

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 17-Oct-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	1.84%		0.00%	0.17%	0.26%	0.55%	0.65%	-0.06%	1.29%	1.33%	1.39%
60 days	2.27%		0.00%	0.16%	0.24%	0.28%	0.40%	-0.11%	1.99%	2.07%	2.30%
90 days	2.53%	0.00	0.00%	0.46%	0.46%	0.58%	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	1.21%	0.02	0.00%	0.00%	0.00%	-3.08%	0.06%	-1.12%	4.29%	4.41%	4.68%
273 days	2.65%	0.00	0.00%	0.00%	0.00%	-3.30%	0.54%	-1.78%	5.95%	6.04%	6.04%
364 days	4.06%		0.00%	0.04%	0.12%	-2.98%	1.44%	-2.50%	7.04%	7.20%	7.08%
Government Inscribed Stock											
GIS 2Y 2022-24	4.37%		0.00%	0.00%	-0.47%	-4.13%			8.50%	8.04%	7.90%
GIS 4Y 2022-26	5.08%		0.00%	0.00%	-0.27%	-4.76%			-	9.84%	-
GIS 5Y 2022-27	5.26%		0.00%	0.00%	-0.34%	-4.44%			9.70%	-	-
GIS 7Y 2022-29	5.91%		0.00%	0.00%	-0.29%	-3.89%			-	-	-
GIS 8Y 2022-30	6.18%		0.00%	0.00%	-0.26%	6.18%			9.90%	-	-
GIS 9Y 2022-31	6.40%		0.00%	0.00%	-0.27%	-3.50%			9.90%	11.82%	10.55%
GIS 10Y 2022-32	6.35%		0.00%	0.00%	-0.57%	-3.55%			9.90%	-	-
Kina Facility Rate	3.00%	0.00	0.00%	-0.25%	0.00%	0.00%			3.00%	3.00%	5.50%
Ten year Government Bond yields											
United States	4.01%	1.00	-0.01%	0.13%	0.52%	2.50%	0.82%	0.67%	1.51%	0.91%	1.92%
United Kingdom	3.98%	0.86	-0.36%	-0.50%	0.84%	3.01%	1.86%	0.62%	0.97%	0.20%	0.82%
Australia	4.02%	0.93	0.01%	0.16%	0.34%	2.35%	0.23%	0.82%	1.67%	0.97%	1.37%
New Zealand	4.60%	1.00	0.05%	0.21%	0.56%	2.21%	0.44%	0.64%	2.39%	0.99%	1.65%
France	2.85%	0.97	-0.09%	-0.06%	0.50%	2.66%	0.80%	0.94%	0.20%	-0.34%	0.12%
Japan	0.26%	0.98	0.00%	0.00%	0.00%	0.18%	0.01%	0.01%	0.07%	0.02%	-0.01%
Australia	2.60%		0.00%	0.00%	0.25%	2.50%	1.50%	0.75%	0.10%	0.10%	0.75%
PNG CPI Index	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	0.4551	1.00	1.43%	1.31%	8.15%	15.86%	5.99%	8.56%	6.19%	-11.68%	-0.48%
PGK/GBP	0.2518	0.59	0.32%	-1.95%	2.07%	19.22%	9.20%	8.09%	1.00%	-6.57%	-4.40%
PGK/NZD	0.5079	0.97	1.32%	-0.08%	7.33%	21.68%	8.54%	11.85%	5.78%	-9.52%	-1.45%
PGK/JPY	42.240	1.00	0.86%	2.30%	3.58%	28.74%	5.96%	11.97%	11.64%	-7.87%	-2.68%
USD/AUD	0.6241	0.00	-1.41%	-1.31%	-7.54%	-14.00%	-5.64%	-7.89%	-5.83%	9.94%	-0.71%
USD/JPY	148.730	1.00	0.86%	2.29%	3.59%	29.20%	5.98%	11.96%	11.63%	-5.12%	-1.53%
USD/EUR	0.9750	0.09	-0.31%	0.30%	-2.18%	-13.79%	-6.04%	-6.38%	-8.00%	9.68%	-1.94%
USD/GBP	1.1282	0.21	-0.31%	2.01%	-2.02%	-16.39%	-8.40%	-7.49%	-0.98%	3.90%	3.37%
Equity Indices											
Papua New Guinea											
KSI Index	6,279.50	1.00	0.00%	0.00%	-0.01%	7.13%	0.25%	1.51%	-3.09%	-3.42%	21.05%
KSI Home Index	15,311.87	0.71	0.00%	0.00%	0.00%	6.40%	-0.29%	10.08%	8.11%	1.50%	14.95%
Australia											
All Ordinaries	6,854.31	0.19	-1.36%	-0.26%	-1.36%	-11.89%	-1.01%	-13.39%	13.55%	0.71%	19.14%
S&P/ASX 100	5,602.30	0.23	-1.41%	-0.01%	-0.49%	-8.88%	-1.32%	-11.65%	13.28%	-2.06%	18.88%
S&P/ASX 20	3,775.10	0.25	-1.55%	0.14%	0.73%	-6.97%	-1.83%	-11.32%	12.14%	-1.49%	15.34%
