

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

06-Feb-24

	Closing prices 05-Feb-24	52 wk	Movement for the period Change to today's price from closing prices of prior period				YTD	Q4 2023	Q3 2023	2023	2022	2021
			Day	Week	Month							
Interest Rates												
Central Bank Bills												
	C-bill auctions on Thursday; reported on Friday		For interest rates, rate at end of each respective year reported.									
7 days	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%	0.00%	-0.07%	2.74%	2.72%	1.95%	
Treasury Bills												
	Tbill auctions are regular Wednesdays reported Thursdays											
182 days	2.07%	0.81	0.00%	0.03%	0.07%	0.07%	0.39%	-0.48%	2.00%	2.69%	4.29%	
273 days	2.60%	0.00	0.00%	0.01%	0.05%	0.06%	0.28%	-0.13%	2.54%	2.95%	5.95%	
364 days	3.39%		0.00%	-0.05%	-0.16%	-0.18%	0.48%	0.10%	3.57%	4.27%	7.04%	
Government Inscribed Stock												
	GIS auctions usually monthly reported Thursday/Friday											
GIS 2Y 2023-25	3.93%		0.00%	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%	0.00%	-0.26%	4.16%	9.00%	9.00%	
GIS 4Y 2023-27	4.49%		0.00%	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%	0.00%	5.24%	5.24%	9.70%	
GIS 6Y 2023-29	4.99%		0.00%	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%	0.00%	-0.22%	5.27%	5.56%	9.80%	
GIS 8Y 2023-31	5.42%		0.00%	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%	0.00%	-0.30%	5.56%	5.44%	9.90%	
GIS 10Y 2023-33	5.74%		0.00%	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%	0.00%	0.00%	-1.00%	0.00%	0.00%	3.50%	3.25%	3.00%	
Ten year Government Bond yields												
			Percentage changes									
United States	4.16%	0.51	0.14%	0.08%	0.13%	0.28%	-0.69%	0.73%	3.88%	3.87%	1.51%	
United Kingdom	4.01%	0.49	0.09%	0.13%	0.24%	0.47%	-0.90%	0.05%	3.54%	3.67%	0.97%	
Australia	4.10%	0.52	0.12%	-0.12%	-0.06%	0.14%	-0.53%	0.46%	3.96%	4.05%	1.67%	
New Zealand	4.63%	0.42	0.11%	-0.04%	0.04%	0.31%	-0.98%	0.68%	4.32%	4.47%	2.39%	
France	2.81%	0.35	0.07%	0.10%	0.15%	0.25%	-0.84%	0.47%	2.56%	3.12%	0.20%	
Japan	0.73%	0.67	0.05%	0.00%	0.12%	0.11%	-0.15%	0.36%	0.61%	0.42%	0.07%	
Australia	4.35%		0.00%	0.00%	0.00%	0.00%	0.25%	0.00%	4.35%	3.10%	0.10%	
PNG CPI Index	2.20%							1.90%	1.90%	5.70%	4.60%	
Currencies												
			Percentage changes									
PGK/USD	0.2670	0.00	0.00%	-0.11%	-0.41%	-0.48%	-1.72%	-2.50%	-5.53%	-0.35%	0.00%	
PGK/AUD	0.4097	0.41	1.19%	0.96%	2.48%	4.52%	-7.22%	-0.09%	-6.44%	6.67%	6.19%	
PGK/GBP	0.2117	0.07	1.10%	0.57%	0.33%	0.71%	-5.87%	0.45%	-10.82%	11.60%	1.00%	
PGK/NZD	0.4396	0.02	1.27%	0.27%	2.33%	4.12%	-7.13%	-1.28%	-5.95%	7.55%	5.78%	
PGK/JPY	39.620	0.66	1.36%	0.10%	2.48%	4.51%	-6.90%	0.52%	0.69%	14.75%	11.64%	
USD/AUD	0.6517	0.34	-1.18%	-1.08%	-2.83%	-4.79%	5.93%	-2.40%	0.99%	-6.60%	-5.83%	
USD/JPY	148.370	0.84	1.34%	0.20%	2.88%	5.02%	-5.29%	3.12%	6.59%	15.13%	11.63%	
USD/EUR	1.0781	0.20	-0.91%	-0.54%	-1.47%	-2.60%	4.62%	-2.56%	3.93%	-5.83%	-8.00%	
USD/GBP	1.2613	0.61	-1.09%	-0.70%	-0.77%	-1.20%	4.42%	-2.97%	5.95%	-10.71%	-0.98%	
Equity Indices												
			Percentage changes									
Papua New Guinea												
KSi Index	6,361.56	1.00	0.10%	0.11%	0.50%	0.58%	0.15%	0.44%	0.75%	7.10%	-3.09%	
