

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 08-Jun-17	52 wk	Movement for the period				Q1 2017	Q4 2016	2016	2015	2014		
			Day	Week	Month	YTD							
Interest Rates													
Central Bank Bills													
28 days	C-bill auctions on Wednesday; reported Thursday/Friday	1.25%	1.00		0.02%	0.03%	0.07%	0.0%	0.0%	1.18%	1.30%	1.94%	
60 days		2.35%	0.26		0.01%	0.02%	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		2.40%	0.00		0.00%	0.00%	0.40%	0.0%	0.0%	2.40%	2.44%	2.44%	
91 days		2.55%	0.07		0.00%	0.00%	-0.45%	-0.1%	0.0%	2.61%	2.58%	0.00%	
182 days	Tbill auctions are irregular Wednes	4.72%	0.00		-0.01%	-0.01%	0.00%	0.0%	0.0%	4.72%	4.65%	4.65%	
273 days		6.64%				0.05%	0.05%	**from first issuance					
364 days	reported Thursday/Friday	7.91%	1.00		0.02%	0.05%	0.14%	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	10.51%	0.01			0.01%	-0.09%	0.0%	-0.4%	10.60%	11.33%	10.73%	
2025/2024/2022		11.53%	0.32			0.03%	0.26%	0.2%	-0.2%	11.27%	11.16%	11.89%	
2029/2028/2027		12.65%	0.90			0.05%	0.12%	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		2.19%	0.66		0.02%	-0.02%	-0.20%	-0.26%	-0.1%	0.8%	2.44%	2.29%	2.19%
United Kingdom		1.03%	0.51		0.03%	-0.04%	-0.13%	-0.21%	-0.1%	0.5%	1.24%	1.99%	1.76%
Australia		2.40%	0.51		0.02%	0.01%	-0.25%	-0.36%	-0.1%	0.9%	2.77%	2.88%	2.83%
France		0.65%	0.52		-0.05%	-0.09%	-0.23%	-0.04%	0.3%	-0.5%	0.69%	0.99%	0.83%
Japan		0.07%	0.88		0.02%	0.02%	0.02%	0.02%	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		0.4166	0.27		-0.2%	-2.0%	-2.6%	-4.3%	-5.5%	5.0%	-4.4%	-3.8%	5.9%
PGK/GBP		0.2427	0.60		-0.4%	-0.8%	-0.1%	-5.3%	-1.7%	5.3%	14.3%	-10.0%	3.9%
PGK/NZD		0.4364	0.37		-0.4%	-1.9%	-5.1%	-3.5%	-0.5%	4.0%	-6.8%	-1.9%	2.1%
PGK/JPY		34.430	0.51		0.0%	-1.4%	-4.1%	-6.3%	-4.3%	15.5%	-8.2%	-13.7%	10.9%
AUD/USD		0.7551	0.69		0.2%	2.0%	2.7%	4.4%	5.7%	-5.1%	-0.9%	-10.9%	-7.8%
USD/JPY		109.480	0.53		0.0%	-1.4%	-4.1%	-6.2%	-4.1%	15.4%	-3.1%	0.6%	13.6%
EUR/USD		1.1261	0.91		0.0%	0.3%	3.5%	6.9%	1.3%	-6.1%	-3.6%	-10.1%	-11.6%
GBP/USD		1.2960	0.34		0.4%	0.8%	0.1%	5.5%	1.6%	-5.2%	-17.1%	-4.8%	-6.1%
MYR/USD		0.2345	0.39		0.1%	0.6%	2.0%	5.2%	1.4%	-7.7%	-4.3%	-18.3%	-6.4%
Equity Indices													
Percentage changes													
Papua New Guinea													
