



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

27-Oct-17

Reporting closing prices for prior day

		Closing prices	52	Movement for the period									
		26-Oct-17	wk	Day	Week	Month	YTD	Q3 2017	Q2 2017	2016	2015	2014	
Interest Rates				Change to today's price						For interest rates, rate at end of each respective year reported.			
Central Bank Bills				from closing prices of prior period									
28 days	C-bill auctions on Wednesday;	1.40%	1.00		0.01%	0.03%	0.22%	0.09%	0.08%	1.18%	1.30%	1.94%	
60 days	reported Thursday/Friday	2.35%	0.02		0.00%	0.00%	0.00%	0.00%	0.01%	2.35%	2.32%	2.85%	
90 days		2.51%	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%	4.55%	4.55%	4.55%	
Treasury Bills													
28 days		1.26%			0.00%	0.00%	0.04%	0.00%	-0.03%	1.22%	1.44%	1.44%	
63 days		2.40%	0.00		0.00%	0.00%	0.00%	0.02%	-0.02%	2.40%	2.44%	2.44%	
91 days		2.45%	0.00		0.00%	-0.03%	-0.16%	-0.02%	-0.04%	2.61%	2.58%	0.00%	
182 days	Tbill auctions are irregular Wednes	4.73%	0.50		0.00%	0.00%	0.01%	-0.01%	0.01%	4.72%	4.65%	4.65%	
273 days		6.76%	1.00		0.00%	0.03%	0.17%	0.06%		*first issued in May'17			
364 days	reported Thursday/Friday	8.00%	0.96		0.00%	0.00%	0.23%	0.12%	0.12%	7.77%	7.60%	7.42%	
Government Inscribed Stock													
GIS 3Y	GIS auctions usually monthly	9.48%	0.95			-0.02%	0.38%	0.09%	0.32%	9.10%	9.97%	7.95%	
GIS 5Y	reported Thursday/Friday	10.53%	0.10			0.00%	-0.07%	-0.01%	-0.05%	10.60%	11.33%	10.73%	
GIS 10Y		11.54%	1.00			0.00%	0.27%	0.01%	0.03%	11.27%	11.16%	11.89%	
GIS 15Y		12.76%	0.84			-0.04%	0.23%	0.05%	0.05%	12.53%	12.00%	12.63%	
GIS 17Y		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		2.46%	0.81	0.03%	0.14%	0.15%	0.02%	0.03%	-0.08%	2.44%	2.29%	2.19%	
United Kingdom		1.38%	0.78	-0.02%	0.11%	0.01%	0.15%	0.11%	0.12%	1.24%	1.99%	1.76%	
Australia		2.75%	0.70	-0.01%	-0.01%	-0.11%	-0.01%	0.24%	-0.10%	2.77%	2.88%	2.83%	
France		0.82%	0.53	-0.06%	0.01%	0.06%	0.14%	-0.07%	-0.16%	0.69%	0.99%	0.83%	
Japan		0.07%	0.75	0.00%	0.00%	0.00%	0.02%	-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	5.8%							1.20%	6.6%	6.4%	6.6%	
