

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

29-Nov-23

		Closing prices	52	Movement for the period				Q3 2023	Q2 2023	2022	2021	2020
		28-Nov-23	wk	Day	Week	Month	YTD					
Interest Rates												
Central Bank Bills												
Change to today's price from closing prices of prior period												
7 days	C-bill auctions on Thursday;	2.50%		0.00%	0.00%	0.50%	2.50%	-0.23%	2.23%	0.00%	0.00%	0.00%
14 days	reported on Friday	2.26%		0.00%	0.00%	0.00%	2.26%	0.01%	2.25%	0.00%	0.00%	0.00%
28 days		2.35%		0.00%	0.00%	0.00%	0.39%	-0.03%	0.24%	1.96%	1.29%	1.33%
63 days		2.65%		0.00%	0.00%	0.00%	0.17%	-0.01%	0.20%	2.48%	1.99%	2.07%
91 days		2.74%	0.00	0.00%	0.00%	0.00%	0.02%	-0.07%	0.29%	2.72%	1.95%	2.04%
Treasury Bills												
182 days	Tbill auctions are regular Wednesdays	2.00%	0.38	0.00%	0.20%	0.34%	-0.69%	-0.48%	0.10%	2.69%	4.29%	4.41%
273 days	reported Thursdays	2.44%	0.00	0.00%	0.09%	0.14%	-0.51%	-0.13%	0.25%	2.95%	5.95%	6.04%
364 days		3.56%		0.00%	0.06%	0.25%	-0.71%	0.10%	0.04%	4.27%	7.04%	7.20%
Government Inscribed Stock												
GIS 2Y 2023-25	GIS auctions usually monthly	3.93%		0.00%	0.00%	0.00%	-0.27%	-0.32%	0.05%	4.20%	8.50%	8.04%
GIS 3Y 2023-26	reported Thursday/Friday	4.16%		0.00%	0.00%	0.00%	-4.84%	-0.26%	-4.58%	9.00%	9.00%	
GIS 4Y 2023-27		4.49%		0.00%	0.00%	0.00%	-0.67%	-0.24%	-0.43%	5.16%	9.84%	9.84%
GIS 5Y 2022-27		5.24%		0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	5.24%	9.70%	9.86%
GIS 6Y 2023-29		4.99%		0.00%	0.00%	0.00%	4.99%	-0.28%	5.27%	0.00%	0.00%	0.00%
GIS 7Y 2023-30		5.27%		0.00%	0.00%	0.00%	-0.29%	-0.22%	-0.07%	5.56%	9.80%	10.02%
GIS 8Y 2023-31		5.42%		0.00%	0.00%	0.00%	-0.02%	-0.22%	0.20%	5.44%	0.00%	0.00%
GIS 9Y 2023-32		5.56%		0.00%	0.00%	0.00%	0.12%	-0.30%	0.42%	5.44%	9.90%	11.82%
GIS 10Y 2023-33		5.74%		0.00%	0.00%	0.00%	0.30%	-0.17%	0.47%	5.44%	9.90%	12.53%
Kina Facility Rate												
		3.50%	1.00	0.00%	0.00%	0.00%	0.25%	0.00%	0.00%	3.25%	3.00%	3.00%
Ten year Government Bond yields												
United States		4.32%	0.60	-0.07%	-0.07%	-0.61%	0.45%	0.73%	0.37%	3.87%	1.51%	0.91%
United Kingdom		4.17%	0.67	-0.04%	0.07%	-0.34%	0.50%	0.05%	0.90%	3.67%	0.97%	0.20%
Australia		4.50%	0.75	-0.07%	0.05%	-0.43%	0.45%	0.46%	0.73%	4.05%	1.67%	0.97%
New Zealand		4.95%	0.62	-0.07%	0.06%	-0.60%	0.48%	0.68%	0.43%	4.47%	2.39%	0.99%
