

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

20-Jul-23

	Closing prices	52	Movement for the period				Q2 2023	Q1 2023	2022	2021	2020
	19-Jul-23	wk	Day	Week	Month	YTD					
Interest Rates											
<i>Central Bank Bills</i>											
Change to today's price											
from closing prices of prior period											
7 days	C-bill auctions on Thursday;	2.23%	0.00%	0.00%	0.02%	2.23%	2.23%	0.00%	0.00%	0.00%	
14 days	reported on Friday	2.25%	0.00%	0.00%	0.00%	2.25%	2.25%	0.00%	0.00%	0.00%	
28 days		2.38%	0.00%	0.00%	0.00%	0.42%	0.24%	0.18%	1.96%	1.29%	
63 days		2.66%	0.00%	0.00%	0.01%	0.18%	0.20%	-0.02%	2.48%	1.99%	
91 days		2.81%	0.00%	0.01%	0.01%	0.09%	0.29%	-0.20%	2.72%	1.95%	
<i>Treasury Bills</i>											
182 days	Tbill auctions are regular Wednesdays	2.00%	0.53	-0.09%	-0.09%	-0.09%	-0.69%	0.10%	-0.70%	2.69%	
273 days	reported Thursdays	2.39%	0.00%	0.00%	0.00%	-0.56%	0.25%	-0.81%	2.95%	5.95%	
364 days		2.97%	-0.02%	-0.02%	-0.02%	-1.30%	0.04%	-1.32%	4.27%	7.04%	
Government Inscribed Stock											
GIS 2Y 2023-25	GIS auctions usually monthly	4.25%	0.00%	0.00%	0.00%	0.05%	0.05%	0.00%	4.20%	8.50%	
GIS 3Y 2023-26	reported Thursday/Friday	4.42%	0.00%	0.00%	0.00%	-4.58%	-4.58%	0.00%	9.00%	9.00%	
GIS 4Y 2023-27		4.73%	0.00%	0.00%	0.00%	-0.43%	-0.43%	0.00%	5.16%	9.84%	
GIS 5Y 2022-27		5.24%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	5.24%	9.70%	
GIS 6Y 2023-29		5.27%	0.00%	0.00%	0.00%	5.27%	5.27%	0.00%	0.00%	0.00%	
GIS 7Y 2023-30		5.49%	0.00%	0.00%	0.00%	-0.07%	-0.07%	0.00%	5.56%	9.80%	
GIS 8Y 2023-31		5.64%	0.00%	0.00%	0.00%	0.20%	0.20%	0.00%	5.44%	0.00%	
GIS 9Y 2023-32		5.86%	0.00%	0.00%	0.00%	0.42%	0.42%	0.00%	5.44%	9.90%	
GIS 10Y 2023-33		5.91%	0.00%	0.00%	0.00%	0.47%	0.47%	0.00%	5.44%	9.90%	
Kina Facility Rate											
		3.50%	1.00	0.00%	0.00%	0.00%	0.25%	0.00%	0.25%	3.25%	
Ten year Government Bond yields											
United States		3.75%	0.70	-0.04%	-0.11%	0.03%	-0.13%	0.37%	-0.41%	3.87%	
United Kingdom		4.22%	0.84	-0.12%	-0.30%	-0.19%	0.54%	0.90%	-0.18%	3.67%	
Australia		3.87%	0.68	-0.11%	-0.26%	-0.12%	-0.18%	0.73%	-0.75%	4.05%	
New Zealand		4.50%	0.76	0.01%	-0.17%	0.03%	0.03%	0.43%	-0.28%	4.47%	
France		2.96%	0.86	0.06%	-0.13%	0.00%	-0.15%	0.14%	-0.32%	3.12%	
Japan		0.47%	0.83	-0.01%	-0.01%	0.08%	0.04%	0.05%	-0.07%	0.42%	
Australia											
	RBA Cash Rate	4.10%		0.00%	0.00%	0.00%	1.00%	0.50%	0.50%	3.10%	
PNG CPI Index											
	Latest 12 mth % change	3.40%						-2.90%	0.60%	5.70%	
Currencies											
Percentage changes											
PGK/USD		0.2800	0.00	0.00%	0.00%	-0.36%	-1.41%	0.00%	-0.35%	0.00%	
PGK/AUD		0.4123	0.26	0.41%	-1.15%	-0.60%	-1.60%	-0.09%	1.03%	6.67%	
PGK/GBP		0.2160	0.04	0.93%	-0.05%	-1.91%	-8.36%	-3.10%	-2.67%	11.60%	
PGK/NZD		0.4481	0.03	1.17%	-0.44%	-1.58%	-0.18%	1.84%	0.74%	7.55%	
PGK/JPY		39.040	0.43	0.72%	-0.05%	-2.08%	3.69%	7.31%	0.27%	14.75%	
USD/AUD		0.6792	0.61	-0.41%	1.16%	0.25%	0.21%	-1.33%	-1.00%	-6.60%	
USD/JPY		139.420	0.52	0.72%	-0.05%	-1.75%	5.19%	8.85%	0.27%	15.13%	
USD/EUR		1.1223	0.98	-0.23%	1.74%	2.88%	5.38%	-0.32%	2.28%	-5.83%	
