

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	52	Movement for the period				Q1 2018	Q4 2017	2017	2016	2015
		20-Jun-18	wk	Day	Week	Month	YTD					
Interest Rates		Change to today's price from closing prices of prior period										
Central Bank Bills		For interest rates, rate at end of each respective year reported.										
28 days	C-bill auctions on Wednesday; reported Thursday/Friday	1.40%	0.93	0.00%	0.00%	0.00%	-0.01%	-0.01%	0.04%	1.41%	1.18%	1.30%
60 days		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		Tbill auctions are irregular Wednes										
28 days		1.26%		0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	1.26%	1.22%	1.44%
63 days		2.36%	0.00	0.00%	0.00%	0.00%	-0.04%	-0.03%	0.00%	2.40%	2.40%	2.44%
91 days		2.40%	0.00	0.00%	0.00%	0.00%	-0.05%	-0.03%	-0.03%	2.45%	2.61%	2.58%
182 days		4.72%	0.50	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%	0.92	-0.01%	-0.01%	0.00%	0.01%	0.01%	0.03%	8.03%	7.77%	7.60%
Government Inscribed Stock												
GIS 4Y 2018-21	GIS auctions usually monthly	9.50%	1.00	0.02%	0.02%	0.02%	0.02%	0.00%	-0.02%	9.48%	9.10%	9.97%
GIS 5Y 2018-22	reported Thursday/Friday	10.48%	0.00	0.00%	0.00%	0.00%	-0.05%	0.00%	0.00%	10.53%	10.60%	11.33%
GIS 8Y 2018-25		11.54%	1.00	0.01%	0.01%	0.01%	0.01%	0.00%	-0.01%	11.53%	11.27%	11.16%
GIS 10Y 2018-28		12.58%	0.04	0.01%	0.01%	0.01%	-0.19%	0.00%	-0.03%	12.77%	12.53%	12.00%
GIS 17Y 2013-31		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		2.94%	0.84	0.04%	-0.03%	-0.05%	0.53%	0.33%	0.07%	2.41%	2.44%	2.29%
United Kingdom		1.30%	0.48	0.01%	-0.07%	-0.14%	0.11%	0.16%	-0.18%	1.19%	1.24%	1.99%
Australia		2.65%	0.52	0.03%	-0.12%	-0.19%	0.02%	-0.03%	-0.21%	2.63%	2.77%	2.88%
France		0.71%	0.25	0.01%	-0.13%	-0.10%	-0.07%	-0.06%	0.04%	0.79%	0.69%	0.99%
Japan		0.04%	0.42	0.01%	-0.02%	-0.01%	-0.01%	-0.01%	-0.02%	0.05%	0.05%	0.27%
Australia	RBA Cash Rate	1.50%		0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	1.50%	1.50%	2.00%
PNG CPI Index	Latest 12 mth % change	4.7%							1.30%	4.70%	6.70%	6.00%
Currencies		Percentage changes										
PGK/USD		0.3055	0.00	0.0%	-0.3%	-0.3%	-1.3%	-0.6%	-1.0%	-1.7%	-5.3%	-14.3%
PGK/AUD		0.4128	0.96	-0.3%	2.0%	1.5%	4.1%	1.0%	-0.5%	-8.9%	-4.4%	-3.8%
PGK/GBP		0.2320	0.54	0.7%	1.1%	1.4%	0.9%	-5.0%	-1.4%	-10.3%	14.3%	-10.0%
PGK/NZD		0.4423	0.64	0.1%	1.1%	-0.4%	1.5%	-2.1%	0.5%	-3.7%	-6.8%	-1.9%
PGK/JPY		33.670	0.38	0.6%	-0.7%	-0.6%	-3.5%	-6.1%	-0.9%	-5.0%	-8.2%	-13.7%
AUD/USD		0.7401	0.03	0.3%	-2.2%	-1.8%	-5.2%	-1.7%	-0.4%	7.8%	-0.9%	-10.9%
USD/JPY		110.200	0.56	0.6%	-0.3%	-0.3%	-2.3%	-5.5%	0.0%	-3.4%	-3.1%	0.6%
EUR/USD		1.1577	0.28	-0.3%	-1.4%	-1.6%	-3.1%	3.2%	1.5%	13.4%	-3.6%	-10.1%
GBP/USD		1.3168	0.27	-0.6%	-1.4%	-1.8%	-2.2%	4.7%	0.4%	9.6%	-17.1%	-4.8%
Equity Indices		Percentage changes										