France		3.06%	0.62	-0.05%	-0.06%	-0.37%	-0.05%	0.47%	0.14%	3.12%	0.20%	-0.34%
Japan		0.76%	0.71	-0.02%	0.06%	-0.19%	0.34%	0.36%	0.05%	0.42%	0.07%	0.02%
Australia RBA Cash Rate												
		4.35%		0.00%	0.00%	0.25%	1.25%	0.00%	0.50%	3.10%	0.10%	0.10%
PNG CPI Index												
	Latest 12 mth % change	1.40%						0.00%	1.70%	5.70%	4.60%	3.10%
Currencies												
Percentage changes												
PGK/USD		0.2685	0.00	0.00%	0.00%	-0.37%	-5.46%	-2.50%	-1.41%	-0.35%	0.00%	-2.90%
PGK/AUD		0.4058	0.22	-0.59%	-0.71%	-4.41%	-3.15%	-0.09%	-0.09%	6.67%	6.19%	-11.68%
PGK/GBP		0.2127	0.00	-0.09%	-0.75%	-4.15%	-9.76%	0.45%	-3.10%	11.60%	1.00%	-6.57%
PGK/NZD		0.4402	0.03	-0.52%	-0.63%	-4.78%	-1.94%	-1.28%	1.84%	7.55%	5.78%	-9.52%
PGK/JPY		39.810	0.76	-0.57%	0.35%	-1.68%	5.74%	0.52%	7.31%	14.75%	11.64%	-7.87%
USD/AUD		0.6617	0.38	0.59%	0.70%	4.20%	-2.38%	-2.40%	-1.33%	-6.60%	-5.83%	9.94%
USD/JPY		148.270	0.85	-0.58%	0.35%	-1.32%	11.87%	3.12%	8.85%	15.13%	11.63%	-5.12%
USD/EUR		1.0951	0.30	0.00%	-0.05%	3.33%	2.83%	-2.56%	-0.32%	-5.83%	-8.00%	9.68%
USD/GBP		1.2626	0.62	0.10%	0.78%	3.93%	4.79%	-2.97%	1.77%	-10.71%	-0.98%	3.90%
Equity Indices												
Percentage changes												
Papua New Guinea												
KSI Index		6,325.20	1.00	0.00%	0.06%	0.09%	0.76%	0.44%	0.01%	7.10%	-3.09%	-3.42%
KSI Home Index		15,615.03	0.48	0.00%	0.35%	-0.04%	3.27%	1.79%	-2.88%	5.07%	8.11%	1.50%
Australia												
All Ordinaries		7,223.10	0.32	0.42%	-0.91%	3.67%	0.02%	-2.05%	0.38%	-7.17%	13.55%	0.71%
S&P/ASX 100		5,897.04	0.30	0.35%	-0.88%	3.28%	-0.15%	-2.13%	0.50%	-3.95%	13.28%	-2.06%
S&P/ASX 20		3,987.30	0.31	0.35%	-0.85%	3.35%	0.08%	-1.27%	-0.85%	-1.83%	12.14%	-1.49%
S&P/ASX 50		6,907.00	0.32	0.37%	-0.74%	3.23%	0.40%	-2.01%	-0.05%	-3.01%	12.37%	-4.86%
S&P/ASX 50 Accumulation		89,857.50	0.65	0.38%	-0.74%	3.79%	4.77%	-0.56%	0.66%	1.89%	17.00%	-1.94%
S&P/ASX Midcap 50		8,564.80	0.22	0.22%	-1.82%	3.62%	-3.62%	-2.92%	4.23%	-9.00%	18.46%	14.48%
S&P/ASX Small Ordinaries		2,696.80	0.30	0.95%	-0.81%	5.29%	-3.62%	-2.91%	-1.02%	-20.72%	14.24%	6.62%
S&P/ASX 200		7,015.22	0.31	0.39%	-0.89%	3.46%	-0.33%	-2.15%	0.36%	-5.45%	13.02%	-1.45%
S&P/ASX 200 Accumulation		88,356.35	0.53	0.39%	-0.88%	3.93%	3.72%	-0.77%	1.01%	-1.08%	17.23%	1.40%
S&P/ASX 300		6,966.26	0.30	0.42%	-0.88%	3.49%	-0.52%	-2.21%	0.34%	-6.05%	13.38%	-1.10%