USD/GBP		1.2965	0.94	-0.94%	0.04%	1.59%	7.60%	1.77%	2.76%	-10.71%	
Equity Indices											
Papua New Guinea											
Percentage changes											
Ksi Index		6,287.36	0.90	0.00%	0.02%	0.02%	0.15%	0.01%	0.14%	7.10%	
Ksi Home Index		15,552.26	0.42	0.00%	0.00%	0.00%	2.85%	-2.88%	5.90%	5.07%	
Australia											
All Ordinaries		7,538.23	0.79	0.55%	2.68%	0.44%	4.38%	0.38%	2.10%	-7.17%	
S&P/ASX 100		6,144.43	0.78	0.52%	2.63%	0.01%	4.04%	0.50%	1.97%	-3.95%	
S&P/ASX 20		4,070.60	0.67	0.62%	2.77%	-0.19%	2.17%	-0.85%	1.71%	-1.83%	
S&P/ASX 50		7,137.80	0.77	0.55%	2.63%	-0.19%	3.75%	-0.05%	2.46%	-3.01%	
S&P/ASX 50 Accumulation		91,010.70	0.92	0.55%	2.63%	-0.03%	6.11%	0.66%	4.05%	1.89%	
S&P/ASX Midcap 50		9,411.70	0.87	0.35%	2.63%	1.30%	5.91%	4.23%	-1.15%	-9.00%	
S&P/ASX Small Ordinaries		2,899.20	0.62	0.85%	2.80%	1.79%	3.61%	-1.02%	0.90%	-20.72%	
S&P/ASX 200		7,323.72	0.79	0.55%	2.64%	0.12%	4.05%	0.36%	1.98%	-5.45%	
S&P/ASX 200 Accumulation		90,527.59	0.93	0.55%	2.64%	0.28%	6.27%	1.01%	3.46%	-1.08%	
S&P/ASX 300		7,282.53	0.78	0.55%	2.65%	0.20%	4.00%	0.34%	1.86%	-6.05%	
S&P/ASX 200 Energy		11,267.70	0.67	1.70%	2.40%	1.03%	2.09%	3.56%	-5.27%	39.71%	
S&P/ASX 200 Materials		18,200.90	0.74	-0.56%	1.47%	-1.28%	3.76%	-2.57%	5.51%	4.79%	
S&P/ASX 200 Industrials		6,812.50	0.88	0.39%	1.46%	-0.67%	9.27%	3.05%	5.79%	-6.18%	
S&P/ASX 200 Consumer Discretionary		2,990.90	0.77	0.63%	3.15%	1.54%	9.54%	-1.87%	9.87%	-22.65%	
S&P/ASX 200 Consumer Staples		13,046.50	0.49	0.24%	-0.08%	-3.00%	4.02%	-0.13%	6.13%	-7.39%	
S&P/ASX 200 Healthcare		40,151.50	0.18	0.32%	1.33%	-4.66%	-2.98%	-3.18%	3.05%	-8.41%	
S&P/ASX 200 Financials		6,468.20	0.67	1.49%	4.63%	3.08%	1.73%	1.46%	-3.59%	-2.72%	
S&P/ASX 200 Information Technology		1,907.50	1.00	0.79%	5.96%	3.44%	35.72%	21.03%	7.55%	-34.25%	
S&P/ASX 200 Telecommunication Services		1,545.70	0.89	-0.34%	0.84%	-1.42%	9.54%	1.40%	7.44%	-13.43%	
S&P/ASX 200 Utilities		9,048.60	1.00	0.42%	2.59%	1.60%	8.86%	4.35%	0.70%	24.19%	
S&P/ASX 200 A-REIT		1,394.10	0.61	1.01%	3.50%	0.19%	4.55%	1.76%	-0.16%	-24.00%	
S&P/ASX 200 Financial-x-A-REIT		7,214.20	0.67	1.49%	4.63%	3.08%	1.73%	1.46%	-3.59%	-2.72%	
North American											
DJIA		35,061.21	1.00	0.31%	2.08%	3.27%	5.77%	3.41%	0.38%	-8.78%	
S&P 500		4,565.72	1.00	0.24%	2.09%	4.58%	18.91%	8.30%	7.03%	-19.44%	
NASDAQ		14,358.02	1.00	0.03%	3.15%	6.34%	37.18%	12.81%	16.77%	-33.10%	
Toronto S&P/TSX		20,491.17	0.89	0.56%	2.09%	3.98%	5.71%	0.28%	3.69%	-8.66%	
Europe											
FTSE		7,588.20	0.64	1.80%	2.32%	0.38%	1.83%	-1.31%	2.42%	0.91%	
DAX		16,108.93	0.94	-0.10%	0.54%	0.54%	15.70%	3.32%	12.25%	-12.35%	
CAC 40		7,326.94	0.87	0.11%	-0.08%	0.91%	13.18%	1.06%	13.11%	-9.50%	
Asia											
Nikkei		32,896.03	0.89	1.24%	2.98%	-2.02%	26.06%	18.36%	7.46%	-9.37%	
Hang Seng		18,952.31	0.53	-0.33%	0.48%	-1.38%	-4.19%	-7.27%	3.13%	-15.46%	
Shanghai		3,198.84	0.61	0.03%	0.08%	0.03%	3.55%	-2.16%	5.94%	-15.13%	
Sensex		67,097.44	1.00	0.45%	2.61%	5.63%	10.28%	9.71%	-3.04%	4.44%	

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