

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

04-Apr-18

Reporting closing prices for prior day

		Closing prices	52	Movement for the period				Q1 2018	Q4 2017	2017	2016	2015
		03-Apr-18	wk	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;	1.40%	0.95	0.00%	0.00%	0.00%	-0.01%	-0.01%	0.04%	1.41%	1.18%	1.30%
60 days	reported Thursday/Friday	2.35%	1.00	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	2.35%	2.35%	2.32%
90 days		2.51%	0.00	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	2.51%	2.51%	2.52%
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%	1.22%	1.44%
63 days		2.37%	0.00	0.00%	0.00%	-0.03%	-0.03%	-0.03%	0.00%	2.40%	2.40%	2.44%
91 days		2.42%	0.00	0.00%	0.00%	-0.03%	-0.03%	-0.03%	-0.03%	2.45%	2.61%	2.58%
182 days	Tbill auctions are irregular Wednes	4.72%	0.00	0.00%	0.00%	0.00%	-0.01%	-0.01%	0.00%	4.73%	4.72%	4.65%
273 days		6.76%	1.00	0.00%	0.00%	0.00%	0.00%	0.00%	0.0%	6.76%	*first issued in May'17	
364 days	reported Thursday/Friday	8.04%	1.00	0.00%	0.00%	0.00%	0.01%	0.01%	0.03%	8.03%	7.77%	7.60%
Government Inscribed Stock												
GIS 3Y	GIS auctions usually monthly	9.48%	0.95	0.00%	0.00%	0.00%	0.00%	0.00%	-0.02%	9.48%	9.10%	9.97%
GIS 5Y	reported Thursday/Friday	10.53%	0.33	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	10.53%	10.60%	11.33%
GIS 10Y		11.53%	0.75	0.00%	0.00%	0.00%	0.00%	0.00%	-0.01%	11.53%	11.27%	11.16%
GIS 15Y		12.77%	0.81	0.00%	0.00%	0.00%	0.00%	0.00%	-0.03%	12.77%	12.53%	12.00%
GIS 17Y		13.74%		0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	13.74%	13.74%	13.74%
Kina Facility Rate		6.25%		0.00%	0.00%			0.00%		6.25%	6.25%	6.25%
Ten year Government Bond yields												
United States		2.78%	0.81	0.05%	0.00%	-0.11%	0.37%	0.33%	0.07%	2.41%	2.44%	2.29%
United Kingdom		1.36%	0.60	0.01%	-0.06%	-0.16%	0.17%	0.16%	-0.18%	1.19%	1.24%	1.99%
Australia		2.61%	0.43	0.01%	-0.05%	-0.22%	-0.02%	-0.03%	-0.21%	2.63%	2.77%	2.88%
France		0.73%	0.34	0.01%	0.00%	-0.20%	-0.06%	-0.06%	0.04%	0.79%	0.69%	0.99%
Japan		0.03%	0.35	-0.02%	-0.01%	-0.03%	-0.02%	-0.01%	-0.02%	0.05%	0.05%	0.27%
