2Y 2022-24	4.84%	0.00%	0.00%	0.00%	-0.16%	-3.66%			8.50%	8.04%	7.90%
GIS 4Y 2022-26	5.35%	0.00%	0.00%	0.00%	-0.39%	-4.49%			-	9.84%	-
GIS 5Y 2022-27	5.60%	0.00%	0.00%	0.00%	-0.78%	-4.10%			9.70%	-	-
GIS 7Y 2022-29	6.20%	0.00%	0.00%	0.00%	0.00%	-3.60%			-	-	-
GIS 8Y 2022-30	6.44%	0.00%	0.00%	0.00%	-0.01%	6.44%			9.90%	-	-
GIS 9Y 2022-31	6.67%	0.00%	0.00%	0.00%	-0.03%	-3.23%			9.90%	11.82%	10.55%
GIS 10Y 2022-32	6.92%	0.00%	0.00%	0.00%	0.12%	-2.98%			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	3.19%	0.87%	-0.06%	0.15%	0.36%	1.68%	0.67%	0.83%	1.51%	0.91%	1.92%
United Kingdom	2.92%	1.00%	0.04%	0.32%	0.87%	1.95%	0.62%	0.64%	0.97%	0.20%	0.82%
Australia	3.65%	0.81%	-0.04%	0.07%	0.56%	1.98%	0.82%	1.17%	1.67%	0.97%	1.37%
New Zealand	3.98%	0.87%	-0.10%	0.10%	0.63%	1.59%	0.64%	0.83%	2.39%	0.99%	1.65%
France	2.15%	0.90%	-0.03%	0.13%	0.65%	1.95%	0.94%	0.78%	0.20%	-0.34%	0.12%
Japan	0.24%	0.92%	0.00%	0.02%	0.07%	0.17%	0.01%	0.15%	0.07%	0.02%	-0.01%
Australia	1.85%		0.00%	0.00%	0.00%	1.75%	0.75%	0.00%	0.10%	0.10%	0.75%
PNG CPI Index	5.70%								4.60%	3.10%	4.00%
Currencies											
Percentage changes											
USD/PGK	0.2840	0.00%	0.00%	0.00%	0.00%	-0.35%	0.00%	-0.35%	0.00%	-2.90%	-1.18%
AUD/PGK	0.4184	0.92%	0.60%	2.70%	2.65%	6.52%	8.56%	-3.36%	6.19%	-11.68%	-0.48%
GBP/PGK	0.2460	0.52%	0.33%	2.59%	5.17%	16.48%	8.09%	2.41%	1.00%	-6.57%	-4.40%
NZD/PGK	0.4687	1.00%	0.56%	2.81%	3.90%	12.29%	11.85%	-2.13%	5.78%	-9.52%	-1.45%
JPY/PGK	39.850	1.00%	0.68%	2.65%	5.23%	21.46%	11.97%	5.43%	11.64%	-7.87%	-2.68%
AUD/USD	0.6789	0.07%	-0.59%	-2.61%	-2.57%	-6.45%	-7.89%	3.10%	-5.83%	9.94%	-0.71%
JPY/USD	140.300	1.00%	0.68%	2.66%	5.23%	21.87%	11.96%	5.79%	11.63%	-5.12%	-1.53%
EUR/USD	0.9974	0.04%	-0.41%	-0.42%	-2.49%	-11.80%	-6.38%	-1.24%	-8.00%	9.68%	-1.94%
GBP/USD	1.1545	0.00%	-0.32%	-2.55%	-4.94%	-14.44%	-7.49%	-2.69%	-0.98%	3.90%	3.37%
Equity Indices											
Papua New Guinea											
Percentage changes											
KSI Index	6,280.46	1.00%	0.00%	0.01%	0.01%	7.15%	1.51%	5.28%	-3.09%	-3.42%	21.05%
KSI Home Index	15,356.56	0.73%	0.00%	0.00%	0.00%	6.71%	10.08%	-3.06%	8.11%	1.50%	14.95%
Australia											
All Ordinaries	7,056.32	0.34%	-0.33%	-3.94%	-2.68%	-9.29%	-13.39%	0.13%	13.55%	0.71%	19.14%
S&P/ASX 100	5,711.77	0.35%	-0.20%	-3.82%	-2.44%	-7.10%	-11.65%	1.41%	13.28%	-2.06%	18.88%
S&P/ASX 20	3,805.90	0.30%	0.01%	-4.27%	-2.69%	-6.21%	-11.32%	3.21%	12.14%	-1.49%	15.34%
S&P/ASX 50	6,625.70	0.31%	-0.06%	-3.87%	-2.72%	-6.59%	-11.12%	2.31%	12.37%	-4.86%	19.07%
S&P/ASX 50 Accumulation	81,616.50	0.42%	-0.02%	-2.93%	-1.29%	-3.04%	-10.55%	4.00%	17.00%	-1.94%	24.43%
S&P/ASX Midcap 50	8,820.60	0.43%	-1.07%	-3.54%	-0.72%	-9.68%	-14.95%	-3.46%	18.46%	14.48%	17.68%
