

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

		05-Nov-15	52 wk	Movement for the period				Q3 2015	Q2 2015	2014	2013	2012
				Day	Week	Month	YTD					
Indices												
MSCI AC Asia-ex-Japan*	USD	358.12	0.40	0.0%	2.1%	3.7%	-3.4%	-17.0%	0.6%	5.1%	2.7%	20.1%
MSCI ACWI-ex-Australia*	USD	188.09	0.63	-0.1%	0.1%	3.1%	1.3%	-11.1%	0.5%	4.7%	23.1%	15.6%
MSCI All Country World Index*	USD	190.31	0.62	-0.1%	0.1%	3.0%	0.9%	-11.2%	0.3%	4.4%	22.5%	15.8%
iShare Emerging Markets		35.80	0.35	0.2%	2.8%	0.0%	-8.9%	-17.3%	-1.3%	-6.0%	-5.8%	16.9%
VIX Volatility S&P500		15.05	0.11	-3.0%	3.0%	-13.6%	-5.5%	34.4%	19.2%	16.0%	-23.9%	-23.0%
Commodities												
Light Crude (WTI)	US\$/bbl	45.20	0.18	-3.0%	-1.9%	-8.6%	-15.1%	-24.2%	24.9%	-45.9%	7.2%	-7.1%
Brent Crude	US\$/bbl	48.08	0.14	-1.6%	-1.5%	-9.4%	-16.1%	-23.9%	15.4%	-48.3%	-0.3%	3.6%
Gold	US\$/oz	1,104.20	0.09	-0.3%	-3.8%	-3.5%	-6.7%	-4.8%	-1.0%	-1.5%	-28.3%	7.0%
Silver	US\$/oz	14.98	0.21	-0.5%	-3.6%	-5.0%	-3.9%	-6.8%	-6.1%	-19.5%	-35.9%	8.3%
Copper	US\$/lb	2.26	0.03	-2.9%	-2.8%	-3.8%	-20.2%	-10.5%	-4.6%	-16.8%	-7.0%	6.3%
Malaysian Palm Oil* RM/tn		2,224	0.71	-0.9%	-1.3%	0.0%	-2.9%	3.7%	4.1%	-12.8%	13.3%	-26.9%
LNG *Jap/Korea	US\$/MMBtu	7.40	0.18	0.0%	0.0%	-8.6%	-26.4%	6.6%	1.1%	-49.2%	n/a	n/a
ICCO Cocoa	US\$/mt	3,263	0.84	0.9%	1.5%	6.6%	12.1%	-4.9%	21.3%	7.4%	21.2%	6.0%
ICO Coffee	US\$/lb	121	0.09	0.3%	0.5%	-5.9%	-27.4%	-7.1%	-1.7%	50.5%	-23.0%	
Equities												
Percentage changes												
Domestic												
PGK K Arbitrage POMSox												
Bank South Pacific		7.44	0.84	0.0%	0.0%	-0.1%	4.2%	0.7%	0.7%	-10.5%	-1.0%	7.0%
Credit Corporation		2.40	0.59	0.0%	0.0%	0.0%	-7.7%	-4.0%	-3.8%	4.0%	13.6%	11.1%
City Pharmacy		1.35	0.00	0.0%	0.0%	-2.9%	-6.2%	-4.8%	5.0%	-26.5%	26.5%	38.4%
Kina Petroleum Limited		0.40	0.00	0.0%	0.0%	-46.7%	-46.7%	0.0%	0.0%	-21.1%		
Kina Asset Management Limited		0.95	0.09	0.0%	-3.1%	-2.1%	-5.0%	-3.0%	0.0%	-9.1%	22.2%	-4.3%
Kina Securities Limited	2.55	2.60	0.00	0.0%	0.0%	0.0%	4.0%	4.0%	*Performance since first close price			
Airlines PNG		0.33	0.00	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	-5.7%	-2.8%	-10.0%
Steamship Trading Company	39.56	5.00	0.00	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%
Oil Search Limited	16.62	16.00	0.38	0.0%	4.9%	1.3%	0.0%	0.0%	0.0%	-8.7%	30.6%	-2.8%
Highlands Pacific Limited	0.17	0.25	1.05	0.0%	0.0%	0.0%	66.7%	56.3%	14.3%	-25.0%	-48.7%	-2.5%
Newcrest Mining Limited	25.02	26.00	0.33	4.0%	4.0%	4.0%	8.3%	0.0%	0.0%	-20.0%	-40.0%	-30.6%
Australia												
AMP Limited		5.83	0.36	0.5%	0.5%	2.6%	6.0%	-7.6%	-6.5%	25.3%	-8.7%	18.2%
ANZ Banking Group Limited		26.65	0.02	-0.8%	-5.4%	-4.6%	-17.0%	-15.9%	-12.1%	-0.4%	28.7%	22.0%
BHP Billiton Limited		23.28	0.16	-0.8%	-0.8%	-6.9%	-15.2%	-17.9%	-6.7%	-22.7%	2.4%	7.8%
Bougainville Copper Limited		0.28	0.30	0.0%	-1.8%	0.0%	9.8%	-12.5%	45.5%	-46.3%	-7.8%	-26.4%
Bank of Queensland		13.17	0.55	2.7%	1.5%	5.7%	8.1%	-9.1%	-7.4%	0.2%	65.4%	0.5%
