

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 16-Jan-24	52 wk	Movement for the period				YTD	Q4 2023	Q3 2023	2023	2022	2021
			Day	Week	Month							
Interest Rates												
Central Bank Bills												
Change to today's price from closing prices of prior period												
7 days	C-bill auctions on Thursday; reported on Friday	2.50%	0.00%	0.00%	0.00%	0.00%	0.50%	-0.23%	2.50%	0.00%	0.00%	
14 days		2.26%	0.00%	0.00%	0.00%	0.00%	0.00%	0.01%	2.26%	0.00%	0.00%	
28 days		2.35%	0.00%	0.00%	0.00%	0.00%	0.00%	-0.03%	2.35%	1.96%	1.29%	
63 days		2.65%	0.00%	0.00%	0.00%	0.00%	0.00%	-0.01%	2.65%	2.48%	1.99%	
91 days		2.74%	0.00%	0.00%	0.00%	0.00%	0.00%	-0.07%	2.74%	2.72%	1.95%	
Treasury Bills												
182 days	Tbill auctions are regular Wednesdays reported Thursdays	2.00%	0.43	0.00%	0.00%	0.00%	0.39%	-0.48%	2.00%	2.69%	4.29%	
273 days		2.57%	0.00%	0.02%	0.07%	0.03%	0.28%	-0.13%	2.54%	2.95%	5.95%	
364 days		3.53%	0.00%	-0.02%	-0.03%	-0.04%	0.48%	0.10%	3.57%	4.27%	7.04%	
Government Inscribed Stock												
GIS 2Y 2023-25	GIS auctions usually monthly reported Thursday/Friday	3.93%		0.00%	0.00%	0.00%	0.00%	-0.32%	3.93%	4.20%	8.50%	
GIS 3Y 2023-26		4.16%		0.00%	0.00%	0.00%	0.00%	-0.26%	4.16%	9.00%	9.00%	
GIS 4Y 2023-27		4.49%		0.00%	0.00%	0.00%	0.00%	-0.24%	4.49%	5.16%	9.84%	
GIS 5Y 2022-27		5.24%		0.00%	0.00%	0.00%	0.00%	0.00%	5.24%	5.24%	9.70%	
GIS 6Y 2023-29		4.99%		0.00%	0.00%	0.00%	0.00%	-0.28%	4.99%	0.00%	0.00%	
GIS 7Y 2023-30		5.27%		0.00%	0.00%	0.00%	0.00%	-0.22%	5.27%	5.56%	9.80%	
GIS 8Y 2023-31		5.42%		0.00%	0.00%	0.00%	0.00%	-0.22%	5.42%	5.44%	0.00%	
GIS 9Y 2023-32		5.56%		0.00%	0.00%	0.00%	0.00%	-0.30%	5.56%	5.44%	9.90%	
GIS 10Y 2023-33		5.74%		0.00%	0.00%	0.00%	0.00%	-0.17%	5.74%	5.44%	9.90%	
Kina Facility Rate		2.50%	0.00%	0.00%	-1.00%	-1.00%	0.00%	0.00%	3.50%	3.25%	3.00%	
Ten year Government Bond yields												
United States		4.06%	0.45	0.12%	0.04%	0.13%	0.18%	-0.69%	0.73%	3.88%	3.87%	1.51%
United Kingdom		3.80%	0.45	0.00%	0.02%	0.15%	0.26%	-0.90%	0.05%	3.54%	3.67%	0.97%
Australia		4.15%	0.55	0.07%	0.05%	0.04%	0.20%	-0.53%	0.46%	3.96%	4.05%	1.67%
New Zealand		4.55%	0.38	0.04%	-0.01%	0.02%	0.23%	-0.98%	0.68%	4.32%	4.47%	2.39%
France		2.75%	0.30	0.02%	0.04%	0.23%	0.19%	-0.84%	0.47%	2.56%	3.12%	0.20%