Currencies				Percentage changes						Annual change within the year			
PGK/USD		0.3120	0.00	0.0%	-0.2%	-0.2%	-1.0%	-0.20%	0.0%	-5.3%	-14.3%	-2.4%	
PGK/AUD		0.4047	0.37	0.1%	1.7%	1.3%	-7.1%	-1.02%	-0.6%	-4.4%	-3.8%	5.9%	
PGK/GBP		0.2352	0.16	-1.0%	-0.6%	0.6%	-8.3%	-0.87%	-4.1%	14.3%	-10.0%	3.9%	
PGK/NZD		0.4528	0.84	0.1%	2.4%	4.1%	0.1%	0.44%	-4.6%	-6.8%	-1.9%	2.1%	
PGK/JPY		35.410	0.62	-0.3%	0.2%	0.2%	-3.6%	1.00%	0.1%	-8.2%	-13.7%	10.9%	
AUD/USD		0.7710	0.56	-0.2%	-1.8%	-1.4%	6.6%	1.47%	0.6%	-0.9%	-10.9%	-7.8%	
USD/JPY		113.500	0.70	-0.3%	0.4%	0.4%	-2.7%	73.00%	0.1%	-3.1%	0.6%	13.6%	
EUR/USD		1.1832	0.85	0.6%	0.3%	0.9%	12.3%	3.39%	7.1%	-3.6%	-10.1%	-11.6%	
GBP/USD		1.3268	0.79	1.0%	0.5%	-0.8%	8.0%	4.02%	4.2%	-17.1%	-4.8%	-6.1%	
MYR/USD		0.2363	0.83	0.0%	-0.2%	0.1%	6.0%	0.36%	3.1%	-4.3%	-18.3%	-6.4%	
Equity Indices													
Papua New Guinea				Percentage changes									
KS Index		5,277.31	0.63	-0.7%	0.0%	1.1%	9.6%	8.2%	-12.1%	40.8%	-2.3%	-9.7%	
KS Home Index		11,037.67	0.76	0.0%	0.4%	-0.6%	3.9%	0.3%	0.3%	10.7%	0.5%	16.9%	
Australia													
All Ordinaries		5,982.55	1.00	0.2%	0.4%	4.4%	4.6%	-0.3%	-2.4%	7.0%	-0.8%	0.7%	
S&P/ASX 100		4,882.80	0.90	0.2%	0.3%	4.1%	4.0%	-1.0%	-2.6%	6.8%	-2.6%	1.5%	
S&P/ASX 20		3,309.70	0.71	0.1%	-0.1%	3.7%	0.5%	-1.2%	-5.1%	3.5%	-6.4%	0.6%	
S&P/ASX 50		5,824.80	0.83	0.2%	0.3%	3.8%	2.9%	-0.8%	-3.5%	5.9%	-3.9%	0.7%	
S&P/ASX Midcap 50		6,485.50	1.00	0.2%	0.8%	6.1%	11.8%	-2.0%	3.8%	13.5%	7.6%	9.2%	
S&P/ASX Small Ordinaries		2,599.20	0.99	-0.1%	0.3%	6.5%	9.1%	3.2%	-0.8%	9.5%	6.4%	-6.8%	
S&P/ASX 200		5,916.30	0.95	0.2%	0.3%	4.3%	4.4%	-0.7%	-2.4%	7.0%	-2.1%	1.1%	
S&P/ASX 300		5,869.80	0.97	0.2%	0.3%	4.4%	4.5%	-0.6%	-2.4%	7.0%	-1.9%	0.8%	
S&P/ASX 200 Energy		9,626.60	0.95	0.5%	1.6%	3.4%	6.5%	6.2%	-5.7%	12.9%	-31.0%	-14.8%	
S&P/ASX 200 Materials		10,763.90	0.99	-0.2%	1.0%	5.4%	10.1%	4.8%	0.1%	39.1%	-19.5%	-14.5%	
S&P/ASX 200 Industrials		5,852.70	0.92	-0.4%	-1.0%	3.6%	13.1%	-0.8%	7.9%	6.5%	12.5%	8.9%	
S&P/ASX 200 Consumer Discretionary		2,250.80	0.97	0.5%	1.6%	6.4%	4.6%	-3.8%	1.8%	7.8%	13.8%	-4.2%	