KSIndex		4,879.36	0.30		0.0%	-0.1%	-4.2%	1.4%	14.0%	0.9%	40.8%	-2.3%	-9.7%
KSIndex Home Index		11,048.12	0.93		-0.1%	-0.7%	-0.2%	3.9%	4.1%	-1.1%	10.7%	0.5%	16.9%
Australia													
All Ordinaries		5,714.79	0.67		0.1%	-1.0%	-3.3%	-0.1%	3.2%	3.5%	7.0%	-0.8%	0.7%
S&P/ASX 100		4,710.90	0.67		0.2%	-1.1%	-3.4%	0.3%	3.7%	4.8%	6.8%	-2.6%	1.5%
S&P/ASX 20		3,205.10	0.55		0.5%	-1.0%	-4.3%	-2.6%	3.6%	6.8%	3.5%	-6.4%	0.6%
S&P/ASX 50		5,635.20	0.63		0.3%	-1.1%	-3.6%	-0.5%	3.7%	5.6%	5.9%	-3.9%	0.7%
S&P/ASX Midcap 50		6,146.90	0.87		-0.2%	-1.0%	-1.9%	6.0%	4.0%	0.0%	13.5%	7.6%	9.2%
S&P/ASX Small Ordinaries		2,335.70	0.35		-0.2%	-0.2%	-3.3%	6.0%	0.4%	-2.9%	9.5%	6.4%	-6.8%
S&P/ASX 200		5,676.60	0.67		0.2%	-1.1%	-3.4%	0.2%	3.5%	4.2%	7.0%	-2.1%	1.1%
S&P/ASX 300		5,623.32	0.67		0.2%	-1.0%	-3.4%	0.1%	3.4%	4.0%	7.0%	-1.9%	0.8%
S&P/ASX 200 Energy		9,063.50	0.66		-1.0%	-2.9%	-5.0%	0.2%	2.1%	7.5%	12.9%	-31.0%	-14.8%
S&P/ASX 200 Materials		9,699.20	0.70		0.0%	-0.2%	0.7%	-0.7%	0.1%	7.7%	39.1%	-19.5%	-14.5%
S&P/ASX 200 Industrials		5,752.70	0.85		-0.9%	-1.5%	-0.2%	11.1%	2.1%	-1.4%	6.5%	12.5%	8.9%
S&P/ASX 200 Consumer Discretionary		2,191.40	0.76		-0.2%	-1.0%	-2.8%	1.9%	1.0%	-2.3%	7.8%	13.8%	-4.2%
S&P/ASX 200 Consumer Staples		9,094.10	0.63		0.0%	-1.9%	-6.2%	2.5%	8.8%	-1.7%	0.9%	-4.2%	-8.4%
S&P/ASX 200 Healthcare		23,406.80	0.90		1.5%	1.1%	-2.2%	18.3%	13.9%	-8.8%	-0.2%	13.4%	21.7%
S&P/ASX 200 Financials		6,289.50	0.46		0.7%	-1.0%	-5.9%	-4.1%	4.9%	10.8%	4.2%	0.7%	6.5%
S&P/ASX 200 Information Technology		859.90	0.73		-0.9%	-0.5%	-4.8%	4.5%	1.4%	-0.4%	1.7%	3.4%	5.6%
S&P/ASX 200 Telecommunication Services		1,544.30	0.19		-1.1%	0.1%	1.0%	-13.4%	-7.5%	-4.3%	-12.0%	-2.9%	14.6%
S&P/ASX 200 Utilities		8,722.60	0.81		0.5%	-5.1%	-3.8%	10.5%	9.6%	7.7%	13.7%	17.4%	9.9%
S&P/ASX 200 A-REIT		1,384.40	0.43		-0.5%	-2.0%	-2.2%	-0.8%	-1.1%	-2.2%	8.1%	8.9%	20.4%
S&P/ASX 200 Financial-x-A-REIT		7,014.90	0.51		0.7%	-1.0%	-5.9%	-4.1%	4.9%	10.8%	1.2%	-0.8%	4.3%
North American													
DJIA		21,182.53	0.99		0.0%	0.2%	1.3%	7.2%	4.6%	7.9%	12.3%	-1.2%	7.5%
S&P 500		2,433.79	0.99		0.0%	0.2%	1.6%	8.7%	5.5%	3.3%	8.5%	0.2%	11.4%
NASDAQ		6,321.76	1.00		0.4%	1.2%	3.4%	17.4%	9.8%	1.3%	6.3%	7.0%	13.4%
Toronto S&P/TSX		15,405.00	0.79		0.3%	-0.3%	-0.7%	1.1%	1.7%	3.8%	16.7%	-10.5%	7.0%