Australia		1.50%		0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	1.50%	1.50%	2.00%
RBA Cash Rate		4.7%							1.30%	4.70%	6.70%	6.00%
Latest 12 mth % change												
Currencies												
		Percentage changes										
PGK/USD		0.3075	0.00	0.0%	0.0%	-0.3%	-0.6%	-0.6%	-1.0%	-1.7%	-5.3%	-14.3%
PGK/AUD		0.4000	0.41	0.0%	0.6%	0.8%	0.8%	1.0%	-0.5%	-8.9%	-4.4%	-3.8%
PGK/GBP		0.2187	0.07	0.0%	1.2%	-1.9%	-4.9%	-5.0%	-1.4%	-10.3%	14.3%	-10.0%
PGK/NZD		0.4252	0.22	0.0%	0.7%	-0.2%	-2.4%	-2.1%	0.5%	-3.7%	-6.8%	-1.9%
PGK/JPY		32.590	0.09	0.0%	0.3%	-0.5%	-6.6%	-6.1%	-0.9%	-5.0%	-8.2%	-13.7%
AUD/USD		0.7688	0.44	0.0%	-0.6%	-1.1%	-1.5%	-1.7%	-0.4%	7.8%	-0.9%	-10.9%
USD/JPY		105.970	0.12	0.0%	0.3%	-0.2%	-6.0%	-5.5%	0.0%	-3.4%	-3.1%	0.6%
EUR/USD		1.2311	0.88	0.0%	-1.1%	-0.3%	3.0%	3.2%	1.5%	13.4%	-3.6%	-10.1%
GBP/USD		1.4062	0.88	0.0%	-1.2%	1.6%	4.5%	4.7%	0.4%	9.6%	-17.1%	-4.8%
MYR/USD		0.2586	0.98	0.0%	0.2%	0.9%	4.9%	4.9%	4.2%	10.6%	-4.3%	-18.3%
Equity Indices												
Papua New Guinea												
		Percentage changes										
KS Index		5,139.44	0.32	0.0%	0.0%	-7.4%	-6.0%	-6.0%	4.7%	13.6%	40.8%	-2.3%
KS Home Index		10,887.09	0.12	0.0%	-0.2%	-0.1%	0.0%	0.0%	-2.2%	2.5%	10.7%	0.5%
Australia												
All Ordinaries		5,859.15	0.29	-0.2%	-1.4%	-3.3%	-5.0%	-4.8%	7.4%	7.8%	7.0%	-0.8%
S&P/ASX 100		4,730.00	0.16	-0.1%	-1.2%	-3.6%	-5.2%	-5.1%	6.2%	6.2%	6.8%	-2.6%
S&P/ASX 20		3,178.10	0.02	0.1%	-0.9%	-4.1%	-5.4%	-5.5%	5.1%	2.1%	3.5%	-6.4%
S&P/ASX 50		5,604.50	0.05	0.0%	-1.0%	-3.6%	-5.3%	-5.4%	5.3%	4.6%	5.9%	-3.9%
S&P/ASX Midcap 50		6,552.30	0.61	-0.8%	-2.9%	-3.7%	-4.2%	-3.4%	11.5%	17.9%	13.5%	7.6%
S&P/ASX Small Ordinaries		2,652.80	0.68	-0.5%	-2.6%	-2.2%	-4.2%	-3.8%	13.2%	16.3%	9.5%	6.4%
S&P/ASX 200		5,751.92	0.21	-0.1%	-1.4%	-3.5%	-5.2%	-5.0%	6.8%	7.0%	7.0%	-2.1%
S&P/ASX 300		5,717.37	0.22	-0.1%	-1.4%	-3.5%	-5.1%	-5.0%	6.9%	7.2%	7.0%	-1.9%
S&P/ASX 200 Energy		10,279.00	0.64	2.2%	0.6%	0.8%	-5.7%	-7.7%	17.9%	20.6%	12.9%	-31.0%
S&P/ASX 200 Materials		11,098.60	0.63	0.9%	-1.4%	-3.3%	-4.2%	-5.1%	12.9%	18.5%	39.1%	-19.5%
S&P/ASX 200 Industrials		5,574.70	0.31	-1.2%	-1.6%	-1.6%	-5.5%	-4.3%	4.2%	13.9%	6.5%	12.5%
