

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 09-Feb-16	52 wk	Movement for the period				Q4 2015	Q3 2015	2015	2014	2013	
			Day	Week	Month	YTD						
Interest Rates												
Central Bank Bills												
28 days	C-bill auctions on Wednesday; reported Thursday/Friday	1.21%	0.02	-0.01%	-0.06%	-0.09%	0.0%	-0.4%	1.30%	1.94%	1.84%	
60 days		2.32%	0.17	0.00%	0.00%	0.00%	0.1%	-0.4%	2.32%	2.85%	2.12%	
90 days		2.52%	0.14	0.00%	0.00%	0.00%	0.1%	-0.3%	2.52%	2.99%	2.17%	
182 days		4.55%		0.00%	0.00%	0.00%	0.0%	0.0%	4.55%	4.55%	2.51%	
Treasury Bills												
28 days		1.44%		0.00%	0.00%	1.44%	*historical data tba		1.44%			
63 days		2.56%	0.99	0.00%	0.11%	0.56%	*historical data tba		2.44%			
91 days		2.63%	0.88	0.03%	0.04%	-0.37%	0.1%	2.5%	2.58%	0.00%	0.00%	
182 days	Tbill auctions are irregular Wednes reported Thursday/Friday	4.70%	1.00	0.03%	0.04%	0.05%	0.1%	0.1%	4.65%	4.65%	2.52%	
364 days		7.67%	0.92	0.02%	0.06%	0.07%	0.2%	0.2%	7.60%	7.42%	3.76%	
Government Inscribed Stock												
2017/2015	GIS auctions usually monthly	9.97%	1.00		0.00%	0.00%	0.2%	0.1%	9.97%	7.95%	4.52%	
2020/2019	reported Thursday/Friday	11.33%	1.00		0.00%	0.00%	0.5%	0.1%	11.33%	10.73%	8.01%	
2024/2022/2023		11.16%	0.62		0.00%	0.00%	0.0%	0.0%	11.16%	11.89%	9.17%	
2027/2029		12.00%	1.00		0.00%	0.00%	0.4%	0.0%	12.00%	12.63%	10.50%	
2031		13.74%			0.00%	0.00%	0.0%	0.0%	13.74%	13.74%	0.00%	
Kina Facility Rate												
		6.25%							6.25%	6.25%	6.25%	
Ten year Government Bond yields												
United States		1.73%	0.08	-0.02%	-0.12%	-0.38%	-0.57%	0.3%	-0.3%	2.29%	2.19%	3.03%
United Kingdom		1.41%	0.12	0.00%	-0.13%	-0.34%	-0.58%	0.2%	-0.3%	1.99%	1.76%	3.03%
Australia		2.41%	0.14	-0.18%	-0.21%	-0.38%	-0.47%	0.3%	-0.4%	2.88%	2.83%	4.24%
France		0.61%	0.27	0.02%	-0.03%	-0.31%	-0.38%	0.0%	-0.2%	0.99%	0.83%	2.43%
Japan		0.05%	0.13	0.02%	-0.04%	-0.18%	-0.22%	-0.1%	-0.1%	0.27%	0.33%	0.74%
Australia												
	RBA Cash Rate	2.00%		0.00%	0.00%	0.00%	0.00%	0.0%	-0.3%	2.00%	2.50%	2.50%
PNG CPI Index												
	Latest 12 month % change	5.8%					TBA	1.7%		6.6%	4.7%	
Currencies												
Percentage changes												
PGK/USD		0.3295	0.01	0.0%	0.0%	-0.9%	-0.9%	-4.6%	-4.4%	-14.3%	-2.4%	-17.8%
PGK/AUD		0.4684	0.22	0.8%	0.1%	-1.6%	2.9%	-8.3%	4.9%	-3.8%	5.9%	-3.9%
