

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 04-Sep-17	52 wk	Movement for the period				YTD	Q2 2017	Q1 2017	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	1.37%	1.00	0.00%	0.00%	0.00%	0.19%	0.08%	0.02%	1.18%	1.30%	1.94%
60 days		2.35%	0.02	0.00%	0.00%	0.00%	0.00%	0.01%	-0.01%	2.35%	2.32%	2.85%
90 days		2.51%	0.00	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	2.51%	2.52%	2.99%
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%	1.26%	-0.03%	0.07%	1.22%	1.44%	1.44%	
63 days		2.40%	0.00	0.00%	0.02%	0.40%	-0.02%	0.00%	2.40%	2.44%	2.44%	
91 days		2.49%	0.21	0.00%	0.04%	-0.51%	-0.04%	-0.07%	2.61%	2.58%	0.00%	
182 days	Tbill auctions are irregular Wednesday	4.74%	1.00	0.00%	0.00%	0.02%	0.01%	0.01%	4.72%	4.65%	4.65%	
273 days		6.71%		0.00%	0.01%	0.12%	**from first issuance					
364 days	reported Thursday/Friday	7.99%	1.00	0.02%	0.02%	0.22%	0.12%	0.05%	7.77%	7.60%	7.42%	
Government Inscribed Stock												
2020/2019/2018	GIS auctions usually monthly	9.48%	1.00		0.00%	0.38%	0.32%	-0.01%	9.10%	9.97%	7.95%	
2021/2020/2019	reported Thursday/Friday	10.54%	0.09		0.00%	-0.06%	-0.05%	-0.01%	10.60%	11.33%	10.73%	
2025/2024/2022		11.54%	1.00		0.00%	0.27%	0.03%	0.23%	11.27%	11.16%	11.89%	
2029/2028/2027		12.81%	1.00		0.00%	0.28%	0.05%	0.17%	12.53%	12.00%	12.63%	
2031		13.74%			0.00%	0.00%	0.00%	0.00%	13.74%	13.74%	13.74%	
Kina Facility Rate												
		6.25%							6.25%	6.25%	6.25%	
Ten year Government Bond yields												
United States		2.17%	0.57	0.00%	0.01%	-0.09%	-0.28%	-0.08%	-0.06%	2.44%	2.29%	2.19%
United Kingdom		1.06%	0.46	0.00%	0.00%	-0.08%	-0.18%	0.12%	-0.10%	1.24%	1.99%	1.76%
Australia		2.62%	0.67	-0.04%	-0.04%	0.00%	-0.14%	-0.10%	-0.06%	2.77%	2.88%	2.83%
France		0.68%	0.53	0.00%	-0.01%	-0.06%	-0.01%	-0.16%	0.28%	0.69%	0.99%	0.83%
Japan		-0.01%	0.39	-0.01%	-0.02%	-0.08%	-0.06%	0.02%	0.02%	0.05%	0.27%	0.33%
Australia												
	RBA Cash Rate	1.50%		0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	1.50%	2.00%	2.50%
PNG CPI Index												
	Latest 12 mth % change	6.0%						1.1%		6.6%	6.4%	6.6%
Currencies												
Percentage changes												
PGK/USD		0.3125	0.00	-0.3%	-0.3%	-0.6%	-0.8%	0.00%	-0.2%	-5.3%	-14.3%	-2.4%
PGK/AUD		0.3924	0.03	-0.7%	-0.6%	-1.0%	-9.9%	-0.24%	-5.5%	-4.4%	-3.8%	5.9%
PGK/GBP		0.2412	0.17	-0.6%	-0.8%	0.1%	-5.9%	-1.03%	-1.7%	14.3%	-10.0%	3.9%
PGK/NZD		0.4355	0.43	-0.5%	0.6%	2.4%	-3.7%	-2.08%	-0.5%	-6.8%	-1.9%	2.1%
PGK/JPY		34.240	0.46	-0.8%	0.0%	-1.7%	-6.8%	4.00%	-4.3%	-8.2%	-13.7%	10.9%
AUD/USD		0.7964	0.91	0.4%	0.3%	0.3%	10.1%	0.45%	5.7%	-0.9%	-10.9%	-7.8%
USD/JPY		109.570	0.51	-0.5%	0.4%	-1.0%	-6.1%	12.00%	-4.1%	-3.1%	0.6%	13.6%
EUR/USD		1.1894	0.94	0.0%	-0.3%	0.9%	12.9%	7.54%	1.3%	-3.6%	-10.1%	-11.6%
GBP/USD		1.2956	0.74	0.3%	0.5%	-0.8%	5.4%	5.29%	1.6%	-17.1%	-4.8%	-6.1%
MYR/USD		0.2341	0.56	0.0%	-0.1%	0.3%	5.1%	0.70%	1.4%	-4.3%	-18.3%	-6.4%