Japan		0.60%	0.49	0.03%	0.01%	-0.03%	-0.01%	-0.15%	0.36%	0.61%	0.42%	0.07%
Australia	RBA Cash Rate	4.35%		0.00%	0.00%	0.00%	0.00%	0.25%	0.00%	4.35%	3.10%	0.10%
PNG CPI Index	Latest 12 mth % change	1.40%						-1.70%	0.00%	1.70%	5.70%	4.60%
Currencies												
Percentage changes												
PGK/USD		0.2677	0.00	-0.04%	-0.07%	-0.26%	-0.22%	-1.72%	-2.50%	-5.53%	-0.35%	0.00%
PGK/AUD		0.4046	0.30	1.00%	1.30%	1.25%	3.21%	-7.22%	-0.09%	-6.44%	6.67%	6.19%
PGK/GBP		0.2111	0.06	0.52%	0.38%	-0.52%	0.43%	-5.87%	0.45%	-10.82%	11.60%	1.00%
PGK/NZD		0.4340	0.02	0.88%	1.09%	0.72%	2.79%	-7.13%	-1.28%	-5.95%	7.55%	5.78%
PGK/JPY		39.140	0.59	0.62%	1.56%	1.56%	3.24%	-6.90%	0.52%	0.69%	14.75%	11.64%
USD/AUD		0.6617	0.38	-1.02%	-1.36%	-1.50%	-3.33%	5.93%	-2.40%	0.99%	-6.60%	-5.83%
USD/JPY		146.190	0.76	0.64%	1.61%	1.82%	3.48%	-5.29%	3.12%	6.59%	15.13%	11.63%
USD/EUR		1.0918	0.28	-0.44%	-0.28%	-0.05%	-1.36%	4.62%	-2.56%	3.93%	-5.83%	-8.00%
USD/GBP		1.2683	0.66	-0.57%	-0.46%	0.23%	-0.65%	4.42%	-2.97%	5.95%	-10.71%	-0.98%
Equity Indices												
Papua New Guinea												
Percentage changes												
KS Index		6,328.29	0.97	-0.03%	-0.02%	-0.04%	0.06%	0.15%	0.44%	0.75%	7.10%	-3.09%
KS Home Index		15,561.14	0.42	0.00%	0.00%	-0.35%	0.00%	-1.70%	1.79%	2.91%	5.07%	8.11%
Australia												
All Ordinaries		7,647.08	0.76	-1.07%	-1.32%	-0.89%	-2.33%	8.00%	-2.05%	8.42%	-7.17%	13.55%
S&P/ASX 100		6,224.83	0.74	-1.09%	-1.55%	-1.02%	-2.37%	7.63%	-2.13%	7.96%	-3.95%	13.28%
S&P/ASX 20		4,215.80	0.74	-1.13%	-1.61%	-1.02%	-2.31%	8.80%	-1.27%	8.33%	-1.83%	12.14%
S&P/ASX 50		7,297.50	0.75	-1.06%	-1.51%	-0.90%	-2.25%	8.14%	-2.01%	8.52%	-3.01%	12.37%
S&P/ASX 50 Accumulation		95,089.70	0.78	-1.06%	-1.51%	-0.77%	-2.25%	8.90%	-0.56%	13.42%	1.89%	17.00%
S&P/ASX Midcap 50		8,987.00	0.54	-1.28%	-1.77%	-1.84%	-3.15%	4.39%	-2.92%	4.41%	-9.00%	18.46%
S&P/ASX Small Ordinaries		2,872.30	0.68	-0.99%	0.14%	-0.73%	-1.97%	8.00%	-2.91%	4.71%	-20.72%	14.24%
S&P/ASX 200		7,414.79	0.75	-1.09%	-1.41%	-0.99%	-2.32%	7.69%	-2.15%	7.84%	-5.45%	13.02%
S&P/ASX 200 Accumulation		93,549.08	0.77	-1.09%	-1.41%	-0.86%	-2.32%	8.40%	-0.77%	12.42%	-1.08%	17.23%
S&P/ASX 300		7,360.59	0.75	-1.08%	-1.37%	-0.99%	-2.33%	7.67%	-2.21%	7.62%	-6.05%	13.38%
