

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

03-Jul-17
Reporting closing prices for prior day

	Closing prices 30-Jun-17	52 wk	Movement for the period				Q1 2017	Q4 2016	2016	2015	2014	
			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	1.28%	1.00	0.01%	0.05%	0.10%	0.0%	0.0%	1.18%	1.30%	1.94%	
60 days		2.35%	0.26	0.00%	0.01%	0.00%	0.0%	0.0%	2.35%	2.32%	2.85%	
90 days		2.51%	0.00	0.00%	0.00%	0.00%	0.0%	0.0%	2.51%	2.52%	2.99%	
182 days		4.55%		0.00%	0.00%	0.00%	0.0%	0.0%	4.55%	4.55%	4.55%	
Treasury Bills												
28 days		1.26%		0.00%	0.00%	1.26%	0.1%	0.0%	1.22%	1.44%	1.44%	
63 days		2.38%	0.00	-0.02%	-0.02%	0.38%	0.0%	0.0%	2.40%	2.44%	2.44%	
91 days		2.50%	0.00	0.00%	-0.05%	-0.50%	-0.1%	0.0%	2.61%	2.58%	0.00%	
182 days	Tbill auctions are irregular Wednesday	4.74%	1.00	0.00%	0.01%	0.02%	0.0%	0.0%	4.72%	4.65%	4.65%	
273 days		6.67%			0.03%	0.08%	**from first issuance					
364 days	reported Thursday/Friday	7.94%	1.00	0.01%	0.05%	0.17%	0.1%	0.1%	7.77%	7.60%	7.42%	
Government Inscribed Stock												
2020/2019/2018	GIS auctions usually monthly	9.41%	1.00		0.00%	0.31%	0.0%	0.1%	9.10%	9.97%	7.95%	
2021/2020/2019	reported Thursday/Friday	10.54%	0.03		0.03%	-0.06%	0.0%	-0.4%	10.60%	11.33%	10.73%	
2025/2024/2022		11.53%	0.32		0.00%	0.26%	0.2%	-0.2%	11.27%	11.16%	11.89%	
2029/2028/2027		12.75%	1.00		0.10%	0.22%	0.2%	0.0%	12.53%	12.00%	12.63%	
2031		13.74%			0.00%	0.00%	0.0%	0.0%	13.74%	13.74%	13.74%	
Kina Facility Rate		6.25%							6.25%	6.25%	6.25%	
Ten year Government Bond yields												
United States		2.30%	0.75	0.04%	0.16%	0.14%	-0.14%	-0.1%	0.8%	2.44%	2.29%	2.19%
United Kingdom		1.26%	0.74	0.01%	0.23%	0.22%	0.02%	-0.1%	0.5%	1.24%	1.99%	1.76%
Australia		2.60%	0.67	0.09%	0.23%	0.19%	-0.17%	-0.1%	0.9%	2.77%	2.88%	2.83%
France		0.82%	0.69	0.01%	0.21%	0.11%	0.13%	0.3%	0.5%	0.69%	0.99%	0.83%
Japan		0.09%	0.93	0.02%	0.03%	0.03%	0.04%	0.0%	0.1%	0.05%	0.27%	0.33%
Australia	RBA Cash Rate	1.50%		0.00%	0.00%	0.00%	0.00%	0.0%	0.0%	1.50%	2.00%	2.50%
PNG CPI Index	Latest 12 mth % change	6.0%					1.1%	1.8%	6.6%	6.4%	6.6%	
Currencies												
Percentage changes												
PGK/USD		0.3145	0.00	0.0%	0.0%	0.0%	-0.2%	-0.2%	-0.2%	-5.3%	-14.3%	-2.4%
PGK/AUD		0.4089	0.02	-0.4%	-1.7%	-3.9%	-6.1%	-5.5%	5.0%	-4.4%	-3.8%	5.9%
PGK/GBP		0.2418	0.25	-0.3%	-2.3%	-1.0%	-5.7%	-1.7%	5.3%	14.3%	-10.0%	3.9%
PGK/NZD		0.4292	0.18	-0.2%	-0.7%	-3.4%	-5.1%	-0.5%	4.0%	-6.8%	-1.9%	2.1%