S&P/ASX 200 Consumer Staples		9,612.40	0.88	0.5%	-1.1%	4.2%	8.4%	2.2%	-5.6%	0.9%	-4.2%	-8.4%	
S&P/ASX 200 Healthcare		23,980.70	0.87	0.8%	0.4%	5.5%	21.2%	-6.1%	7.1%	-0.2%	13.4%	21.7%	
S&P/ASX 200 Financials		6,669.50	0.72	0.1%	0.1%	4.1%	1.7%	-1.0%	-6.0%	4.2%	0.7%	6.5%	
S&P/ASX 200 Information Technology		941.00	1.00	1.2%	2.0%	7.8%	14.4%	0.3%	4.5%	1.7%	3.4%	5.6%	
S&P/ASX 200 Telecommunication Services		1,250.60	0.08	0.2%	0.5%	1.8%	-29.8%	-18.6%	-8.4%	-12.0%	-2.9%	14.6%	
S&P/ASX 200 Utilities		8,441.20	0.70	0.1%	1.7%	5.5%	7.0%	-7.2%	0.4%	13.7%	17.4%	9.9%	
S&P/ASX 200 A-REIT		1,351.30	0.49	0.6%	0.7%	3.1%	-3.2%	0.8%	-4.9%	8.1%	8.9%	20.4%	
S&P/ASX 200 Financial-x-A-REIT		7,438.80	0.72	0.1%	0.1%	4.1%	1.7%	-1.0%	-6.0%	1.2%	-0.8%	4.3%	
North American													
DJIA		23,400.86	0.99	0.3%	1.0%	4.6%	18.4%	4.9%	3.3%	12.3%	-1.2%	7.5%	
S&P 500		2,560.40	0.97	0.1%	-0.1%	2.0%	14.4%	4.0%	2.6%	8.5%	0.2%	11.4%	
NASDAQ		6,556.77	0.95	-0.1%	-0.7%	1.6%	21.8%	5.8%	3.9%	6.3%	7.0%	13.4%	
Toronto S&P/TSX		15,575.00	0.78	0.1%	0.3%	0.3%	2.2%	3.1%	-2.4%	16.7%	-10.5%	7.0%	
Europe													
FTSE		7,486.50	0.92	0.5%	-0.5%	2.2%	4.8%	0.8%	-0.1%	13.8%	-4.4%	-2.7%	
DAX		13,133.28	1.00	1.4%	1.1%	3.4%	14.4%	4.1%	0.1%	6.9%	9.6%	2.7%	
CAC 40		5,455.40	1.00	1.5%	1.6%	3.1%	12.2%	4.1%	0.0%	4.0%	9.5%	-0.5%	
Asia													
Nikkei		21,739.78	0.99	0.1%	1.4%	6.8%	13.7%	1.6%	5.9%	0.4%	9.1%	7.1%	
Hang Seng		28,202.38	0.93	-0.4%	0.2%	2.8%	28.2%	6.9%	6.9%	0.4%	-7.2%	1.5%	
Shanghai		3,407.57	1.00	0.3%	1.1%	2.0%	9.8%	4.9%	-0.9%	-12.6%	9.8%	54.2%	
Sensex		33,147.13	1.00	0.3%	2.3%	6.0%	24.5%	1.2%	4.4%	2.5%	-1.7%	24.9%	



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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

27-Oct-17

Reporting closing prices for prior day

			26-Oct-17	52 wk	Movement for the period				Q3 2017	Q2 2017	2016	2015	2014
					Day	Week	Month	YTD					
Indices													
MSCI AC Asia-ex-Japan*	USD		481.41	0.95	-0.3%	0.0%	4.2%	35.5%	6.6%	8.3%	5.7%	-9.4%	5.1%
MSCI ACWI-ex-Australia*	USD		233.13	0.97	0.0%	-0.4%	1.9%	19.1%	5.2%	4.4%	7.0%	-1.5%	4.7%