S&P/ASX 200 Energy		10,823.80	0.44	-1.53%	0.87%	2.30%	1.89%	-9.20%	8.05%	-3.76%	39.71%	-1.97%
S&P/ASX 200 Materials		18,125.00	0.49	-1.52%	-4.11%	-5.27%	-7.00%	13.19%	-4.51%	11.11%	4.79%	6.84%
S&P/ASX 200 Industrials		6,723.00	0.71	-1.11%	-2.51%	-0.97%	-2.08%	5.13%	-3.91%	10.13%	-6.18%	11.24%
S&P/ASX 200 Consumer Discretionary		3,223.50	0.92	-0.85%	0.74%	0.46%	-0.52%	5.79%	4.05%	18.68%	-22.65%	21.31%
S&P/ASX 200 Consumer Staples		11,945.10	0.18	-1.36%	-2.96%	-1.46%	-2.97%	-0.08%	-7.33%	-1.85%	-7.39%	7.13%
S&P/ASX 200 Healthcare		41,758.80	0.69	-1.47%	-1.80%	0.29%	-1.37%	13.04%	-9.29%	2.31%	-8.41%	7.98%
S&P/ASX 200 Financials		6,738.40	0.92	-0.68%	-0.13%	1.38%	0.30%	6.57%	1.36%	5.66%	-2.72%	20.20%
S&P/ASX 200 Information Technology		1,778.00	0.68	-0.63%	0.92%	-2.54%	-3.00%	6.47%	-5.90%	30.41%	-34.25%	-2.79%
S&P/ASX 200 Telecommunication Services		1,584.00	0.89	-0.54%	1.19%	1.72%	-0.26%	6.83%	-3.30%	12.55%	-13.43%	28.46%
S&P/ASX 200 Utilities		7,779.50	0.01	-1.76%	-4.96%	-4.00%	-4.89%	-3.12%	-3.34%	-1.59%	24.19%	4.56%
S&P/ASX 200 A-REIT		1,467.90	0.85	-0.70%	0.53%	-0.76%	-2.30%	15.08%	-3.63%	12.67%	-24.00%	21.61%
S&P/ASX 200 Financial-x-A-REIT		7,515.60	0.92	-0.68%	-0.13%	1.38%	0.30%	6.57%	1.36%	5.66%	-2.72%	20.20%
North American												
DJIA		37,361.12	0.94	-0.62%	-0.44%	-0.52%	-0.87%	12.48%	-2.62%	13.70%	-8.78%	18.73%
S&P 500		4,765.98	0.98	-0.37%	0.20%	-0.05%	-0.08%	11.24%	-3.65%	24.23%	-19.44%	26.89%
NASDAQ		14,944.35	0.96	-0.19%	0.58%	-0.39%	-0.45%	13.56%	-4.12%	43.42%	-33.10%	21.39%
Toronto S&P/TSX		20,948.09	0.95	-0.54%	-0.11%	0.52%	-0.05%	7.25%	-3.05%	8.12%	-8.66%	21.74%
Europe												
FTSE		7,558.34	0.40	-0.48%	-1.63%	-1.04%	-2.26%	1.65%	1.02%	3.78%	0.91%	14.30%
DAX		16,571.68	0.89	-0.30%	-0.70%	-1.03%	-1.07%	8.87%	-4.71%	20.31%	-12.35%	15.79%
CAC 40		7,398.00	0.75	-0.18%	-0.39%	-2.33%	-1.92%	5.72%	-3.58%	16.52%	-9.50%	28.85%
Asia												
Nikkei		35,619.18	0.97	-0.79%	5.50%	7.22%	6.44%	5.04%	-4.01%	28.24%	-9.37%	4.91%
Hang Seng		15,865.92	0.00	-2.16%	-2.00%	-3.87%	-6.93%	-4.28%	-5.85%	-13.82%	-15.46%	-14.08%
Shanghai		2,893.99	0.03	0.27%	0.03%	-1.31%	-2.72%	-4.36%	-2.86%	-3.70%	-15.13%	4.80%
Sensex		73,128.77	0.99	-0.27%	2.44%	2.37%	1.23%	9.74%	1.71%	18.74%	4.44%	21.99%

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