Papua New Guinea												
KSIndex		5,213.45	0.40	0.2%	0.2%	-2.8%	-4.6%	-6.0%	4.7%	13.6%	40.8%	-2.3%
KSIndex Home Index		11,126.32	0.71	0.0%	-0.1%	0.1%	2.2%	0.0%	-2.2%	2.5%	10.7%	0.5%
Australia												
All Ordinaries		6,274.56	1.00	1.1%	2.3%	2.2%	1.7%	-4.8%	7.4%	7.8%	7.0%	-0.8%
S&P/ASX 100		5,064.00	1.00	1.2%	2.5%	2.2%	1.5%	-5.1%	6.2%	6.2%	6.8%	-2.6%
S&P/ASX 20		3,381.80	0.88	1.3%	2.7%	1.5%	0.6%	-5.5%	5.1%	2.1%	3.5%	-6.4%
S&P/ASX 50		6,005.10	1.00	1.2%	2.8%	2.1%	1.4%	-5.4%	5.3%	4.6%	5.9%	-3.9%
S&P/ASX Midcap 50		6,980.00	0.99	0.8%	1.3%	2.9%	2.1%	-3.4%	11.5%	17.9%	13.5%	7.6%
S&P/ASX Small Ordinaries		2,883.00	1.00	0.7%	1.6%	2.8%	4.1%	-3.8%	13.2%	16.3%	9.5%	6.4%
S&P/ASX 200		6,172.58	1.00	1.2%	2.5%	2.3%	1.8%	-5.0%	6.8%	7.0%	7.0%	-2.1%
S&P/ASX 300		6,131.21	1.00	1.1%	2.4%	2.3%	1.8%	-5.0%	6.9%	7.2%	7.0%	-1.9%
S&P/ASX 200 Energy		11,774.10	1.00	1.1%	3.0%	2.8%	8.0%	-7.7%	17.9%	20.6%	12.9%	-31.0%
S&P/ASX 200 Materials		12,092.60	0.85	0.6%	-0.4%	-1.1%	4.4%	-5.1%	12.9%	18.5%	39.1%	-19.5%
S&P/ASX 200 Industrials		6,028.20	0.88	0.4%	1.6%	4.1%	2.2%	-4.3%	4.2%	13.9%	6.5%	12.5%
S&P/ASX 200 Consumer Discretionary		2,466.80	1.00	1.0%	1.5%	4.6%	4.7%	-5.3%	10.8%	9.6%	7.8%	13.8%
S&P/ASX 200 Consumer Staples		11,138.20	1.00	0.8%	2.2%	5.9%	8.8%	-1.3%	10.0%	15.4%	0.9%	-4.2%
S&P/ASX 200 Healthcare		30,726.70	1.00	1.2%	2.4%	5.3%	25.3%	6.1%	8.1%	24.0%	-0.2%	13.4%
S&P/ASX 200 Financials		6,147.00	0.37	2.3%	4.7%	1.3%	-5.9%	-6.9%	2.0%	-0.4%	4.2%	0.7%
S&P/ASX 200 Information Technology		1,138.00	1.00	1.4%	2.7%	6.1%	12.5%	0.7%	15.6%	22.9%	1.7%	3.4%
S&P/ASX 200 Telecommunication Services		1,037.80	0.03	-4.1%	1.1%	0.4%	-20.6%	-12.8%	6.3%	-26.6%	-12.0%	-2.9%
S&P/ASX 200 Utilities		8,132.20	0.53	0.6%	1.0%	6.9%	-1.3%	-8.3%	2.3%	4.5%	13.7%	17.4%
S&P/ASX 200 A-REIT		1,429.90	0.77	0.9%	2.4%	3.0%	1.8%	-7.3%	6.3%	0.7%	8.1%	8.9%
S&P/ASX 200 Financial-x-A-REIT		6,856.00	0.37	2.3%	4.7%	1.3%	-5.9%	-6.9%	2.0%	-0.4%	1.2%	-0.8%
North American												
DJIA		24,657.80	0.63	-0.2%	-2.2%	-0.9%	-0.2%	-2.5%	10.3%	25.1%	12.3%	-1.2%
S&P 500		2,767.32	0.77	0.2%	-0.3%	1.2%	3.5%	-1.2%	6.1%	19.4%	8.5%	0.2%
NASDAQ		7,781.52	1.00	0.7%	1.1%	4.8%	12.7%	2.3%	6.3%	28.2%	6.3%	7.0%
Toronto S&P/TSX		16,275.00	0.96	0.2%	0.1%	2.4%	0.6%	-5.3%	3.7%	6.1%	16.7%	-10.5%
Europe												
FTSE		7,627.40	0.75	0.3%	-1.0%	-2.1%	-0.8%	-8.2%	4.3%	7.6%	13.8%	-4.4%
DAX		12,695.16	0.51	0.1%	-1.5%	-2.2%	-1.7%	-6.4%	0.7%	12.5%	6.9%	9.6%
CAC 40		5,372.31	0.56	-0.3%	-1.5%	-3.5%	1.1%	-2.7%	-0.3%	9.3%	4.0%	9.5%
Asia												
Nikkei		22,555.43	0.68	1.2%	-1.8%	-0.6%	-0.9%	-7.1%	11.8%	19.1%	0.4%	9.1%
Hang Seng		29,696.17	0.56	0.8%	-3.3%	-3.2%	-0.7%	0.6%	8.6%	36.0%	0.4%	-7.2%
Shanghai		2,915.73	0.01	0.3%	-4.4%	-8.0%	-11.8%	-4.4%	-1.2%	6.6%	-12.6%	-9.8%
Sensex		35,547.33	0.86	0.7%	-0.5%	3.5%	4.4%	-3.2%	8.9%	27.9%	2.5%	-1.7%