Europe													
FTSE		7,449.98	0.94		-0.4%	-1.2%	0.9%	4.3%	2.5%	3.5%	13.8%	-4.4%	-2.7%
DAX		12,713.58	0.97		0.3%	0.4%	0.0%	10.7%	6.2%	9.2%	6.9%	9.6%	2.7%
CAC 40		5,264.24	0.88		0.0%	-1.0%	-2.2%	8.3%	4.9%	9.3%	4.0%	9.5%	-0.5%
Asia													
Nikkei		19,909.26	0.95		-0.4%	0.2%	-0.3%	4.2%	-1.1%	16.2%	0.4%	9.1%	7.1%
Hang Seng		26,063.06	1.00		0.3%	1.0%	3.7%	18.5%	9.6%	-5.6%	0.4%	-7.2%	1.5%
Shanghai		3,150.33	0.68		0.3%	1.5%	2.9%	1.5%	3.8%	3.3%	-12.6%	9.8%	54.2%
Sensex		31,213.36	0.98		-0.2%	0.2%	3.2%	17.2%	11.4%	-4.4%	2.5%	-1.7%	24.9%



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■	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

		08-Jun-17	52 Movement for the period				YTD	Q1 2017	Q4 2016	2016	2015	2014	
			wk	Day	Week	Month							
Indices													
MSCI AC Asia-ex-Japan*	USD	435.43	1.00	0.0%	1.0%	3.3%	22.6%	13.3%	-6.3%	5.7%	-9.4%	5.1%	
MSCI ACWI-ex-Australia*	USD	219.25	0.98	-0.1%	0.2%	2.1%	12.0%	6.7%	1.2%	7.0%	-1.5%	4.7%	
MSCI All Country World Index*	USD	222.28	0.98	0.0%	0.3%	2.1%	11.9%	6.8%	1.2%	7.1%	-1.7%	4.4%	
iShare Emerging Markets		41.93	1.00	0.6%	0.9%	2.1%	19.8%	12.5%	-6.5%	8.4%	-17.8%	-6.0%	
VIX Volatility S&P500		10.16	0.03	-2.2%	2.7%	-4.2%	-27.6%	-11.9%	5.6%	-18.8%	8.6%	16.0%	
Commodities													
Light Crude (WTI)	US\$/bbl	45.64	0.41	-0.2%	-5.6%	-4.6%	-15.0%	-5.8%	11.4%	46.5%	-31.2%	-45.9%	
Brent Crude	US\$/bbl	47.86	0.40	-0.4%	-5.5%	-5.7%	-15.8%	-7.0%	15.8%	55.3%	-36.2%	-48.3%	
Gold	US\$/oz	1,279.50	0.62	-1.1%	0.7%	4.5%	11.1%	8.6%	-12.6%	8.5%	-10.4%	-1.5%	
Silver	US\$/oz	17.41	0.33	-1.2%	0.8%	7.1%	8.9%	14.2%	-16.8%	14.8%	-10.7%	-19.5%	
Copper	US\$/lb	2.61	0.76	2.3%	0.9%	4.0%	4.2%	5.9%	13.3%	16.8%	-24.0%	-16.8%	
Iron Ore	US\$/mt	55.38	0.14	0.0%	-3.1%	-5.7%	-29.6%	1.8%	36.1%	81.3%	-37.4%	-48.1%	
Malaysian Palm Oil* RM/tn		2,670	0.39	-1.4%	-3.2%	-7.8%	-17.0%	-12.0%	16.0%	39.3%	0.8%	-12.8%	
LNG *Jap/Korea	US\$/mmBtu	5.70	0.36	0.0%	0.0%	-8.1%	-18.6%	6.3%	22.8%	-5.4%	-36.2%		
ICCO Cocoa	US\$/mt	1,963	0.13	0.0%	-3.0%	-1.0%	-7.7%	-1.5%	-23.0%	-34.2%	11.0%	7.4%	
ICO Coffee	US\$/lb	126	0.02	0.5%	-1.1%	-4.2%	-7.8%	1.6%	-9.6%	10.8%	-25.8%	50.5%	
Equities													
Domestic													
	PGK K	Arbitrage	POMSox	Percentage changes									