PGK/GBP		0.2286	0.24	0.1%	0.0%	-0.7%	1.9%	-2.6%	-0.7%	-10.0%	3.9%	-19.4%
PGK/NZD		0.4995	0.19	0.4%	-1.2%	-1.8%	2.9%	-10.8%	1.3%	-1.9%	2.1%	-17.0%
PGK/JPY		37.810	0.09	-0.9%	-4.4%	-3.3%	-5.6%	-4.2%	-6.3%	-13.7%	10.9%	-0.2%
AUD/USD		0.7035	0.14	-0.7%	-0.1%	0.7%	-3.6%	4.0%	-8.9%	-10.9%	-7.8%	-14.5%
USD/JPY		114.730	0.18	-1.0%	-4.4%	-2.5%	-4.7%	0.4%	-2.1%	0.6%	13.6%	21.4%
EUR/USD		1.1210	0.65	0.2%	2.7%	3.2%	2.6%	-2.2%	0.3%	-10.1%	-11.6%	4.2%
GBP/USD		1.4417	0.15	-0.1%	0.0%	-0.2%	-2.7%	-2.0%	-3.7%	-4.8%	-6.1%	2.0%
MYR/USD		0.2397		0.3%	1.1%	5.5%	2.9%	2.3%	-14.3%	-18.3%	-6.4%	-6.8%
Equity Indices												
Papua New Guinea												
Percentage changes												
KSi Index		3,431.15	0.15	0.1%	2.3%	1.2%	0.4%	-4.5%	0.7%	-2.3%	-9.7%	-14.9%
KSi Home Index		9,359.98	0.12	0.7%	0.4%	-2.4%	-2.5%	-1.3%	-0.4%	0.5%	16.9%	-1.9%
Australia												
All Ordinaries		4,882.60	0.06	-2.8%	-3.2%	-2.0%	-8.6%	5.7%	-7.2%	-0.8%	0.7%	14.8%
S&P/ASX 100		4,010.00	0.05	-2.9%	-3.2%	-1.9%	-8.8%	5.0%	-8.1%	-2.6%	1.5%	16.3%
S&P/ASX 20		2,842.90	0.05	-3.3%	-3.8%	-3.2%	-10.6%	4.7%	-10.2%	-6.4%	0.6%	17.9%
S&P/ASX 50		4,870.50	0.70	-3.0%	-3.1%	-1.9%	-8.9%	4.6%	-8.9%	-3.9%	0.7%	16.8%
S&P/ASX Midcap 50		4,715.60	0.11	-2.5%	-4.2%	-1.9%	-7.7%	8.2%	-2.3%	7.6%	9.2%	12.6%
S&P/ASX Small Ordinaries		1,997.00	0.25	-2.0%	-3.1%	-1.9%	-8.2%	10.8%	-5.3%	6.4%	-6.8%	-3.8%
S&P/ASX 200		4,832.10	0.05	-2.9%	-3.2%	-1.9%	-8.8%	5.5%	-8.0%	-2.1%	1.1%	15.1%
S&P/ASX 300		4,791.60	0.06	-2.8%	-3.2%	-1.9%	-8.7%	5.5%	-7.9%	-1.9%	0.8%	14.7%
S&P/ASX 200 Energy		7,287.50	0.11	-3.1%	-0.2%	-0.2%	-9.0%	-1.2%	-25.9%	-31.0%	-14.8%	9.8%
S&P/ASX 200 Materials		6,642.70	0.15	-1.1%	6.3%	6.7%	-5.4%	-7.7%	-12.8%	-19.5%	-14.5%	-3.7%
S&P/ASX 200 Industrials		4,630.70	0.33	-1.5%	-2.5%	0.1%	-4.7%	4.9%	2.4%	12.5%	8.9%	11.7%
S&P/ASX 200 Consumer Discretionary		1,831.60	0.39	-2.5%	-6.4%	-2.5%	-8.2%	13.0%	-0.9%	13.8%	-4.2%	36.3%
S&P/ASX 200 Consumer Staples		8,612.10	0.31	-1.9%	-2.2%	4.0%	-2.0%	5.8%	-1.1%	-4.2%	-8.4%	12.9%
S&P/ASX 200 Healthcare		18,686.00	0.50	-2.6%	-5.3%	-3.5%	-5.7%	12.3%	-1.7%	13.4%	21.7%	23.5%
S&P/ASX 200 Financials		5,468.20	0.04	-4.1%	-5.9%	-6.0%	-13.1%	8.8%	-9.1%	0.7%	6.5%	23.6%