S&P/ASX 50	6,504.10	0.19	-1.48%	0.00%	-0.20%	-8.30%	-2.10%	-11.12%	12.37%	-4.86%	19.07%
S&P/ASX 50 Accumulation	80,562.80	0.33	-1.48%	0.00%	-0.20%	-4.29%	-0.12%	-10.55%	17.00%	-1.94%	24.43%
S&P/ASX Midcap 50	8,609.10	0.33	-0.93%	-0.05%	-2.22%	-11.84%	3.88%	-14.95%	18.46%	14.48%	17.68%
S&P/ASX Small Ordinaries	2,641.10	0.05	-1.19%	-0.99%	-5.32%	-25.17%	-1.45%	-20.79%	14.24%	6.62%	17.88%
S&P/ASX 200	6,664.44	0.20	-1.40%	-0.05%	-0.83%	-10.48%	-1.43%	-12.42%	13.02%	-1.45%	18.38%
S&P/ASX 200 Accumulation	80,167.26	0.32	-1.40%	-0.04%	-0.78%	-6.91%	0.39%	-11.90%	17.23%	1.40%	23.40%
S&P/ASX 300	6,639.13	0.19	-1.38%	-0.11%	-1.03%	-10.93%	-1.34%	-12.73%	13.38%	-1.10%	18.77%
S&P/ASX 200 Energy	10,894.70	0.88	-2.11%	-2.45%	3.20%	37.90%	2.29%	1.45%	-1.97%	-29.93%	18.24%
S&P/ASX 200 Materials	15,488.60	0.23	-2.11%	-2.36%	0.38%	-7.48%	-2.85%	-16.19%	6.84%	13.37%	22.09%
S&P/ASX 200 Industrials	5,975.00	0.16	-0.96%	0.48%	-3.22%	-10.09%	-6.34%	-2.18%	11.24%	-14.10%	22.62%
S&P/ASX 200 Consumer Discretionary	2,696.10	0.11	-1.43%	0.02%	-3.51%	-23.61%	-1.96%	-15.08%	21.31%	8.63%	27.23%
S&P/ASX 200 Consumer Staples	12,202.30	0.09	-1.32%	-0.64%	-3.42%	-9.91%	-4.33%	-3.40%	7.13%	3.57%	17.98%
S&P/ASX 200 Healthcare	39,869.50	0.22	-1.06%	-1.84%	-2.81%	-11.76%	2.64%	-1.93%	7.98%	2.97%	41.23%
S&P/ASX 200 Financials	6,222.70	0.48	-1.20%	3.39%	2.11%	-4.80%	0.66%	-14.87%	20.20%	-9.00%	7.39%
S&P/ASX 200 Information Technology	1,397.10	0.12	-0.73%	-1.19%	-5.68%	-34.64%	2.53%	-27.19%	-2.79%	56.35%	31.81%
S&P/ASX 200 Telecommunication Services	1,353.40	0.07	-0.74%	-0.42%	-1.41%	-16.97%	-0.87%	-10.12%	28.46%	0.91%	22.31%
S&P/ASX 200 Utilities	6,723.80	0.29	-0.99%	-0.05%	-5.38%	0.46%	-13.62%	0.61%	4.56%	-21.52%	10.09%
S&P/ASX 200 A-REIT	1,225.80	0.03	-0.49%	-0.63%	-8.20%	-30.13%	-7.53%	-18.85%	21.61%	-7.99%	14.01%
S&P/ASX 200 Financial-x-A-REIT	6,940.40	0.48	-1.20%	3.39%	2.11%	-4.80%	0.66%	-14.87%	20.20%	-8.99%	7.39%
North American											
DJIA	30,185.82	0.18	1.86%	3.37%	-2.69%	-16.93%	-6.66%	-11.25%	18.73%	7.25%	22.34%
S&P 500	3,677.95	0.08	2.65%	1.81%	-5.69%	-22.83%	-5.28%	-16.45%	26.89%	16.26%	28.88%
NASDAQ	10,675.80	0.06	3.43%	1.27%	-7.45%	-31.76%	-4.11%	-22.44%	21.39%	43.64%	35.23%
Toronto S&P/TSX	18,621.02	0.11	1.61%	0.20%	-4.81%	-12.26%	-2.21%	-13.84%	21.74%	2.17%	19.13%
Europe											
FTSE	6,920.24	0.11	0.90%	-0.56%	-4.37%	-6.29%	-3.84%	-4.61%	14.30%	-14.34%	12.10%
DAX	12,649.03	0.16	1.70%	3.06%	-1.20%	-20.37%	-5.24%	-11.31%	15.79%	3.55%	25.48%
CAC 40	6,040.66	0.21	1.83%	3.43%	-0.35%	-15.55%	-2.71%	-11.07%	28.85%	-7.14%	26.37%
Asia											
Nikkei	26,775.79	0.40	-1.16%	-1.26%	-2.87%	-7.00%	-1.73%	-5.13%	4.91%	16.01%	18.20%
Hang Seng	16,612.90	0.02	0.15%	-3.51%	-10.52%	-29.00%	-21.21%	-0.62%	-14.08%	-3.40%	9.07%
Shanghai	3,084.94	0.25	0.42%	3.73%	-0.98%	-15.24%	-11.01%	4.50%	4.80%	13.87%	22.30%
Sensex	58,410.98	0.71	0.85%	0.72%	-1.23%	0.27%	8.31%	-9.48%	21.99%	15.75%	14.38%

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