

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-Aug-21	52 wk	Movement for the period				Q2 2021	Q1 2021	2020	2019	2018	
			Day	Week	Month	YTD						
Interest Rates												
Central Bank Bills												
28 days	C-bill auctions on Wednesday; reported Thursday/Friday	1.32%	0.00%	-0.01%	-0.01%	-0.01%	0.00%	0.00%	1.33%	1.39%	1.39%	
60 days		2.01%	0.00%	-0.01%	-0.01%	-0.06%	-0.02%	-0.03%	2.07%	2.30%	2.35%	
90 days		2.00%	0.00%	0.00%	0.00%	-0.04%	-0.02%	-0.02%	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 Wednesdays	4.34%	0.00%	0.00%	0.00%	-0.07%	-0.05%	-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	8.50%	0.00%	0.00%	0.00%	0.46%	0.00%	8.04%				
GIS 3Y 2020-23	reported Thursday/Friday	9.00%	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%	9.84%				
GIS 5Y 2020-25		9.70%	0.00%	0.00%	0.00%	-0.16%	0.00%	9.86%				
GIS 6Y 2020-26		9.80%	0.00%	0.00%	0.00%	-0.22%	0.00%	10.02%				
GIS 9Y 2020-29		9.90%	0.00%	0.00%	0.00%	-1.92%	0.00%	11.82%				
GIS 10Y 2020-30		9.90%	0.00%	0.00%	0.00%	-2.63%	0.00%	12.53%				
Kina Facility Rate		3.00%	0.00%	0.00%	0.00%	0.00%	0.00%	3.00%	6.25%	6.25%		
Ten year Government Bond yields												
United States		1.27%	0.57	-0.01%	-0.06%	0.08%	0.35%	-0.27%	0.83%	0.91%	1.92%	2.68%
United Kingdom		0.57%	0.56	0.00%	-0.01%	0.01%	0.38%	-0.13%	0.65%	0.20%	0.82%	1.28%
Australia		1.16%	0.36	-0.06%	-0.05%	-0.09%	0.19%	-0.26%	0.82%	0.97%	1.37%	2.32%
New Zealand		1.82%	0.92	-0.02%	0.01%	0.09%	0.83%	-0.04%	0.82%	0.99%	1.65%	2.37%
France		-0.12%	0.38	0.01%	0.00%	-0.08%	0.22%	0.17%	0.29%	-0.34%	0.12%	0.71%
Japan		0.02%	0.11	-0.01%	0.01%	0.01%	0.00%	-0.04%	0.07%	0.02%	-0.01%	0.00%
Australia	RBA Cash Rate	0.10%		0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.10%	0.75%	1.50%
PNG CPI Index	Latest 12 mth % change	4.60%						0.90%		2.90%	4.30%	4.50%
Currencies												
PGK/USD		0.2850	0.00	0.0%	0.0%	0.0%	0.00%	0.00%	-2.9%	-1.2%	-4.0%	
PGK/AUD		0.3885	0.61	0.0%	0.3%	0.6%	5.0%	1.07%	1.43%	-11.7%	-0.5%	6.1%
PGK/GBP		0.2058	0.22	-0.3%	0.1%	-0.7%	-1.6%	-0.87%	-0.67%	-6.6%	-4.4%	1.8%
PGK/NZD		0.4055	0.41	-0.4%	-0.1%	-0.5%	2.8%	0.30%	2.91%	-9.5%	-1.4%	1.5%
PGK/JPY		31.180	0.75	-0.9%	-0.7%	-0.5%	6.1%	-0.32%	7.52%	-7.9%	-2.7%	-6.1%
AUD/USD		0.7338	0.34	0.0%	-0.2%	-0.6%	-4.8%	-1.05%	-1.41%	9.9%	-0.7%	-9.5%
USD/JPY		109.410	0.97	-0.9%	-0.7%	-0.5%	6.1%	-0.32%	7.50%	-5.1%	-1.5%	-2.1%
EUR/USD		1.1789	0.24	0.5%	0.2%	-0.1%	-4.1%	1.62%	-4.76%	9.7%	-1.9%	-4.4%
GBP/USD		1.3849	0.75	0.3%	-0.2%	0.7%	1.6%	0.86%	0.72%	3.9%	3.4%	-5.7%
Equity Indices												
Papua New Guinea												
KS Index		5,843.40	0.59	0.0%	0.2%	0.0%	-3.4%	-4.28%	0.93%	-3.4%	21.1%	-5.4%
KS Home Index		13,931.40	0.43	0.0%	0.4%	0.0%	4.7%	4.65%	0.00%	1.5%	15.0%	4.8%
Australia												
All Ordinaries		7,849.62	0.98	-0.6%	0.6%	3.8%	14.6%	8.09%	2.43%	0.7%	19.1%	-7.4%