PGK/JPY		35.210	0.65	-0.3%	0.6%	0.3%	-4.2%	-4.3%	15.5%	-8.2%	-13.7%	10.9%
AUD/USD		0.7692	0.95	0.4%	1.7%	4.1%	6.3%	5.7%	-5.1%	-0.9%	-10.9%	-7.8%
USD/JPY		111.960	0.66	-0.3%	0.6%	0.3%	-4.0%	-4.1%	15.4%	-3.1%	0.6%	13.6%
EUR/USD		1.1435	1.00	0.2%	2.4%	1.9%	8.5%	1.3%	-6.1%	-3.6%	-10.1%	-11.6%
GBP/USD		1.3008	0.70	0.3%	2.4%	1.0%	5.9%	1.6%	-5.2%	-17.1%	-4.8%	-6.1%
MYR/USD		0.2329	0.34	0.0%	-0.1%	-0.3%	4.5%	1.4%	-7.7%	-4.3%	-18.3%	-6.4%
Equity Indices												
Percentage changes												
Papua New Guinea												
KSi Index		4,825.79	0.21	-0.1%	0.0%	-1.1%	0.3%	14.0%	0.9%	40.8%	-2.3%	-9.7%
KSi Home Index		11,097.17	0.95	0.0%	0.3%	0.3%	4.4%	4.1%	-1.1%	10.7%	0.5%	16.9%
Australia												
All Ordinaries		5,764.04	0.71	-1.6%	0.2%	-1.0%	0.8%	3.2%	3.5%	7.0%	-0.8%	0.7%
S&P/ASX 100		4,745.30	0.70	-1.7%	0.1%	-1.2%	1.1%	3.7%	4.8%	6.8%	-2.6%	1.5%
S&P/ASX 200		3,236.00	0.58	-1.5%	0.8%	-1.0%	-1.7%	3.6%	6.8%	3.5%	-6.4%	0.6%
S&P/ASX 50		5,667.00	0.65	-1.6%	0.1%	-1.5%	0.1%	3.7%	5.6%	5.9%	-3.9%	0.7%
S&P/ASX Midcap 50		6,258.50	0.88	-1.9%	-0.2%	0.1%	7.9%	4.0%	0.0%	13.5%	7.6%	9.2%
S&P/ASX Small Ordinaries		2,371.90	0.41	-1.3%	0.4%	0.4%	-0.4%	0.4%	-2.9%	9.5%	6.4%	-6.8%
S&P/ASX 200		5,721.49	0.71	-1.7%	0.1%	-1.2%	1.0%	3.5%	4.2%	7.0%	-2.1%	1.1%
S&P/ASX 300		5,668.79	0.71	-1.6%	0.1%	-1.1%	0.9%	3.4%	4.0%	7.0%	-1.9%	0.8%
S&P/ASX 200 Energy		8,711.90	0.48	-1.2%	1.7%	-6.7%	-3.7%	2.1%	7.5%	12.9%	-31.0%	-14.8%
S&P/ASX 200 Materials		9,796.80	0.66	-1.3%	2.7%	-0.4%	0.3%	0.1%	7.7%	39.1%	-19.5%	-14.5%
S&P/ASX 200 Industrials		5,702.40	0.78	-2.2%	-3.2%	-3.4%	10.2%	2.1%	-1.4%	6.5%	12.5%	8.9%
S&P/ASX 200 Consumer Discretionary		2,210.40	0.82	-2.2%	-1.5%	-0.6%	2.8%	1.0%	-2.3%	7.8%	13.8%	-4.2%
S&P/ASX 200 Consumer Staples		9,107.20	0.59	-1.0%	-0.3%	-3.0%	2.7%	8.8%	-1.7%	0.9%	-4.2%	-8.4%
S&P/ASX 200 Healthcare		24,147.80	0.90	-2.5%	-2.1%	3.5%	22.1%	13.9%	-8.8%	-0.2%	13.4%	21.7%
S&P/ASX 200 Financials		6,466.10	0.58	-1.4%	1.6%	0.8%	-1.4%	4.9%	10.8%	4.2%	0.7%	6.5%
S&P/ASX 200 Information Technology		872.30	0.81	-1.6%	-0.2%	-0.7%	6.0%	1.4%	-0.4%	1.7%	3.4%	5.6%
S&P/ASX 200 Telecommunication Services		1,511.40	0.14	-1.7%	-1.3%	-3.1%	-15.2%	-7.5%	-4.3%	-12.0%	-2.9%	14.6%
S&P/ASX 200 Utilities		8,685.30	0.80	-2.0%	-2.8%	-3.8%	10.1%	9.6%	7.7%	13.7%	17.4%	9.9%
S&P/ASX 200 A-REIT		1,311.40	0.19	-3.0%	-4.9%	-7.8%	-6.0%	-1.1%	-2.2%	8.1%	8.9%	20.4%
S&P/ASX 200 Financial-x-A-REIT		7,211.90	0.62	-1.4%	1.6%	0.8%	-1.4%	4.9%	10.8%	1.2%	-0.8%	4.3%
