

Shading Key: wei

- 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%)

06-Apr-21
Reporting closing prices for prior day

These estimates are based upon the last 256 daily moves of each instrument

	Closing prices 02-Apr-21	52 wk	Movement for the period				Q4 2020	Q3 2020	2020	2019	2018
			Day	Week	Month	YTD					
Interest Rates											
Central Bank Bills											
Change to today's price from closing prices of prior period											
28 days	C-bill auctions on Wednesday; reported Thursday/Friday	1.33%	0.00%	0.00%	0.00%	0.00%	-0.04%	-0.01%	1.33%	1.39%	1.39%
60 days		2.04%	0.00%	0.00%	0.00%	-0.03%	-0.10%	-0.16%	2.07%	2.30%	2.35%
90 days		2.02%	0.00%	0.00%	-0.01%	-0.02%	-0.37%	-0.03%	2.04%	2.50%	2.51%
182 days		4.55%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	4.55%	4.55%	4.55%
Treasury Bills											
28 days		1.26%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	1.26%	1.26%	1.26%
63 days		2.36%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	2.36%	2.36%	2.36%
91 days		2.32%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	2.32%	2.35%	2.39%
182 days	Tbill auctions are irregular Wedr	4.39%	0.00%	0.00%	-0.01%	-0.02%	-0.23%	-0.02%	4.41%	4.68%	4.71%
273 days		6.04%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	6.04%	6.04%	6.72%
364 days	reported Thursday/Friday	7.20%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	7.20%	7.08%	7.93%
Government Inscribed Stock											
GIS 2Y 2020-22	GIS auctions usually monthly	8.04%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	8.04%		
GIS 3Y 2020-23	reported Thursday/Friday	9.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	9.00%		
GIS 4Y 2020-24		9.84%	0.00%	0.00%	0.00%	0.00%	0.00%	-0.02%	9.84%		
GIS 5Y 2020-25		9.86%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	9.86%		
GIS 6Y 2020-26		10.02%	0.00%	0.00%	0.00%	0.00%	0.00%	-0.07%	10.02%		
GIS 9Y 2020-29		11.82%	0.00%	0.00%	0.00%	0.00%	0.00%	-0.10%	11.82%		
GIS 10Y 2020-30		12.53%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	12.53%		
Kina Facility Rate											
3.00%											
Ten year Government Bond yields											
United States		1.72%	0.05%	0.05%	0.16%	0.81%	0.23%	0.03%	0.91%	1.92%	2.68%
United Kingdom		0.80%	0.00%	0.04%	0.04%	0.60%	-0.03%	0.06%	0.20%	0.82%	1.28%
Australia		1.84%	0.00%	0.19%	0.01%	0.87%	0.18%	-0.08%	0.97%	1.37%	2.32%
New Zealand		1.82%	0.00%	0.18%	-0.11%	0.83%	0.49%	-0.42%	0.99%	1.65%	2.37%
France		-0.08%	0.00%	0.02%	-0.03%	0.26%	-0.10%	-0.13%	-0.34%	0.12%	0.71%
Japan		0.13%	0.01%	0.04%	0.03%	0.11%	0.01%	-0.01%	0.02%	-0.01%	0.00%
Australia											
RBA Cash Rate		0.10%	0.00%	0.00%	0.00%	0.00%	-0.15%	0.00%	0.10%	0.75%	1.50%
PNG CPI Index											
Latest 12 mth % change		5.80%							2.90%	4.30%	4.50%
Currencies											
Percentage changes											
PGK/USD		0.2850	0.00%	0.0%	0.0%	0.0%	-0.3%	-1.0%	-2.9%	-1.2%	-4.0%
PGK/AUD		0.3782	0.21%	0.0%	1.2%	2.5%	-8.1%	-4.5%	-11.7%	-0.5%	6.1%
PGK/GBP		0.2072	0.15%	0.0%	0.1%	0.9%	-6.2%	-5.3%	-6.6%	-4.4%	1.8%
PGK/NZD		0.4101	0.26%	0.0%	0.5%	3.2%	-9.2%	-3.6%	-9.5%	-1.4%	1.5%
PGK/JPY		31.570	0.99%	0.0%	1.3%	2.5%	-7.4%	-3.1%	-7.9%	-2.7%	-6.1%