Bank South Pacific			9.50	0.95	-0.1%	-0.8%	0.0%	5.6%	4.4%	-1.1%	20.0%	5.0%	-10.5%
Credit Corporation			1.78	0.40	0.0%	0.0%	-1.1%	-5.3%	3.7%	1.6%	-16.4%	-13.5%	4.0%
City Pharmacy			0.98	0.00	0.0%	0.0%	-2.0%	-2.0%	0.0%	-13.0%	-24.8%	-7.6%	-26.5%
Kina Petroleum Limited	0.25		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	1.92		2.60	0.65	0.0%	0.0%	0.0%	-3.7%	0.0%	0.1%	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	54.61		5.00		0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%
Oil Search Limited	16.51		18.01	0.67	0.0%	0.0%	0.1%	2.9%	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	51.90		46.00	0.20	0.0%	0.0%	-8.0%	0.0%	26.1%	0.0%	76.9%	8.3%	-20.0%
Australia													
AMP Limited			4.97	0.36	-0.4%	-2.2%	-6.2%	-1.4%	2.8%	-4.5%	-13.6%	6.0%	25.3%
ANZ Banking Group Limited			27.85	0.49	1.1%	-0.4%	-4.9%	-8.4%	4.6%	10.1%	8.9%	-13.0%	-0.4%
BHP Billiton Limited			23.31	0.56	0.5%	-1.8%	-1.2%	-7.0%	-4.1%	12.0%	40.3%	-34.9%	-22.7%
Bougainville Copper Limited			0.29	0.58	-10.8%	-9.4%	-27.5%	45.0%	-10.0%	17.6%	-16.7%	-5.9%	-46.3%
Bank of Queensland			10.85	0.38	1.1%	-2.5%	-9.5%	-8.6%	2.4%	4.4%	-14.8%	14.4%	0.2%
Brambles Limited			10.30	0.28	-1.2%	-1.4%	-2.3%	-16.9%	-24.6%	3.5%	7.2%	8.8%	16.2%
Commonwealth Bank of Australia			79.05	0.53	0.7%	-0.7%	-3.7%	-4.1%	4.2%	13.8%	-3.6%	-0.1%	10.1%
Coca Cola Amatil			9.07	0.37	-2.1%	-3.4%	-6.6%	-10.4%	6.9%	-1.3%	8.8%	-0.2%	-22.5%
CSL			135.32	0.99	3.1%	3.0%	-0.3%	34.8%	24.8%	-6.2%	-4.7%	21.5%	25.7%
Fortescue Mining			4.72	0.39	-0.4%	1.1%	-3.1%	-19.9%	5.8%	19.0%	215.0%	-31.8%	-52.9%
Highlands Pacific Limited			0.06	0.14	3.6%	3.6%	-3.3%	3.6%	21.4%	-6.7%	-16.4%	17.5%	-6.6%
Horizon Oil Ltd			0.05	0.29	0.0%	-11.5%	-16.4%	-17.9%	3.6%	43.6%	-30.0%	-50.0%	-47.5%
Kina Securities Ltd			0.80	0.03	0.0%	-4.8%	-12.1%	-23.8%	-5.7%	7.1%	-3.7%	9.0%	**from IPO price
Kina Petroleum Ltd			0.11	0.53	0.0%	5.0%	5.0%	16.7%	22.2%	18.4%	-35.7%	-86.0%	-25.0%
Macquarie Group Ltd			87.08	0.73	0.4%	-2.6%	-7.0%	0.0%	3.5%	6.3%	5.3%	42.0%	5.4%
Mirvac Group			2.21	0.65	-0.9%	-2.2%	-3.1%	3.8%	2.8%	-4.9%	7.6%	11.2%	6.0%
National Australia Bank			29.64	0.54	1.0%	-0.9%	-8.2%	-3.4%	8.7%	10.0%	1.6%	-10.1%	-3.5%
Newcrest Mining Limited			21.62	0.49	-0.7%	1.3%	7.0%	6.8%	10.0%	-8.7%	56.1%	19.1%	39.6%