S&P/ASX 200 Energy		10,376.30	0.24	-1.01%	-1.10%	-6.46%	-5.99%	8.05%	3.56%	39.71%	-1.97%	-29.93%
S&P/ASX 200 Materials		17,771.80	0.38	0.34%	-1.93%	4.07%	1.32%	-4.51%	-2.57%	4.79%	6.84%	13.37%
S&P/ASX 200 Industrials		6,423.80	0.38	-0.06%	-0.81%	5.14%	3.03%	-3.91%	3.05%	-6.18%	11.24%	-14.10%
S&P/ASX 200 Consumer Discretionary		2,990.60	0.58	0.60%	-2.25%	2.69%	9.53%	4.05%	-1.87%	-22.65%	21.31%	8.63%
S&P/ASX 200 Consumer Staples		11,616.40	0.03	0.62%	-0.39%	-1.82%	-7.38%	-7.33%	-0.13%	-7.39%	7.13%	3.57%
S&P/ASX 200 Healthcare		37,933.80	0.32	0.50%	-0.18%	9.16%	-8.34%	-9.29%	-3.18%	-8.41%	7.98%	2.97%
S&P/ASX 200 Financials		6,275.30	0.38	0.59%	0.20%	3.29%	-1.31%	1.36%	1.46%	-2.72%	20.20%	-9.00%
S&P/ASX 200 Information Technology		1,651.10	0.49	-0.42%	-2.80%	3.75%	17.47%	-5.90%	21.03%	-34.25%	-2.79%	56.35%
S&P/ASX 200 Telecommunication Services		1,463.90	0.34	0.14%	-1.48%	1.45%	3.74%	-3.30%	1.40%	-13.43%	28.46%	0.91%
S&P/ASX 200 Utilities		8,193.80	0.31	-0.09%	0.85%	-4.56%	-1.42%	-3.34%	4.35%	24.19%	4.56%	-21.52%
S&P/ASX 200 A-REIT		1,349.80	0.45	1.40%	-0.74%	9.79%	1.23%	-3.63%	1.76%	-24.00%	21.61%	-7.99%
S&P/ASX 200 Financial-x-A-REIT		6,999.10	0.38	0.59%	0.20%	3.29%	-1.31%	1.36%	1.46%	-2.72%	20.20%	-8.99%
North American												
DJIA		35,416.98	0.94	0.24%	0.94%	7.15%	6.85%	-2.62%	3.41%	-8.78%	18.73%	7.25%
S&P 500		4,554.89	0.96	0.10%	0.37%	8.61%	18.63%	-3.65%	8.30%	-19.44%	26.89%	16.26%
NASDAQ		14,281.76	0.98	0.29%	0.58%	11.13%	36.45%	-4.12%	12.81%	-33.10%	21.39%	43.64%
Toronto S&P/TSX		20,036.77	0.64	0.02%	-0.36%	6.16%	3.36%	-3.05%	0.28%	-8.66%	21.74%	2.17%
Europe												
FTSE		7,455.24	0.26	-0.07%	-0.36%	1.82%	0.05%	1.02%	-1.31%	0.91%	14.30%	-14.34%
DAX		15,992.67	0.82	0.16%	0.58%	7.98%	14.86%	-4.71%	3.32%	-12.35%	15.79%	3.55%
CAC 40		7,250.13	0.71	-0.21%	0.29%	5.29%	11.99%	-3.58%	1.06%	-9.50%	28.85%	-7.14%
Asia												
Nikkei		33,408.39	0.96	-0.12%	0.16%	8.26%	28.03%	-4.01%	18.36%	-9.37%	4.91%	16.01%
Hang Seng		17,354.14	0.06	-0.98%	-2.14%	1.41%	-12.27%	-5.85%	-7.27%	-15.46%	-14.08%	-3.40%
Shanghai		3,038.55	0.22	0.23%	-0.96%	0.66%	-1.64%	-2.86%	-2.16%	-15.13%	4.80%	13.87%
Sensex		66,174.20	0.84	0.31%	0.37%	3.60%	8.77%	1.71%	9.71%	4.44%	21.99%	15.75%

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