MSCI All Country World Index*	USD		236.23	0.97	0.0%	-0.4%	1.9%	19.0%	5.2%	4.3%	7.1%	-1.7%	4.4%
MSCI ACWI Minimum Volatility	USD		1,817.83	0.96	0.1%	-0.5%	1.7%	12.3%	2.2%	2.9%	5.2%	0.6%	8.6%
MSCI World Net Local			4,328.15	0.99	0.4%	0.2%	2.3%	14.7%	3.9%	2.7%	9.0%	2.1%	9.8%
iShare Emerging Markets			45.48	0.91	-0.7%	-1.3%	2.7%	29.9%	8.3%	5.1%	8.4%	-17.8%	-6.0%
VIX Volatility S&P500			11.30	0.16	0.6%	12.4%	18.3%	-19.5%	-14.9%	-9.6%	-18.8%	8.6%	16.0%
Commodities													
Light Crude (WTI)	US\$/bbl		52.64	0.86	0.9%	2.6%	2.1%	-2.0%	12.2%	-9.0%	46.5%	-31.2%	-45.9%
Brent Crude	US\$/bbl		59.30	1.00	1.5%	3.6%	3.3%	4.4%	20.1%	-9.3%	55.3%	-36.2%	-48.3%
Gold	US\$/oz		1,269.60	0.63	-0.7%	-1.6%	-1.5%	10.2%	3.4%	-0.7%	8.5%	-10.4%	-1.5%
Silver	US\$/oz		16.81	0.44	-0.7%	-2.6%	-0.2%	5.1%	0.3%	-8.9%	14.8%	-10.7%	-19.5%
Copper	US\$/lb		3.18	0.94	-0.2%	0.3%	6.6%	26.8%	9.0%	2.2%	16.8%	-24.0%	-16.8%
Iron Ore	US\$/mt		61.05	0.17	0.0%	-2.4%	-4.8%	-22.4%	14.0%	-30.0%	81.3%	-37.4%	-48.1%
Malaysian Palm Oil* RM/tn			2,785	0.28	0.2%	2.6%	2.2%	-13.5%	4.7%	-8.4%	39.3%	0.8%	-12.8%
LNG *Jap/Korea	US\$/mmBtu		8.85	0.97	0.7%	-0.6%	9.9%	12.7%	49.0%	-30.2%	14.5%	-31.8%	
ICCO Cocoa	US\$/mt		2,127	0.38	2.3%	-0.8%	7.4%	0.0%	7.4%	-9.2%	-34.2%	11.0%	7.4%
ICO Coffee	US\$/lb		125	0.18	0.4%	-1.8%	-3.1%	-9.1%	3.2%	-10.9%	10.8%	-25.8%	50.5%
Equities													
Domestic		PGK K	Arbitrage	POMSox	Percentage changes								
Bank South Pacific			9.50	0.84	0.0%	0.4%	-1.0%	5.6%	0.6%	1.5%	20.0%	5.0%	-10.5%
Credit Corporation			1.78	0.31	0.0%	0.0%	0.0%	-5.3%	0.0%	-8.7%	-16.4%	-13.5%	4.0%
City Pharmacy			0.98	0.00	0.0%	0.0%	0.0%	-2.0%	0.0%	-2.0%	-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			0.95	0.33	0.0%	1.1%	1.1%	-2.1%	-2.1%	-1.0%	14.1%	-15.0%	-9.1%
Kina Securities Limited	1.94		2.60	0.48	0.0%	0.0%	0.0%	-3.7%	1.2%	-1.2%	1.9%	27.4%	**from IPO price
Airlines PNG			0.12	0.63	0.0%	0.0%	71.4%	-20.0%	-20.0%	0.0%	-54.5%	0.0%	-5.7%
Steamship Trading Company	51.89		5.00		0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%
Oil Search Limited	18.01		17.71	0.36	-1.9%	0.0%	3.3%	1.2%	-1.9%	-2.8%	24.5%	-12.1%	-8.7%