Oil Search Limited			6.88	0.44	-0.9%	-3.0%	-5.6%	-4.0%	0.7%	1.1%	7.0%	-15.1%	-2.7%
Origin Energy Ltd			7.40	0.81	-0.7%	-3.8%	-6.6%	12.3%	7.0%	21.6%	40.2%	-59.7%	-17.1%
Qbe Insurance Group Ltd			12.68	0.79	0.6%	-2.9%	-6.6%	2.1%	3.8%	33.7%	-1.4%	12.3%	-2.6%
Rio Tinto Limited			62.10	0.73	0.7%	0.6%	4.2%	3.7%	0.9%	16.1%	34.0%	-22.9%	-14.9%
Santos Limited			3.24	0.04	2.2%	-2.4%	-11.5%	-19.4%	-5.5%	11.4%	9.2%	-55.4%	-43.6%
Stockland			4.67	0.60	-1.1%	-1.9%	-2.5%	2.0%	1.3%	-3.8%	11.7%	-0.5%	14.1%
Steamship Trading Company			22.75	0.96	0.0%	0.0%	3.4%	3.4%	0.0%	38.4%	12.8%	-39.1%	3.2%
Suncorp Metway Limited			13.96	0.80	0.1%	-0.7%	-4.4%	3.3%	-2.3%	11.6%	11.4%	-13.7%	7.3%
Sydney Airport			7.28	0.78	-2.3%	-3.3%	-0.1%	21.5%	13.0%	-14.1%	-5.7%	34.8%	23.9%
Transurban Group			12.35	0.87	-0.6%	-1.1%	0.9%	19.7%	13.1%	-9.2%	-1.4%	22.0%	25.4%
Telstra Corporation Limited			4.40	0.22	-1.3%	-0.7%	0.0%	-13.7%	-8.6%	-1.5%	-9.1%	-6.0%	13.7%
Wesfarmers Ltd			40.15	0.15	-0.2%	-2.9%	-9.0%	-4.7%	7.0%	-4.4%	1.3%	-0.3%	-5.3%
Westpac Banking Corporation			29.92	0.24	0.7%	-1.2%	-8.3%	-8.2%	7.5%	10.5%	-2.9%	1.2%	2.4%
Woolworths Limited			26.07	0.81	0.5%	-0.2%	-3.8%	8.2%	10.0%	3.6%	-1.6%	-20.1%	-9.4%
Woodside Petroleum Limited			31.02	0.65	-1.6%	-3.3%	-4.9%	-0.4%	3.0%	8.9%	8.5%	-24.4%	-2.3%
International													
		*as at 07-Jun-17											
iShare MSCI All Asia ex Japan	USD \$		68.38	1.00	0.9%	1.5%	4.0%	24.5%	14.6%	-9.3%	2.6%	-11.7%	0.6%
Blackrock Int Equity Fund*	AUD \$		15.70	0.89	-0.4%	-0.6%	-0.2%	6.3%	0.2%	8.8%	-6.5%	4.8%	14.2%
Blackrock Australian Equity Fund*	AUD \$		1.60	0.68	0.0%	-0.9%	-3.1%	-0.6%	3.3%	3.9%	-0.5%	-4.3%	1.9%
Vanguard International Share*	AUD \$		2.09	0.88	-0.4%	-0.6%	-0.2%	5.1%	-0.5%	8.4%	4.4%	5.5%	13.5%
Vanguard FTSE World exUS	USD \$		50.70	0.95	-0.1%	0.1%	2.2%	14.8%	8.3%	-2.8%	1.8%	-7.4%	-7.6%
Vanguard FTSE Europe	USD \$		56.20	0.93	-0.4%	-0.7%	2.3%	17.2%	7.6%	-1.6%	-3.9%	-4.8%	-10.9%
iShares Core MSCI Europe	USD \$		47.87	0.93	-0.3%	-0.7%	2.4%	17.6%	8.1%	-1.6%	-3.7%	-3.4%	
iShares Asia 50	USD \$		57.26	1.00	0.5%	1.0%	3.5%	23.8%	13.6%	-7.7%	9.4%	-10.2%	-1.9%
iShares MSCI Japan	USD \$		54.58	0.95	-0.2%	1.5%	4.5%	11.7%	5.4%	-1.3%	-1.3%	10.1%	-0.5%