North American												
DJIA		21,349.63	0.95	0.3%	-0.2%	0.7%	8.0%	4.6%	7.9%	12.3%	-1.2%	7.5%
S&P 500		2,423.41	0.92	0.2%	-0.6%	-0.6%	8.2%	5.5%	3.3%	8.5%	0.2%	11.4%
NASDAQ		6,140.42	0.87	-0.1%	-2.0%	-2.6%	14.1%	9.8%	1.3%	6.3%	7.0%	13.4%
Toronto S&P/TSX		15,125.00	0.55	-0.2%	-0.7%	-1.9%	-0.7%	1.7%	3.8%	16.7%	-10.5%	7.0%
Europe												
FTSE		7,312.72	0.75	-0.5%	-1.5%	-3.1%	2.4%	2.5%	3.5%	13.8%	-4.4%	-2.7%
DAX		12,325.12	0.83	-0.7%	-3.2%	-3.9%	7.4%	6.2%	9.2%	6.9%	9.6%	2.7%
CAC 40		5,120.68	0.75	-0.7%	-2.8%	-4.2%	5.3%	4.9%	9.3%	4.0%	9.5%	-0.5%
Asia												
Nikkei		20,033.43	0.96	-0.9%	-0.5%	-0.7%	4.8%	-1.1%	16.2%	0.4%	9.1%	7.1%
Hang Seng		25,764.58	0.95	-0.8%	0.4%	-0.6%	17.1%	9.6%	-5.6%	0.4%	-7.2%	1.5%
Shanghai		3,192.43	0.71	0.1%	1.1%	2.8%	2.9%	3.8%	3.3%	-12.6%	9.8%	54.2%
Sensex		30,921.61	0.93	0.2%	-0.7%	-1.1%	16.1%	11.4%	-4.4%	2.5%	-1.7%	24.9%

Shading Key:

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█	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

		30-Jun-17	52 wk	Movement for the period				Q1 2017	Q4 2016	2016	2015	2014	
				Day	Week	Month	YTD						
Indices													
MSCI AC Asia-ex-Japan*	USD	436.28	0.96	-0.5%	-0.1%	0.6%	22.8%	13.3%	-6.3%	5.7%	-9.4%	5.1%	
MSCI ACWI-ex-Australia*	USD	218.37	0.95	-0.1%	-0.4%	-0.8%	11.5%	6.7%	1.2%	7.0%	-1.5%	4.7%	
MSCI All Country World Index*	USD	221.37	0.55	-0.2%	-0.4%	-0.8%	11.5%	6.8%	1.2%	7.1%	-1.7%	4.4%	
iShare Emerging Markets		41.39	0.93	0.5%	-0.3%	-0.9%	18.2%	12.5%	-6.5%	8.4%	-17.8%	-6.0%	
VIX Volatility S&P500		11.18	0.11	-2.3%	11.6%	14.7%	-20.4%	-11.9%	5.6%	-18.8%	8.6%	16.0%	
Commodities													
Light Crude (WTI)	US\$/bbl	46.04	0.44	2.5%	7.0%	-3.4%	-14.3%	-5.8%	11.4%	46.5%	-31.2%	-45.9%	
Brent Crude	US\$/bbl	47.92	0.40	1.1%	5.2%	-4.1%	-15.7%	-7.0%	15.8%	55.3%	-36.2%	-48.3%	
Gold	US\$/oz	1,242.30	0.46	-0.3%	-1.1%	-3.0%	7.9%	8.6%	-12.6%	8.5%	-10.4%	-1.5%	
Silver	US\$/oz	16.63	0.18	-0.2%	-0.5%	-5.1%	4.0%	14.2%	-16.8%	14.8%	-10.7%	-19.5%	
Copper	US\$/lb	2.71	0.90	0.6%	2.9%	5.3%	8.2%	5.9%	13.3%	16.8%	-24.0%	-16.8%	
Iron Ore	US\$/mt	56.06	0.04	0.0%	1.5%	2.4%	-28.7%	1.8%	36.1%	81.3%	-37.4%	-48.1%	
Malaysian Palm Oil* RM/tn		2,596	0.31	-0.8%	0.3%	-4.9%	-19.3%	-12.0%	16.0%	39.3%	0.8%	-12.8%	
LNG *Jap/Korea	US\$/mmBtu	5.70	0.36	0.0%	0.0%	0.0%	-18.6%	6.3%	22.8%	-5.4%	-36.2%		
ICCO Cocoa	US\$/mt	1,903	0.09	4.4%	3.3%	-4.9%	-10.5%	-1.5%	-23.0%	-34.2%	11.0%	7.4%	
ICO Coffee	US\$/lb	124	0.17	-0.6%	3.4%	-1.2%	-9.5%	1.6%	-9.6%	10.8%	-25.8%	50.5%	