Highlands Pacific Limited	0.18		0.16	0.00	0.0%	0.0%	0.0%	-15.8%	-11.1%	-10.0%	-5.0%	33.3%	-25.0%
Newcrest Mining Limited	54.46		54.00	0.69	0.0%	0.0%	0.0%	17.4%	17.4%	-20.7%	76.9%	8.3%	-20.0%
Australia													
AMP Limited			5.05	0.60	0.0%	-0.4%	5.2%	0.2%	-6.9%	0.2%	-13.6%	6.0%	25.3%
ANZ Banking Group Limited			30.13	0.56	-1.2%	-1.5%	1.3%	-1.0%	3.1%	-9.7%	8.9%	-13.0%	-0.4%
BHP Billiton Limited			26.64	0.78	-0.7%	0.3%	4.1%	6.3%	10.7%	-3.2%	40.3%	-34.9%	-22.7%
Bougainville Copper Limited			0.30	0.59	0.0%	-7.8%	-7.8%	47.5%	-6.7%	66.7%	-16.7%	-5.9%	-46.3%
Bank of Queensland			13.29	0.94	-0.6%	-1.6%	2.5%	12.0%	13.4%	-5.8%	-14.8%	14.4%	0.2%
Brambles Limited			9.32	0.11	0.5%	-0.7%	2.8%	-24.8%	-7.5%	4.1%	7.2%	8.8%	16.2%
Commonwealth Bank of Australia			78.99	0.48	0.5%	0.3%	5.2%	-4.1%	-9.1%	-3.6%	-3.6%	-0.1%	10.1%
Coca Cola Amatil			8.05	0.12	0.9%	0.4%	4.3%	-20.5%	-16.3%	-14.7%	8.8%	-0.2%	-22.5%
CSL			139.85	0.93	0.3%	-0.8%	4.4%	39.3%	-2.9%	10.1%	-4.7%	21.5%	25.7%
Fortescue Mining			4.87	0.13	-3.6%	0.4%	-3.8%	-17.3%	-1.5%	-16.2%	215.0%	-31.8%	-52.9%
Highlands Pacific Limited			0.07	0.51	0.0%	12.3%	15.9%	30.4%	10.5%	-16.2%	-16.4%	17.5%	-6.6%
Horizon Oil Ltd			0.07	0.90	-1.5%	10.2%	16.1%	16.1%	35.7%	-27.6%	-30.0%	-50.0%	-47.5%
Kina Securities Ltd			0.79	0.21	-0.6%	1.9%	-7.1%	-25.2%	14.2%	-25.3%	-3.7%	9.0%	**from IPO price
Kina Petroleum Ltd			0.08	0.30	0.0%	0.0%	-6.8%	-8.9%	10.0%	-27.3%	-35.7%	-86.0%	-25.0%
Macquarie Group Ltd			94.22	0.97	0.4%	0.5%	3.6%	8.1%	2.7%	-1.9%	5.3%	42.0%	5.4%
Mirvac Group			2.39	1.00	0.8%	2.6%	5.3%	12.2%	7.5%	-2.7%	7.6%	11.2%	6.0%
National Australia Bank			32.85	0.85	0.6%	1.5%	4.4%	7.1%	6.5%	-11.2%	1.6%	-10.1%	-3.5%
Newcrest Mining Limited			22.04	0.62	1.1%	1.1%	4.4%	8.8%	4.3%	-9.5%	56.1%	19.1%	39.6%
Oil Search Limited			7.29	0.75	0.8%	2.0%	3.3%	1.7%	2.6%	-5.5%	7.0%	-15.1%	-2.7%
Origin Energy Ltd			7.70	0.89	1.3%	1.9%	2.7%	16.8%	9.0%	-2.7%	40.2%	-59.7%	-17.1%
Qbe Insurance Group Ltd			10.95	0.37	-0.1%	0.4%	10.4%	-11.8%	-15.2%	-8.4%	-1.4%	12.3%	-2.6%
Rio Tinto Limited			69.66	0.90	0.0%	0.8%	6.4%	16.3%	5.2%	4.6%	34.0%	-22.9%	-14.9%