S&P/ASX 200 Consumer Discretionary		2,197.00	0.33	-1.5%	-3.2%	-3.2%	-6.8%	-5.3%	10.8%	9.6%	7.8%	13.8%
S&P/ASX 200 Consumer Staples		10,117.50	0.72	-1.8%	-1.4%	-1.4%	-1.2%	-1.3%	10.0%	15.4%	0.9%	-4.2%
S&P/ASX 200 Healthcare		26,040.40	0.74	0.1%	-1.7%	-3.6%	6.2%	6.1%	8.1%	24.0%	-0.2%	13.4%
S&P/ASX 200 Financials		6,048.70	0.00	-0.5%	-1.3%	-5.6%	-7.4%	-6.9%	2.0%	-0.4%	4.2%	0.7%
S&P/ASX 200 Information Technology		1,003.90	0.74	-1.5%	-3.8%	-3.2%	-0.8%	0.7%	15.6%	22.9%	1.7%	3.4%
S&P/ASX 200 Telecommunication Services		1,143.90	0.01	0.3%	-1.9%	-6.4%	-12.5%	-12.8%	6.3%	-26.6%	-12.0%	-2.9%
S&P/ASX 200 Utilities		7,496.10	0.11	-0.8%	0.7%	0.3%	-9.1%	-8.3%	2.3%	4.5%	13.7%	17.4%
S&P/ASX 200 A-REIT		1,293.60	0.14	-0.7%	-0.3%	-0.9%	-7.9%	-7.3%	6.3%	0.7%	8.1%	8.9%
S&P/ASX 200 Financial-x-A-REIT		6,746.30	0.00	-0.5%	-1.3%	-5.6%	-7.4%	-6.9%	2.0%	-0.4%	1.2%	-0.8%
North American												
DJIA		24,033.36	0.58	1.6%	0.7%	-3.4%	-2.8%	-2.5%	10.3%	25.1%	12.3%	-1.2%
S&P 500		2,614.45	0.52	1.3%	0.1%	-4.2%	-2.2%	-1.2%	6.1%	19.4%	8.5%	0.2%
NASDAQ		6,941.28	0.64	1.0%	-1.0%	-5.8%	0.5%	2.3%	6.3%	28.2%	6.3%	7.0%
Toronto S&P/TSX		15,150.00	0.16	-0.4%	-0.3%	-2.4%	-6.3%	-5.3%	3.7%	6.1%	16.7%	-10.5%
Europe												
FTSE		7,030.46	0.16	-0.4%	0.4%	-1.6%	-8.6%	-8.2%	4.3%	7.6%	13.8%	-4.4%
DAX		12,002.45	0.12	-0.8%	0.3%	-0.9%	-7.1%	-6.4%	0.7%	12.5%	6.9%	9.6%
CAC 40		5,152.12	0.29	-0.3%	0.7%	-0.4%	-3.0%	-2.7%	-0.3%	9.3%	4.0%	9.5%
Asia												
Nikkei		21,292.29	0.51	-0.5%	-0.1%	-0.6%	-6.5%	-7.1%	11.8%	19.1%	0.4%	9.1%
Hang Seng		30,180.10	0.68	0.3%	-2.0%	-1.1%	0.9%	0.6%	8.6%	36.0%	0.4%	-7.2%
Shanghai		3,136.63	0.17	-0.8%	-0.9%	-4.7%	-5.2%	-4.4%	-1.2%	6.6%	-12.6%	9.8%
Sensex		33,370.63	0.58	0.3%	0.6%	0.2%	-2.0%	-3.2%	8.9%	27.9%	2.5%	-1.7%



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1 standard deviation move up (33%)
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04-Apr-18

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				Day	Week	Month	YTD					
Indices												
MSCI AC Asia-ex-Japan*	USD	506.57	0.72	0.0%	-0.8%	0.7%	0.6%	0.5%	8.2%	41.7%	5.7%	-9.4%