S&P/ASX 100		6,271.30	0.98	-0.6%	0.5%	4.0%	15.5%	7.86%	3.26%	-2.1%	18.9%	-6.5%
S&P/ASX 20		4,266.40	0.97	-0.8%	0.1%	4.0%	17.9%	8.52%	4.94%	-1.5%	15.3%	-5.2%
S&P/ASX 50		7,333.00	0.98	-0.6%	0.4%	4.0%	16.2%	7.52%	3.99%	-4.9%	19.1%	-5.9%
S&P/ASX 50 Accumulation		85,260.30	0.98	-0.6%	0.5%	4.2%	18.5%	8.18%	5.26%	-1.9%	24.4%	-1.5%
S&P/ASX Midcap 50		9,243.10	0.98	-0.6%	1.2%	4.0%	12.1%	9.82%	-0.67%	14.5%	17.7%	-10.5%
S&P/ASX Small Ordinaries		3,498.20	0.98	-0.6%	1.2%	4.9%	13.2%	8.07%	1.34%	6.6%	17.9%	-11.3%
S&P/ASX 200		7,582.46	0.97	-0.6%	0.6%	4.1%	15.1%	7.69%	3.09%	-1.5%	18.4%	-6.9%
S&P/ASX 200 Accumulation		86,110.21	0.98	-0.6%	0.7%	4.2%	17.2%	8.29%	4.26%	1.4%	23.4%	-2.8%
S&P/ASX 300		7,576.27	0.98	-0.6%	0.6%	4.1%	15.2%	7.89%	3.00%	-1.1%	18.8%	-7.1%
S&P/ASX 200 Energy		7,695.10	0.51	-3.4%	-2.0%	-3.6%	-4.5%	-2.88%	2.86%	-29.9%	18.2%	-10.8%
S&P/ASX 200 Materials		17,900.20	0.88	-1.0%	0.2%	1.4%	14.2%	8.86%	0.66%	13.4%	22.1%	-2.3%
S&P/ASX 200 Industrials		6,459.90	0.93	0.3%	0.1%	0.2%	8.1%	5.78%	-1.83%	-14.1%	22.6%	-3.8%
S&P/ASX 200 Consumer Discretionary		3,588.10	0.99	-0.3%	2.0%	4.8%	23.3%	11.09%	7.44%	8.6%	27.2%	-10.7%
S&P/ASX 200 Consumer Staples		14,175.30	1.00	1.1%	3.2%	6.2%	12.1%	5.13%	-0.80%	3.6%	18.0%	1.0%
S&P/ASX 200 Healthcare		46,165.20	0.99	0.1%	0.2%	5.0%	10.3%	9.02%	-2.90%	3.0%	41.2%	17.3%
S&P/ASX 200 Financials		6,729.10	0.96	-1.3%	0.5%	6.2%	23.7%	7.47%	11.32%	-9.0%	7.4%	-14.8%
S&P/ASX 200 Information Technology		2,309.10	0.87	0.2%	0.6%	11.1%	5.0%	12.10%	-11.53%	56.3%	31.8%	5.5%
S&P/ASX 200 Telecommunication Services		1,526.50	1.00	0.1%	2.4%	3.4%	20.3%	10.59%	7.05%	0.9%	22.3%	-21.4%
S&P/ASX 200 Utilities		6,175.00	0.29	-0.2%	1.7%	0.0%	-3.5%	-5.83%	-2.64%	-21.5%	10.1%	-10.1%
S&P/ASX 200 A-REIT		1,591.90	0.97	0.3%	-0.6%	4.0%	10.3%	8.94%	-1.13%	-8.0%	14.0%	-2.1%
S&P/ASX 200 Financial-x-A-REIT		7,505.20	0.96	-1.3%	0.5%	6.2%	23.7%	7.47%	11.32%	-9.0%	7.4%	-14.8%
North American												
DJIA		35,625.40	1.00	0.3%	1.5%	4.9%	16.4%	4.61%	7.76%	7.2%	22.3%	-5.6%
S&P 500		4,479.71	1.00	0.3%	1.1%	5.2%	19.3%	8.17%	5.77%	16.3%	28.9%	-6.2%
NASDAQ		14,793.76	0.98	-0.2%	-0.4%	3.6%	14.8%	9.49%	2.78%	43.6%	35.2%	-3.9%
Toronto S&P/TSX		20,483.42	0.99	-0.2%	0.2%	3.8%	17.5%	7.83%	7.27%	2.2%	19.1%	-11.6%
Europe												
FTSE		7,153.98	0.96	-0.9%	0.3%	4.5%	10.7%	4.82%	3.92%	-14.3%	12.1%	-12.5%
DAX		15,925.73	0.99	-0.3%	1.1%	5.2%	16.1%	3.48%	9.40%	3.5%	25.5%	-18.3%
CAC 40		6,838.77	0.98	-0.8%	0.4%	8.6%	23.2%	7.26%	9.29%	-7.1%	26.4%	-11.0%
Asia												
Nikkei		27,523.19	0.61	-1.6%	-1.1%	-0.5%	0.3%	-1.33%	6.32%	16.0%	18.2%	-12.1%
Hang Seng		26,181.46	0.38	-0.8%	-0.4%	-4.8%	-3.9%	1.58%	4.21%	-3.4%	9.1%	-13.6%
Shanghai		3,517.35	0.63	0.0%	0.6%	-0.6%	1.3%	4.34%	-0.90%	13.9%	22.3%	-24.6%
Sensex		55,582.58	1.00	0.3%	2.2%	5.8%	16.4%	6.01%	3.68%	15.8%	14.4%	5.9%