AUD/USD		0.7536	0.72%	0.0%	-1.2%	-2.4%	-2.2%	8.5%	3.6%	9.9%	-9.5%
USD/JPY		110.760	1.00%	0.0%	1.4%	2.4%	7.4%	-2.2%	-2.1%	-5.1%	-2.1%
EUR/USD		1.1717	0.61%	0.0%	-0.6%	-2.0%	-4.7%	4.8%	4.6%	9.7%	-4.4%
GBP/USD		1.3761	0.80%	0.0%	-0.1%	-0.9%	1.0%	6.2%	4.5%	3.9%	-5.7%
Equity Indices											
Percentage changes											
Papua New Guinea											
KS Index		6,104.61	1.00%	0.0%	0.0%	0.0%	0.9%	5.2%	12.3%	-3.4%	21.1%
KS Home Index		13,312.29	0.18%	0.0%	0.0%	0.0%	0.0%	0.0%	0.2%	1.5%	15.0%
Australia											
All Ordinaries		7,064.20	0.93%	0.0%	0.0%	1.7%	3.1%	14.0%	0.1%	0.7%	19.1%
S&P/ASX 100		5,634.30	0.95%	0.0%	0.2%	1.7%	3.8%	13.4%	-1.8%	-2.1%	18.9%
S&P/ASX 20		3,811.40	0.92%	0.0%	0.2%	0.7%	5.3%	14.7%	-3.0%	-1.5%	15.3%
S&P/ASX 50		6,591.60	0.96%	0.0%	0.2%	1.2%	4.4%	12.7%	-2.9%	-4.9%	19.1%
S&P/ASX 50 Accumulation		76,043.80	1.00%	0.0%	0.2%	1.3%	5.7%	13.2%	-1.9%	-1.9%	24.4%
S&P/ASX Midcap 50		8,279.60	0.92%	0.0%	-0.3%	4.0%	0.4%	16.6%	4.5%	14.5%	17.7%
S&P/ASX Small Ordinaries		3,171.70	0.93%	0.0%	-0.6%	3.3%	2.7%	13.3%	4.9%	6.6%	17.9%
S&P/ASX 200		6,828.69	0.95%	0.0%	0.1%	1.8%	3.7%	13.3%	-1.4%	-1.5%	18.4%
S&P/ASX 200 Accumulation		77,014.58	0.99%	0.0%	0.1%	1.9%	4.8%	13.7%	-0.4%	1.4%	23.4%
S&P/ASX 300		6,814.22	0.95%	0.0%	0.1%	1.8%	3.6%	13.4%	-1.0%	-1.1%	18.2%
S&P/ASX 200 Energy		8,287.60	0.70%	0.0%	-1.8%	-3.4%	2.8%	26.2%	-15.2%	-29.9%	18.2%
S&P/ASX 200 Materials		16,005.60	0.82%	0.0%	1.4%	-0.9%	2.2%	15.2%	2.2%	13.4%	22.1%
S&P/ASX 200 Industrials		5,859.20	0.54%	0.0%	1.5%	3.5%	-1.9%	4.6%	-0.2%	-14.1%	22.6%
S&P/ASX 200 Consumer Discretionary		3,142.40	0.93%	0.0%	-1.3%	7.0%	8.0%	10.9%	7.7%	8.6%	27.2%
S&P/ASX 200 Consumer Staples		12,528.40	0.49%	0.0%	-0.4%	2.5%	-0.9%	6.2%	-4.9%	3.6%	18.0%
S&P/ASX 200 Healthcare		40,547.60	0.33%	0.0%	-1.4%	6.5%	-3.1%	-1.1%	0.3%	3.0%	41.2%
S&P/ASX 200 Financials		6,080.00	0.95%	0.0%	0.1%	-0.1%	11.8%	21.8%	-6.9%	-9.0%	7.4%
S&P/ASX 200 Information Technology		1,993.20	0.65%	0.0%	0.4%	1.7%	-9.4%	24.7%	12.3%	56.3%	31.8%
S&P/ASX 200 Telecommunication Services		1,364.30	0.87%	0.0%	-0.1%	6.0%	7.5%	12.3%	-4.3%	0.9%	22.3%
S&P/ASX 200 Utilities		6,284.00	0.21%	0.0%	-1.8%	6.6%	-1.8%	-7.1%	-9.5%	-21.5%	10.1%
S&P/ASX 200 A-REIT		1,426.00	0.84%	0.0%	0.0%	3.6%	-1.2%	11.8%	6.7%	-8.0%	14.0%
S&P/ASX 200 Financial-x-A-REIT		6,781.30	0.95%	0.0%	0.1%	-0.1%	11.8%	21.8%	-6.9%	-9.0%	7.4%
North American											
DJIA		33,153.21	0.96%	0.0%	0.2%	5.3%	8.3%	10.2%	7.6%	7.2%	22.3%
S&P 500		4,019.87	0.95%	0.0%	1.1%	4.6%	7.0%	11.7%	8.5%	16.3%	28.9%
NASDAQ		13,480.11	0.89%	0.0%	2.6%	4.3%	4.6%	15.4%	11.0%	43.6%	35.2%
Toronto S&P/TSX		18,990.32	0.99%	0.0%	1.3%	3.3%	8.9%	8.1%	3.9%	2.2%	19.1%
Europe											
FTSE		6,737.30	0.90%	0.0%	0.0%	1.6%	4.3%	10.1%	-4.9%	-14.3%	12.1%
DAX		15,107.17	1.00%	0.0%	2.4%	8.5%	10.1%	7.5%	3.7%	3.5%	25.5%
CAC 40		6,102.96	1.00%	0.0%	1.9%	5.5%	9.9%	15.6%	-2.7%	-7.1%	26.4%
Asia											
Nikkei		29,854.00	0.94%	1.6%	2.3%	3.4%	8.8%	18.4%	4.0%	16.0%	18.2%
Hang Seng		28,938.74	0.74%	0.0%	2.1%	-0.5%	6.3%	16.1%	-4.0%	-3.4%	9.1%
Shanghai		3,484.39	0.76%	0.5%	1.9%	-0.5%	0.3%	7.9%	7.8%	13.9%	22.3%
Sensex		50,029.83	0.90%	0.0%	2.1%	-0.7%	4.8%	25.4%	9.0%	15.8%	14.4%