MSCI ACWI-ex-Australia*	USD	238.97	0.59	0.5%	-0.9%	-2.2%	-1.6%	-0.9%	5.7%	24.1%	7.0%	-1.5%
MSCI All Country World Index*	USD	241.94	0.59	0.5%	-0.9%	-2.3%	-1.7%	-1.0%	5.7%	24.0%	7.1%	-1.7%
MSCI ACWI Minimum Volatility	USD	1,839.72	0.54	0.5%	0.1%	-0.4%	-1.6%	-1.3%	4.4%	15.6%	5.2%	0.6%
MSCI World Net Local		4,333.68	0.52	0.6%	-0.4%	-2.4%	-3.0%	-2.3%	5.3%	18.5%	9.0%	2.1%
iShare Emerging Markets		47.88	0.68	1.0%	0.7%	-1.6%	1.6%	2.5%	5.2%	34.6%	8.4%	-17.8%
VIX Volatility S&P500		21.10	0.42	-10.7%	-6.2%	14.9%	91.1%	80.9%	16.1%	-21.4%	-18.8%	8.6%
Commodities												
Light Crude (WTI)	US\$/bbl	63.51	0.89	0.8%	-1.8%	1.9%	5.1%	7.5%	16.9%	12.5%	46.5%	-31.2%
Brent Crude	US\$/bbl	68.12	0.90	0.7%	-2.1%	3.9%	1.9%	5.1%	16.2%	17.7%	55.3%	-36.2%
Gold	US\$/oz	1,337.30	0.83	-0.7%	-1.0%	0.1%	2.1%	1.4%	1.9%	13.7%	8.5%	-10.4%
Silver	US\$/oz	16.39	0.31	-1.7%	-0.8%	-2.3%	-4.4%	-5.1%	2.8%	7.2%	14.8%	-10.7%
Copper	US\$/lb	3.06	0.70	0.4%	2.6%	-2.9%	-7.2%	-8.3%	11.7%	31.7%	16.8%	-24.0%
Iron Ore	US\$/mt	61.49	0.28	0.0%	0.7%	-19.0%	-13.1%	-14.0%	10.7%	-10.0%	81.3%	-37.4%
Malaysian Palm Oil* RM/tn		2,410	0.12	-0.8%	0.4%	-3.3%	-1.4%	-2.7%	-10.1%	-24.1%	39.3%	0.8%
LNG *Jap/Korea	US\$/mmBtu	7.15	0.29	-0.6%	-1.1%	-16.0%	-36.0%	-35.5%	36.8%	42.2%	14.5%	-31.8%
ICCO Cocoa	US\$/mt	2,498	0.84	-5.2%	-2.2%	1.8%	32.0%	35.1%	-7.4%	-11.0%	-34.2%	11.0%
ICO Coffee	US\$/lb	117	0.11	0.2%	-2.0%	-2.8%	-7.6%	-6.4%	-1.4%	-7.9%	10.8%	-25.8%
Equities												
Domestic												
	PGK K	Arbitrage	POMSox	Percentage changes								
Bank South Pacific			9.56	0.80	0.0%	0.0%	0.1%	0.6%	-1.0%	5.6%	20.0%	5.0%
Credit Corporation			1.60	0.04	0.0%	0.0%	0.0%	-3.0%	-7.3%	-12.2%	-16.4%	-13.5%
City Pharmacy			0.66	0.00	0.0%	-12.0%	-12.0%	-12.0%	-23.5%	-25.0%	-24.8%	-7.6%
Kina Petroleum Limited		0.20	0.30	0.0%	-25.0%	-25.0%	-25.0%	-25.0%	0.0%	0.0%	0.0%	-46.7%
Kina Asset Management Limited			0.94	0.00	0.0%	0.0%	0.0%	-1.1%	1.1%	-2.1%	14.1%	-15.0%
Kina Securities Limited		2.15	2.46	0.60	0.0%	2.5%	2.5%	-1.6%	-3.8%	-7.4%	1.9%	27.4%
Airlines PNG			0.12	0.63	0.0%	0.0%	0.0%	0.0%	0.0%	-20.0%	-54.5%	0.0%