KSi Home Index	15,615.03	0.47	0.00%	0.35%	0.35%	0.35%	-1.70%	1.79%	2.91%	5.07%	8.11%	
Australia												
All Ordinaries	7,855.36	0.92	-0.96%	0.60%	2.33%	0.33%	8.00%	-2.05%	8.42%	-7.17%	13.55%	
S&P/ASX 100	6,402.08	0.92	-0.92%	0.58%	2.15%	0.41%	7.63%	-2.13%	7.96%	-3.95%	13.28%	
S&P/ASX 20	4,347.70	0.93	-0.87%	0.55%	2.30%	0.74%	8.80%	-1.27%	8.33%	-1.83%	12.14%	
S&P/ASX 50	7,538.30	0.93	-0.88%	0.67%	2.60%	0.97%	8.14%	-2.01%	8.52%	-3.01%	12.37%	
S&P/ASX 50 Accumulation	98,227.10	0.93	-0.88%	0.67%	2.60%	0.97%	8.90%	-0.56%	13.42%	1.89%	17.00%	
S&P/ASX Midcap 50	8,972.50	0.52	-1.16%	-0.04%	-0.86%	-3.30%	4.39%	-2.92%	4.41%	-9.00%	18.46%	
S&P/ASX Small Ordinaries	2,932.00	0.90	-1.36%	0.89%	3.51%	0.06%	8.00%	-2.91%	4.71%	-20.72%	14.24%	
S&P/ASX 200	7,625.86	0.92	-0.96%	0.63%	2.34%	0.46%	7.69%	-2.15%	7.84%	-5.45%	13.02%	
S&P/ASX 200 Accumulation	96,214.14	0.93	-0.96%	0.63%	2.34%	0.47%	8.40%	-0.77%	12.42%	-1.08%	17.23%	
S&P/ASX 300	7,564.07	0.92	-0.96%	0.61%	2.29%	0.37%	7.67%	-2.21%	7.62%	-6.05%	13.38%	
S&P/ASX 200 Energy	11,113.30	0.57	-1.11%	0.80%	3.47%	4.62%	-9.20%	8.05%	-3.76%	39.71%	-1.97%	
S&P/ASX 200 Materials	18,141.10	0.49	-2.66%	-1.15%	-3.31%	-6.92%	13.19%	-4.51%	11.11%	4.79%	6.84%	
S&P/ASX 200 Industrials	6,834.00	0.84	-0.41%	0.19%	0.47%	-0.46%	5.13%	-3.91%	10.13%	-6.18%	11.24%	
S&P/ASX 200 Consumer Discretionary	3,312.80	0.94	-0.88%	0.52%	4.47%	2.24%	5.79%	4.05%	18.68%	-22.65%	21.31%	
S&P/ASX 200 Consumer Staples	12,378.70	0.37	-0.97%	1.28%	1.79%	0.55%	-0.08%	-7.33%	-1.85%	-7.39%	7.13%	
S&P/ASX 200 Healthcare	44,185.10	0.93	0.13%	2.35%	5.47%	4.36%	13.04%	-9.29%	2.31%	-8.41%	7.98%	
S&P/ASX 200 Financials	7,004.40	0.96	-0.15%	0.55%	4.69%	4.26%	6.57%	1.36%	5.66%	-2.72%	20.20%	
S&P/ASX 200 Information Technology	1,885.20	0.90	-0.20%	3.99%	9.19%	2.85%	6.47%	-5.90%	30.41%	-34.25%	-2.79%	
S&P/ASX 200 Telecommunication Services	1,620.30	0.94	-0.67%	1.05%	4.71%	2.02%	6.83%	-3.30%	12.55%	-13.43%	28.46%	
S&P/ASX 200 Utilities	7,819.60	0.05	-1.46%	-1.19%	-4.35%	-4.40%	-3.12%	-3.34%	-1.59%	24.19%	4.56%	
S&P/ASX 200 A-REIT	1,535.90	0.96	-0.77%	4.11%	6.16%	2.23%	15.08%	-3.63%	12.67%	-24.00%	21.61%	
S&P/ASX 200 Financial-x-A-REIT	7,812.20	0.96	-0.15%	0.55%	4.69%	4.26%	6.57%	1.36%	5.66%	-2.72%	20.20%	
North American												
DJIA	38,380.12	0.96	-0.71%	0.12%	1.85%	1.83%	12.48%	-2.62%	13.70%	-8.78%	18.73%	
S&P 500	4,942.81	0.99	-0.32%	0.30%	3.76%	3.63%	11.24%	-3.65%	24.23%	-19.44%	26.89%	
NASDAQ	15,597.68	0.99	-0.20%	-0.19%	5.08%	3.91%	13.56%	-4.12%	43.42%	-33.10%	21.39%	
Toronto S&P/TSX	20,871.89	0.86	-1.01%	-1.55%	-0.96%	-0.41%	7.25%	-3.05%	8.12%	-8.66%	21.74%	
Europe												
FTSE	7,612.86	0.47	-0.04%	-0.26%	-1.06%	-1.56%	1.65%	1.02%	3.78%	0.91%	14.30%	
DAX	16,904.06	0.97	-0.08%	-0.22%	1.12%	0.91%	8.87%	-4.71%	20.31%	-12.35%	15.79%	
CAC 40	7,589.96	0.90	-0.03%	-0.67%	1.88%	0.62%	5.72%	-3.58%	16.52%	-9.50%	28.85%	
Asia												
Nikkei	36,354.16	0.98	0.54%	0.91%	8.92%	8.64%	5.04%	-4.01%	28.24%	-9.37%	4.91%	
Hang Seng	15,510.01	0.09	-0.15%	-3.53%	-4.40%	-9.02%	-4.28%	-5.85%	-13.82%	-15.46%	-14.08%	
Shanghai	2,702.19	0.00	-1.02%	-6.28%	-6.42%	-9.17%	-4.36%	-2.86%	-3.70%	-15.13%	4.80%	
Sensex	71,731.42	0.90	-0.49%	-0.29%	0.53%	-0.70%	9.74%	1.71%	18.74%	4.44%	21.99%	