Equities													
Domestic													
	PGK K	Arbitrage	POMSox	Percentage changes									
Bank South Pacific			9.54	0.97	0.0%	0.2%	0.2%	6.0%	4.4%	-1.1%	20.0%	5.0%	-10.5%
Credit Corporation			1.78	0.40	0.0%	0.0%	0.0%	-5.3%	3.7%	1.6%	-16.4%	-13.5%	4.0%
City Pharmacy			0.98	0.00	0.0%	0.0%	0.0%	0.0%	0.0%	-13.0%	-24.8%	-7.6%	-26.5%
Kina Petroleum Limited	0.20		0.40		0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	-46.7%	-21.1%
Kina Asset Management Limited			0.96	0.00	0.0%	0.0%	0.0%	-1.0%	0.0%	0.0%	14.1%	-15.0%	-9.1%
Kina Securities Limited	1.81		2.57	0.53	0.0%	0.0%	-1.2%	-4.8%	-3.7%	0.0%	1.9%	27.4%	**from IPO price
Airlines PNG			0.15		0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	-54.5%	0.0%	-5.7%
Steamship Trading Company	55.64		5.00		0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%
Oil Search Limited	16.68		17.50	0.50	-0.3%	0.0%	-2.8%	0.0%	2.9%	2.8%	24.5%	-12.1%	-8.7%
Highlands Pacific Limited	0.14		0.18	0.60	0.0%	0.0%	0.0%	-5.3%	5.3%	5.6%	-5.0%	33.3%	-25.0%
Newcrest Mining Limited	49.30		46.00	0.14	0.0%	0.0%	0.0%	0.0%	26.1%	0.0%	76.9%	8.3%	-20.0%
Australia													
AMP Limited			5.19	0.50	-2.1%	1.2%	1.4%	3.0%	2.8%	-4.5%	-13.6%	6.0%	25.3%
ANZ Banking Group Limited			28.72	0.57	-1.0%	3.8%	1.6%	-5.6%	4.6%	10.1%	8.9%	-13.0%	-0.4%
BHP Billiton Limited			23.28	0.48	-0.9%	3.9%	-3.3%	-7.1%	-4.1%	12.0%	40.3%	-34.9%	-22.7%
Bougainville Copper Limited			0.30	0.62	-3.2%	-9.1%	-3.2%	50.0%	-10.0%	17.6%	-16.7%	-5.9%	-46.3%
Bank of Queensland			11.45	0.62	-1.7%	4.5%	2.3%	-3.5%	2.4%	4.4%	-14.8%	14.4%	0.2%
Brambles Limited			9.73	0.15	-2.3%	-4.2%	-7.2%	-21.5%	-24.6%	3.5%	7.2%	8.8%	16.2%
Commonwealth Bank of Australia			82.81	0.73	-1.4%	1.9%	3.0%	0.5%	4.2%	13.8%	-3.6%	-0.1%	10.1%
Coca Cola Amatil			9.23	0.21	0.3%	1.9%	-1.8%	-8.8%	6.9%	-1.3%	8.8%	-0.2%	-22.5%
CSL			138.03	0.90	-2.8%	-3.7%	4.6%	37.5%	24.8%	-6.2%	-4.7%	21.5%	25.7%
Fortescue Mining			5.22	0.41	0.2%	12.0%	9.9%	-11.4%	5.8%	19.0%	215.0%	-31.8%	-52.9%
Highlands Pacific Limited			0.06	0.06	0.0%	-1.7%	-5.0%	1.8%	21.4%	-6.7%	-16.4%	17.5%	-6.6%
Horizon Oil Ltd			0.04	0.16	-4.5%	-12.5%	-17.6%	-25.0%	3.6%	43.6%	-30.0%	-50.0%	-47.5%
Kina Securities Ltd			0.74	0.00	-0.7%	-1.3%	-9.2%	-29.5%	-5.7%	7.1%	-3.7%	9.0%	**from IPO price
Kina Petroleum Ltd			0.08	0.19	12.7%	-10.1%	-20.0%	-11.1%	22.2%	18.4%	-35.7%	-86.0%	-25.0%
Macquarie Group Ltd			88.50	0.77	-1.6%	-1.0%	-1.6%	1.6%	3.5%	6.3%	5.3%	42.0%	5.4%