Steamship Trading Company		46.25	5.00	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%
Oil Search Limited		17.70	18.50	0.38	0.0%	0.0%	0.0%	2.7%	5.0%	3.0%	24.5%	-12.1%
Highlands Pacific Limited		0.23	0.20	1.00	0.0%	0.0%	0.0%	25.0%	25.0%	-15.8%	-5.0%	33.3%
Newcrest Mining Limited		50.03	50.00	0.29	0.0%	0.0%	-13.0%	-12.3%	5.6%	23.9%	76.9%	8.3%
Australia												
AMP Limited			4.94	0.23	-1.0%	-2.8%	-7.7%	-4.8%	7.5%	3.0%	-13.6%	6.0%
ANZ Banking Group Limited			26.55	0.00	-1.2%	-3.1%	-7.1%	-7.6%	-2.9%	-5.5%	8.9%	-13.0%
BHP Billiton Limited			28.71	0.67	1.8%	-1.0%	-3.4%	-2.9%	14.7%	18.0%	40.3%	-34.9%
Bougainville Copper Limited			0.21	0.13	2.5%	0.0%	2.5%	-24.1%	-3.6%	35.0%	-16.7%	-5.9%
Bank of Queensland			10.81	0.03	-1.4%	-3.0%	-9.2%	-15.0%	-2.0%	7.2%	-14.8%	14.4%
Brambles Limited			9.90	0.57	-0.8%	0.1%	4.2%	-1.7%	11.9%	-18.8%	7.2%	8.8%
Commonwealth Bank of Australia			72.26	0.03	-0.1%	-0.2%	-4.5%	-10.1%	6.8%	-2.5%	-3.6%	-0.1%
Coca Cola Amatil			8.75	0.36	0.9%	-0.1%	-1.5%	2.8%	10.1%	-15.9%	8.8%	-0.2%
CSL			156.00	0.74	0.3%	-1.6%	-4.5%	10.4%	5.5%	40.7%	-4.7%	21.5%
Fortescue Mining			4.26	0.00	-1.6%	-7.0%	-11.4%	-12.7%	-5.1%	-17.1%	215.0%	-31.8%
Highlands Pacific Limited			0.09	0.60	2.2%	1.1%	12.3%	-13.3%	66.7%	87.5%	-16.4%	17.5%
Horizon Oil Ltd			0.13	0.81	-3.8%	0.0%	-13.8%	34.4%	63.2%	66.1%	-30.0%	-50.0%
Kina Securities Ltd			0.86	0.59	-2.3%	-1.1%	2.4%	15.4%	-11.8%	-29.0%	-3.7%	9.0%
Kina Petroleum Ltd			0.08	0.23	0.0%	0.0%	-15.8%	-15.8%	8.0%	5.6%	-35.7%	-57.6%
Macquarie Group Ltd			102.08	0.81	-0.8%	-1.9%	-1.4%	2.5%	9.6%	14.4%	5.3%	42.0%
Mirvac Group			2.14	0.25	-0.5%	-0.9%	0.5%	-8.9%	2.6%	10.3%	7.6%	11.2%
National Australia Bank			28.43	0.03	-0.2%	-0.7%	-5.5%	-3.9%	-6.1%	-3.6%	1.6%	-10.1%
Newcrest Mining Limited			20.01	0.11	2.3%	1.0%	-7.6%	-12.3%	8.6%	12.7%	56.1%	19.1%
Oil Search Limited			7.08	0.41	-1.0%	-3.8%	-1.9%	-9.1%	11.3%	8.6%	7.0%	-15.1%
Origin Energy Ltd			8.82	0.69	1.4%	-1.2%	-1.2%	-6.4%	25.9%	42.9%	40.2%	-59.7%
Pilbara Minerals Ltd			0.84	0.58	1.8%	-4.5%	-0.6%	-24.7%	75.6%	123.0%	56.3%	661.9%
Qbe Insurance Group Ltd			9.53	0.00	-1.0%	-1.0%	-3.7%	-10.8%	6.7%	-14.0%	-1.4%	12.3%