S&P/ASX Small Ordinaries	2,862.60	0.25%	-0.99%	-4.46%	-5.11%	-18.89%	-20.79%	-5.06%	14.24%	6.62%	17.88%
S&P/ASX 200	6,828.71	0.34%	-0.25%	-3.88%	-2.66%	-8.27%	-12.42%	0.74%	13.02%	-1.45%	18.38%
S&P/ASX 200 Accumulation	81,693.12	0.44%	-0.20%	-3.06%	-1.41%	-5.14%	-11.90%	2.24%	17.23%	1.40%	23.40%
S&P/ASX 300	6,814.02	0.34%	-0.28%	-3.89%	-2.74%	-8.58%	-12.73%	0.60%	13.38%	-1.10%	18.77%
S&P/ASX 200 Energy	10,756.90	0.85%	0.02%	-5.20%	8.34%	36.16%	1.45%	25.09%	-1.97%	-29.93%	18.24%
S&P/ASX 200 Materials	15,111.60	0.16%	-1.94%	-10.26%	-3.91%	-9.73%	-16.19%	11.87%	6.84%	13.37%	22.09%
S&P/ASX 200 Industrials	6,463.40	0.64%	-0.12%	-1.53%	-1.26%	-2.74%	-2.18%	-3.84%	11.24%	-14.10%	22.62%
S&P/ASX 200 Consumer Discretionary	2,841.20	0.25%	-0.31%	-3.09%	-3.53%	-19.50%	-15.08%	-10.59%	21.31%	8.63%	27.23%
S&P/ASX 200 Consumer Staples	13,252.00	0.60%	0.13%	0.30%	-3.27%	-2.16%	-3.40%	-1.42%	7.13%	3.57%	17.98%
S&P/ASX 200 Healthcare	42,916.70	0.52%	0.49%	-0.58%	-2.15%	-5.02%	-1.93%	-10.65%	7.98%	2.97%	41.23%
S&P/ASX 200 Financials	6,183.80	0.45%	0.72%	-1.17%	-2.72%	-5.39%	-14.87%	3.67%	20.20%	-9.00%	7.39%
S&P/ASX 200 Information Technology	1,487.70	0.19%	-1.47%	-4.01%	-6.53%	-30.41%	-27.19%	-14.04%	-2.79%	56.35%	31.81%
S&P/ASX 200 Telecommunication Services	1,427.40	0.30%	-0.36%	-2.29%	-3.17%	-12.43%	-10.12%	-6.92%	28.46%	0.91%	22.31%
S&P/ASX 200 Utilities	7,383.50	0.61%	-1.15%	-4.97%	-7.59%	10.32%	0.61%	12.72%	4.56%	-21.52%	10.09%
S&P/ASX 200 A-REIT	1,382.10	0.21%	0.36%	-3.21%	-5.23%	-21.23%	-18.85%	-7.71%	21.61%	-7.99%	14.01%
S&P/ASX 200 Financial-x-A-REIT	6,897.10	0.45%	0.72%	-1.17%	-2.71%	-5.39%	-14.87%	3.67%	20.20%	-8.99%	7.39%
North American											
DJIA	31,318.44	0.21%	-1.07%	-2.99%	-4.53%	-13.81%	-11.25%	-4.57%	18.73%	7.25%	22.34%
S&P 500	3,924.26	0.23%	-1.07%	-3.29%	-5.33%	-17.66%	-16.45%	-4.95%	26.89%	16.26%	28.88%
NASDAQ	11,630.86	0.18%	-1.31%	-4.21%	-8.11%	-25.66%	-22.44%	-9.10%	21.39%	43.64%	35.23%
Toronto S&P/TSX	19,270.85	0.25%	0.67%	-3.03%	-1.78%	-9.20%	-13.84%	3.14%	21.74%	2.17%	19.13%
Europe											
FTSE	7,281.19	0.49%	1.86%	-1.97%	-2.13%	-1.40%	-4.61%	1.78%	14.30%	-14.34%	12.10%
DAX	13,050.27	0.17%	3.33%	0.61%	-3.86%	-17.84%	-11.31%	-9.25%	15.79%	3.55%	25.48%
CAC 40	6,167.51	0.24%	2.21%	-1.70%	-4.71%	-13.78%	-11.07%	-6.89%	28.85%	-7.14%	26.37%
Asia											
Nikkei	27,650.84	0.49%	-0.04%	-3.46%	-1.86%	-3.96%	-5.13%	-3.37%	4.91%	16.01%	18.20%
Hang Seng	19,452.09	0.13%	-0.74%	-3.56%	-3.71%	-16.86%	-0.62%	-5.99%	-14.08%	-3.40%	9.07%
Shanghai	3,186.48	0.36%	0.05%	-1.54%	-1.26%	-12.45%	4.50%	-10.65%	4.80%	13.87%	22.30%
Sensex	58,803.33	0.72%	0.06%	-0.05%	0.71%	0.94%	-9.48%	0.54%	21.99%	15.75%	14.38%

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