Brambles Limited		10.57	0.44	1.1%	2.6%	4.7%	-0.6%	-8.1%	-8.0%	16.2%	21.8%	4.9%
Commonwealth Bank of Australia		75.85	0.22	-1.0%	-1.7%	0.6%	-11.4%	-14.6%	-8.9%	10.1%	25.1%	26.3%
Coca Cola Amatil		9.07	0.30	-1.2%	-0.4%	0.4%	-2.7%	-1.5%	-15.1%	-22.5%	-10.6%	16.9%
CSL		94.18	0.71	0.4%	1.3%	3.6%	8.7%	3.2%	-6.1%	25.7%	27.9%	68.4%
Fortescue Mining		2.13	0.37	0.0%	-3.2%	-3.6%	-22.3%	-4.7%	-2.6%	-52.9%	25.2%	8.9%
Highlands Pacific Limited		0.08	0.29	0.0%	-4.8%	0.0%	40.4%	-16.0%	38.9%	-6.6%	-59.3%	11.1%
Horizon Oil Ltd		0.12	0.26	0.0%	0.0%	14.3%	-25.0%	6.8%	-20.0%	-47.5%	-29.1%	115.0%
Kina Securities Ltd		1.21	0.00	-3.2%	3.4%	4.3%	-6.9%	-14.6%	*Performance since first close price			
Macquarie Group Ltd		82.19	0.88	-0.9%	-2.2%	5.6%	41.0%	-5.8%	6.2%	5.4%	55.8%	49.2%
Mirvac Group		1.81	0.28	0.0%	-0.3%	4.9%	1.4%	-7.0%	-8.0%	6.0%	13.1%	25.8%
National Australia Bank		28.56	0.00	-4.5%	-6.2%	-8.8%	-15.0%	-10.0%	-13.6%	-3.5%	39.3%	7.0%
Newcrest Mining Limited		11.89	0.44	-3.3%	-6.5%	-15.1%	9.2%	-2.5%	-2.6%	39.6%	-64.8%	-25.1%
Oil Search Limited		7.90	0.72	-1.0%	5.1%	2.5%	0.1%	0.6%	-1.0%	-2.7%	15.7%	12.2%
Origin Energy Ltd		5.45	0.01	-1.3%	-0.5%	-15.2%	-53.3%	-55.4%	5.8%	-17.1%	21.1%	-12.9%
PanAust Ltd		1.84	0.98	0.0%	0.0%	0.0%	30.0%	0.0%	7.0%	-21.4%	-46.1%	4.4%
Qbe Insurance Group Ltd		13.35	0.68	-0.3%	1.8%	3.8%	19.1%	-5.7%	4.8%	-2.6%	5.6%	-15.8%
Rio Tinto Limited		50.15	0.19	-1.4%	-1.9%	-5.7%	-13.5%	-9.6%	-6.1%	-14.9%	3.3%	9.5%
Santos Limited		6.01	0.24	0.3%	0.5%	9.3%	-27.2%	-49.2%	9.7%	-43.6%	31.8%	-9.3%
Stockland		3.97	0.22	-1.0%	-2.5%	3.7%	-3.6%	-6.1%	-8.9%	14.1%	2.3%	10.7%
Steamship Trading Company		18.80	0.18	0.0%	4.4%	5.0%	-41.3%	-35.7%	-3.4%	3.2%	17.0%	2.7%
Suncorp Metway Limited		12.95	0.34	-1.3%	-1.7%	5.3%	-7.9%	-9.2%	-0.5%	7.3%	28.8%	21.4%
Sydney Airport		6.31	0.91	-1.6%	-1.9%	6.9%	34.0%	19.7%	-3.9%	23.9%	12.4%	27.1%
Transurban Group		10.35	0.94	-1.4%	-0.2%	6.0%	20.6%	6.9%	-2.4%	25.4%	12.3%	8.4%
Telstra Corporation Limited		5.32	0.01	-0.2%	-3.3%	-5.0%	-10.9%	-8.6%	-2.7%	13.7%	20.1%	31.2%
Wesfarmers Ltd		38.87	0.08	-1.1%	-3.3%	-2.3%	-6.8%	0.5%	-11.2%	-5.3%	19.5%	24.9%
Westpac Banking Corporation		31.11	0.19	-0.5%	-2.5%	1.9%	-6.2%	-7.6%	-18.4%	2.4%	24.3%	30.2%
Woolworths Limited		23.78	0.02	-0.9%	-3.7%	-10.0%	-22.5%	-7.9%	-8.6%	-9.4%	15.4%	16.9%
Woodside Petroleum Limited		30.63	0.22	1.0%	4.4%	-3.6%	-19.4%	-15.5%	-0.8%	-2.3%	14.8%	10.6%
International												
iShare MSCI All Asia ex Japan	USD \$	57.78	0.40	-0.1%	2.1%	1.5%	-4.8%	-16.3%	-1.5%	0.6%	-0.3%	21.3%
Marengo Mining	Toronto CAD \$	0.005	0.60	0.0%	0.0%	0.0%	0.0%	0.0%	-50.0%	-66.7%	-89.3%	-39.1%
Blackrock Int Equity Fund*	AUD \$	16.52	0.90	0.0%	-0.1%	4.8%	9.6%	-7.1%	-0.5%	14.2%		
Blackrock Australian Equity Fund*	AUD \$	1.58	0.24	0.0%	-1.9%	0.6%	-6.4%	-10.2%	-7.3%	1.9%	12.5%	
Vanquard International Share*	AUD \$	1.98	0.90	0.0%	-0.1%	4.8%	9.8%	-5.3%	-0.8%	13.5%	46.1%	9.4%

*as at 04-Nov-15