Santos Limited			4.36	0.89	0.2%	1.9%	6.9%	8.5%	32.7%	-20.3%	9.2%	-55.4%	-43.6%
Stockland			4.54	0.53	1.6%	3.9%	6.8%	-0.9%	-1.8%	-5.6%	11.7%	-0.5%	14.1%
Steamship Trading Company			21.00	0.00	0.0%	0.0%	0.0%	-4.5%	-7.7%	3.4%	12.8%	-39.1%	3.2%
Suncorp Metway Limited			13.62	0.58	-0.3%	0.6%	4.0%	0.7%	-11.9%	12.2%	11.4%	-13.7%	7.3%
Sydney Airport			7.08	0.67	-1.4%	-1.9%	-0.4%	18.2%	0.3%	4.7%	-5.7%	34.8%	23.9%
Transurban Group			12.00	0.73	-0.6%	-2.4%	1.3%	16.3%	0.3%	1.5%	-1.4%	22.0%	25.4%
Telstra Corporation Limited			3.53	0.08	0.3%	0.6%	1.4%	-30.8%	-18.8%	-7.7%	-9.1%	-6.0%	13.7%
Wesfarmers Ltd			41.78	0.32	0.7%	-2.6%	2.7%	-0.9%	3.0%	-11.0%	1.3%	-0.3%	-5.3%
Westpac Banking Corporation			33.43	0.67	0.3%	-0.1%	4.0%	2.5%	4.6%	-13.0%	-2.9%	1.2%	2.4%
Woolworths Limited			25.16	0.56	0.0%	-1.8%	0.2%	4.4%	-1.3%	-3.6%	-1.6%	-20.1%	-9.4%
Woodside Petroleum Limited			29.80	0.32	0.8%	1.9%	1.3%	-4.4%	-2.6%	-6.9%	8.5%	-24.4%	-2.3%
International													
		*as at 25-Oct-17											
iShare MSCI All Asia ex Japan	USD \$		74.09	0.94	-0.2%	-0.6%	3.7%	34.9%	7.1%	7.2%	2.6%	-11.7%	0.6%
Blackrock Int Equity Fund*	AUD \$		15.28	0.74	0.6%	1.5%	4.0%	3.5%	-3.9%	4.0%	-6.5%	4.8%	14.2%
Blackrock Australian Equity Fund*	AUD \$		1.62	0.77	0.1%	0.2%	3.6%	0.6%	-4.8%	-1.0%	-0.5%	-4.3%	1.9%
Vanguard International Share*	AUD \$		2.05	0.77	0.5%	1.4%	3.5%	3.1%	-2.7%	3.5%	4.4%	5.5%	13.5%
Vanguard FTSE World exUS	USD \$		53.22	0.94	-0.2%	-0.7%	1.6%	20.5%	5.4%	4.6%	1.8%	-7.4%	-7.6%
Vanguard FTSE Europe	USD \$		58.04	0.94	-0.2%	-0.9%	0.3%	21.1%	5.8%	6.9%	-3.9%	-4.8%	-10.9%
iShares Core MSCI Europe	USD \$		49.50	0.94	-0.2%	-0.8%	0.4%	21.7%	6.0%	6.6%	-3.7%	-3.4%	
iShares Asia 50	USD \$		63.29	0.94	-0.2%	-0.4%	4.3%	36.9%	7.3%	8.9%	9.4%	-10.2%	-1.9%
iShares MSCI Japan	USD \$		57.98	0.98	0.5%	1.0%	4.1%	18.7%	3.8%	4.2%	-1.3%	10.1%	-0.5%
Acadian Global Managed Volatility Equity Fund			1.71	0.75	0.7%	1.4%	4.0%	6.9%	1.5%	-0.2%	2.1%	1.3%	8.1%
Lazard Global Managed Volatility Fund - Australia*			1.11	0.77	0.8%	1.8%	4.4%	11.3%	1.8%	0.8%			

*Lazard performance since inception 28.02.17