Equity Indices												
Papua New Guinea												
Percentage changes												
KS Index		4,986.55	0.35	0.0%	0.0%	0.0%	3.6%	-12.1%	14.0%	40.8%	-2.3%	-9.7%
KS Home Index		11,104.29	0.92	0.0%	0.5%	0.9%	4.5%	0.3%	4.1%	10.7%	0.5%	16.9%
Australia												
All Ordinaries		5,763.77	0.71	-0.4%	-0.1%	-1.0%	0.8%	-2.4%	3.2%	7.0%	-0.8%	0.7%
S&P/ASX 100		4,718.20	0.66	-0.4%	-0.2%	-1.4%	0.5%	-2.6%	3.7%	6.8%	-2.6%	1.5%
S&P/ASX 20		3,200.80	0.51	-0.4%	-0.5%	-2.4%	-2.8%	-5.1%	3.6%	3.5%	-6.4%	0.6%
S&P/ASX 50		5,645.60	0.62	-0.4%	-0.1%	-1.3%	-0.3%	-3.5%	3.7%	5.9%	-3.9%	0.7%
S&P/ASX Midcap 50		6,144.20	0.77	-0.3%	-0.8%	-2.1%	5.9%	3.8%	4.0%	13.5%	7.6%	9.2%
S&P/ASX Small Ordinaries		2,441.60	0.83	-0.2%	1.3%	1.7%	2.5%	-0.8%	0.0%	9.5%	6.4%	-6.8%
S&P/ASX 200		5,702.00	0.68	-0.4%	-0.1%	-1.2%	0.6%	-2.4%	3.5%	7.0%	-2.1%	1.1%
S&P/ASX 300		5,655.58	0.69	-0.4%	-0.1%	-1.1%	0.7%	-2.4%	3.4%	7.0%	-1.9%	0.8%
S&P/ASX 200 Energy		9,193.00	0.73	-0.3%	-1.0%	3.0%	1.7%	-5.7%	2.1%	12.9%	-31.0%	-14.8%
S&P/ASX 200 Materials		10,597.10	1.00	-0.1%	1.5%	3.1%	8.4%	0.1%	0.1%	39.1%	-19.5%	-14.5%
S&P/ASX 200 Industrials		5,746.60	0.82	-0.3%	0.7%	-0.1%	11.0%	7.9%	2.1%	6.5%	12.5%	8.9%
S&P/ASX 200 Consumer Discretionary		2,123.70	0.52	-0.2%	-2.1%	-4.2%	-1.3%	1.8%	1.0%	7.8%	13.8%	-4.2%
S&P/ASX 200 Consumer Staples		9,489.00	0.83	-0.4%	1.1%	1.8%	7.0%	-5.6%	8.8%	0.9%	-4.2%	-8.4%
S&P/ASX 200 Healthcare		22,468.80	0.61	-0.7%	0.2%	-0.8%	13.6%	7.1%	13.9%	-0.2%	13.4%	21.7%
S&P/ASX 200 Financials		6,309.90	0.46	-0.6%	-1.1%	-3.4%	-3.8%	-6.0%	4.9%	4.2%	0.7%	6.5%
S&P/ASX 200 Information Technology		879.00	0.85	-0.7%	2.5%	0.8%	6.8%	4.5%	1.4%	1.7%	3.4%	5.6%
S&P/ASX 200 Telecommunication Services		1,290.90	0.04	0.1%	-5.0%	-11.3%	-27.6%	-8.4%	-7.5%	-12.0%	-2.9%	14.6%
S&P/ASX 200 Utilities		8,354.60	0.66	-1.3%	2.5%	-1.1%	5.9%	0.4%	9.6%	13.7%	17.4%	9.9%
S&P/ASX 200 A-REIT		1,321.60	0.34	0.2%	1.5%	-0.3%	-5.3%	-4.9%	-1.1%	8.1%	8.9%	20.4%
S&P/ASX 200 Financial-x-A-REIT		7,037.70	0.46	-0.6%	-1.1%	-3.4%	-3.8%	-6.0%	4.9%	1.2%	-0.8%	4.3%
North American												
DJIA		21,987.56	0.97	0.0%	0.8%	-0.6%	11.3%	3.3%	4.6%	12.3%	-1.2%	7.5%
S&P 500		2,476.55	0.99	0.0%	1.3%	-0.2%	10.6%	2.6%	5.5%	8.5%	0.2%	11.4%
NASDAQ		6,435.33	1.00	0.0%	2.4%	0.8%	19.5%	3.9%	9.8%	6.3%	7.0%	13.4%
Toronto S&P/TSX		15,170.00	0.53	0.0%	1.0%	-0.3%	-0.4%	-2.4%	1.7%	16.7%	-10.5%	7.0%
Europe												
FTSE		7,411.47	0.85	-0.4%	0.1%	-1.6%	3.8%	-0.1%	2.5%	13.8%	-4.4%	-2.7%
DAX		12,102.21	0.70	-0.3%	-0.2%	-1.3%	5.4%	0.1%	7.2%	6.9%	9.6%	2.7%
CAC 40		5,103.97	0.70	-0.4%	0.5%	-2.0%	5.0%	0.0%	5.4%	4.0%	9.5%	-0.5%
Asia												
Nikkei		19,508.25	0.82	-0.9%	0.3%	-2.7%	2.1%	5.9%	-1.1%	0.4%	9.1%	7.1%
Hang Seng		27,740.26	0.95	-0.8%	-0.4%	0.2%	26.1%	6.9%	9.6%	0.4%	-7.2%	1.5%
Shanghai		3,379.58	1.00	0.4%	0.5%	3.1%	8.9%	-0.9%	3.8%	-12.6%	9.8%	54.2%
Sensex		31,702.25	0.87	-0.6%	-0.2%	-1.8%	19.1%	4.4%	11.2%	2.5%	-1.7%	24.9%