Rio Tinto Limited			74.19	0.67	2.0%	0.0%	-2.5%	-2.1%	13.9%	26.6%	34.0%	-22.9%
Santos Limited			5.89	1.00	16.2%	13.5%	16.4%	8.1%	35.6%	35.6%	9.2%	-55.4%
Stockland			3.98	0.04	-1.2%	-0.3%	-1.5%	-11.2%	4.2%	-2.2%	11.7%	-0.5%
Steamship Trading Company			18.50	0.28	0.0%	0.0%	3.9%	6.8%	-17.5%	-21.3%	12.8%	-39.1%
Suncorp Metway Limited			13.33	0.30	-0.1%	-1.0%	-4.6%	-3.8%	6.2%	2.5%	11.4%	-13.7%
Sydney Airport			6.57	0.18	-2.1%	-1.1%	-0.5%	-6.8%	-0.8%	17.7%	-5.7%	34.8%
Transurban Group			11.23	0.09	-1.7%	-0.4%	-3.1%	-9.7%	4.6%	20.4%	-1.4%	22.0%
Telstra Corporation Limited.			3.15	0.01	0.3%	-1.9%	-6.5%	-13.2%	4.0%	-28.8%	-9.1%	-6.0%
Wesfarmers Ltd			41.45	0.27	-0.3%	-0.6%	0.4%	-6.7%	7.5%	5.4%	1.3%	-0.3%
Westpac Banking Corporation			28.63	0.01	0.0%	-0.2%	-5.7%	-8.7%	1.8%	-3.8%	-2.9%	1.2%
Woolworths Limited			26.46	0.58	0.6%	-0.4%	-2.3%	-3.1%	8.3%	13.3%	-1.6%	-20.1%
Woodside Petroleum Limited			29.45	0.19	0.7%	-0.2%	1.6%	-11.0%	13.7%	6.2%	8.5%	-24.4%
International												
*as at 02-Apr-18												
iShare MSCI All Asia ex Japan	USD \$	77.00	0.70	1.2%	0.5%	-0.7%	1.0%	1.7%	5.6%	38.8%	2.6%	-11.7%
Blackrock Int Equity Fund*	AUD \$	15.81	0.78	0.0%	0.5%	-0.7%	0.8%	-0.1%	6.2%	6.2%	-6.5%	4.8%
Blackrock Australian Equity Fund*	AUD \$	1.59	0.36	0.0%	-0.5%	-1.9%	-5.2%	-4.7%	7.2%	4.3%	-0.5%	-4.3%
Vanguard International Share*	AUD \$	2.10	0.76	0.0%	0.4%	-0.8%	0.1%	-0.7%	5.7%	5.9%	4.4%	5.5%
Vanguard FTSE World exUS	USD \$	53.98	0.58	0.8%	0.7%	-1.9%	-1.4%	-0.6%	3.8%	23.9%	1.8%	-7.4%
Vanguard FTSE Europe	USD \$	57.79	0.54	0.7%	0.7%	-1.9%	-2.3%	-1.7%	1.4%	23.4%	-3.9%	-4.8%
iShares Core MSCI Europe	USD \$	49.30	0.55	0.6%	0.5%	-1.4%	-1.7%	-1.0%	1.0%	23.3%	-3.7%	-3.4%
iShares Asia 50	USD \$	67.69	0.76	1.7%	0.5%	-0.8%	2.5%	3.4%	7.6%	42.8%	9.4%	-10.2%
iShares MSCI Japan	USD \$	60.21	0.68	1.3%	1.6%	-0.7%	0.5%	1.3%	7.6%	22.7%	-1.3%	10.1%
Acadian Global Managed Volatility Equity Fund		1.74	0.77	0.0%	2.1%	0.9%	0.8%	0.0%	4.8%	8.3%	2.1%	1.3%
Lazard Global Managed Volatility Fund - Australia*		1.14	0.86	0.0%	0.8%	0.5%	1.2%	0.6%	5.7%			

*Lazard performance since inception 28.02.17