Mirvac Group			2.13	0.45	-3.2%	-6.2%	-6.6%	0.0%	2.8%	-4.9%	7.6%	11.2%	6.0%
National Australia Bank			29.59	0.53	-1.1%	1.0%	-2.2%	-3.5%	8.7%	10.0%	1.6%	-10.1%	-3.5%
Newcrest Mining Limited			20.16	0.35	-2.7%	-5.1%	-5.4%	-0.4%	10.0%	-8.7%	56.1%	19.1%	39.6%
Oil Search Limited			6.82	0.39	-1.2%	4.1%	-4.1%	-4.9%	0.7%	1.1%	7.0%	-15.1%	-2.7%
Origin Energy Ltd			6.86	0.65	0.4%	-0.9%	-10.8%	4.1%	7.0%	21.6%	40.2%	-59.7%	-17.1%
Qbe Insurance Group Ltd			11.81	0.59	-0.4%	-0.6%	-9.2%	-4.9%	3.8%	33.7%	-1.4%	12.3%	-2.6%
Rio Tinto Limited			63.27	0.73	-0.2%	7.5%	0.7%	5.6%	0.9%	16.1%	34.0%	-22.9%	-14.9%
Santos Limited			3.03	0.05	-2.6%	3.8%	-7.3%	-24.6%	-5.5%	11.4%	9.2%	-55.4%	-43.6%
Stockland			4.38	0.31	-3.5%	-7.6%	-8.8%	-4.4%	1.3%	-3.8%	11.7%	-0.5%	14.1%
Steamship Trading Company			22.75	0.96	0.0%	0.0%	0.0%	3.4%	0.0%	38.4%	12.8%	-39.1%	3.2%
Suncorp Metway Limited			14.82	0.92	-1.6%	1.5%	3.2%	9.6%	-2.3%	11.6%	11.4%	-13.7%	7.3%
Sydney Airport			7.09	0.67	-2.3%	-6.7%	-7.7%	18.4%	13.0%	-14.1%	-5.7%	34.8%	23.9%
Transurban Group			11.85	0.68	-2.4%	-6.0%	-6.3%	14.8%	13.1%	-9.2%	-1.4%	22.0%	25.4%
Telstra Corporation Limited			4.30	0.16	-1.6%	-1.1%	-4.2%	-15.7%	-8.6%	-1.5%	-9.1%	-6.0%	13.7%
Wesfarmers Ltd			40.12	0.01	-1.4%	-1.5%	-4.4%	-4.8%	7.0%	-4.4%	1.3%	-0.3%	-5.3%
Westpac Banking Corporation			30.51	0.32	-1.5%	1.1%	0.0%	-6.4%	7.5%	10.5%	-2.9%	1.2%	2.4%
Woolworths Limited			25.54	0.73	-1.2%	0.7%	-3.7%	6.0%	10.0%	3.6%	-1.6%	-20.1%	-9.4%
Woodside Petroleum Limited			29.87	0.46	-2.1%	1.9%	-6.6%	-4.1%	3.0%	8.9%	8.5%	-24.4%	-2.3%
International													
iShare MSCI All Asia ex Japan	USD \$	67.45	0.93	0.4%	-0.6%	-0.5%	22.8%	14.6%	-9.3%	2.6%	-11.7%	0.6%	
Blackrock Int Equity Fund*	AUD \$	15.38	0.78	-1.6%	-2.0%	-4.0%	4.2%	0.2%	8.8%	-6.5%	4.8%	14.2%	
Blackrock Australian Equity Fund*	AUD \$	1.64	0.89	-1.3%	2.2%	1.6%	2.2%	3.3%	3.9%	-0.5%	-4.3%	1.9%	
Vanguard International Share*	AUD \$	2.05	0.77	-1.6%	-2.0%	-4.0%	3.0%	-0.5%	8.4%	4.4%	5.5%	13.5%	
Vanguard FTSE World exUS	USD \$	50.03	0.87	0.2%	0.1%	-2.1%	13.2%	8.3%	-2.8%	1.8%	-7.4%	-7.6%	
Vanguard FTSE Europe	USD \$	55.14	0.84	0.1%	0.3%	-3.2%	15.0%	7.6%	-1.6%	-3.9%	-4.8%	-10.9%	
iShares Core MSCI Europe	USD \$	46.87	0.83	0.1%	0.3%	-3.4%	15.2%	8.1%	-1.6%	-3.7%	-3.4%		
iShares Asia 50	USD \$	57.17	0.93	0.1%	-0.4%	-0.1%	23.6%	13.6%	-7.7%	9.4%	-10.2%	-1.9%	
iShares MSCI Japan	USD \$	53.65	0.79	0.3%	-0.7%	-2.3%	9.8%	5.4%	-1.3%	-1.3%	10.1%	-0.5%	

*as at 29-Jun-17