S&P/ASX 200 Information Technology		736.20	0.38	-2.9%	-5.7%	-3.1%	-9.1%	11.3%	-6.4%	3.4%	5.6%	24.3%
S&P/ASX 200 Telecommunication Services		2,028.70	0.38	-1.1%	-0.4%	4.8%	0.1%	0.6%	-7.4%	-2.9%	14.6%	21.8%
S&P/ASX 200 Utilities		7,062.90	0.90	-1.1%	0.9%	5.3%	1.7%	7.1%	1.3%	17.4%	9.9%	2.3%
S&P/ASX 200 A-REIT		1,290.10	0.66	-2.6%	-1.9%	2.7%	-0.1%	4.3%	0.2%	8.9%	20.4%	1.1%
S&P/ASX 200 Financial-x-A-REIT		6,105.00	0.04	-4.4%	-6.7%	-7.7%	-15.5%	9.7%	-10.7%	-0.8%	4.3%	28.1%
North American												
DJIA		16,014.38	0.13	-0.1%	-0.9%	-3.0%	-9.0%	8.1%	-7.6%	-1.2%	7.5%	26.5%
S&P 500		1,852.21	0.08	-0.1%	-2.7%	-4.5%	-10.2%	7.5%	-6.9%	0.2%	11.4%	29.6%
NASDAQ		4,268.76	0.00	-0.3%	-5.5%	-8.9%	-15.7%	9.6%	-7.4%	7.0%	13.4%	38.3%
Toronto S&P/TSX		12,282.65	0.13	-2.0%	-1.0%	-0.1%	-5.9%	-1.4%	-8.7%	-10.5%	7.0%	9.6%
Europe												
FTSE		5,632.19	0.06	-1.0%	-4.9%	-5.0%	-10.2%	3.5%	-7.0%	-4.4%	-2.7%	14.4%
DAX		8,879.40	0.03	-1.1%	-7.3%	-11.1%	-17.3%	11.2%	-11.7%	9.6%	2.7%	25.5%
CAC 40		3,997.54	0.07	-1.7%	-6.7%	-8.7%	-14.5%	5.0%	-7.0%	9.5%	-0.5%	18.0%
Asia												
Nikkei		16,085.44	0.19	-5.4%	-9.4%	-6.6%	-15.5%	9.5%	-14.1%	9.1%	7.1%	57.8%
Hang Seng		19,288.17	0.10	0.0%	-0.8%	-2.1%	-12.0%	5.1%	-20.6%	-7.2%	1.5%	2.6%
Shanghai		2,763.49	0.04	0.0%	0.5%	-8.6%	-22.2%	16.3%	-28.6%	9.8%	54.2%	-7.6%
Sensex		24,020.98	0.16	-1.1%	-2.1%	-2.7%	-7.5%	-0.7%	-5.9%	-1.7%	24.9%	8.1%

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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

		09-Feb-16	52 wk	Movement for the period				Q4 2015	Q3 2015	2015	2014	2013	
				Day	Week	Month	YTD						
Indices													
MSCI AC Asia-ex-Japan*	USD	307.56	0.11	-0.3%	0.0%	-0.1%	-8.5%	3.5%	-17.0%	-9.4%	5.1%	2.7%	
MSCI ACWI-ex-Australia*	USD	163.30	0.06	-0.6%	-2.9%	-4.1%	-10.7%	7.8%	-11.1%	-1.5%	4.7%	23.1%	
MSCI All Country World Index*	USD	165.43	0.06	-0.7%	-2.9%	-4.1%	-10.8%	7.9%	-11.2%	-1.7%	4.4%	22.5%	
iShare Emerging Markets		29.19	0.06	-1.4%	-0.4%	-1.2%	-9.6%	-1.5%	-17.3%	-17.8%	-6.0%	-5.8%	
VIX Volatility S&P500		26.54	0.51	2.1%	20.7%	18.1%	53.5%	-29.4%	34.4%	8.6%	16.0%	-23.9%	
Commodities													
Light Crude (WTI)	US\$/bbl	30.03	0.10	1.1%	0.5%	-1.8%	-18.1%	-18.7%	-24.2%	-31.2%	-45.9%	7.2%	
Brent Crude	US\$/bbl	33.03	0.13	-0.5%	1.5%	7.2%	-9.7%	-24.4%	-23.9%	-36.2%	-48.3%	-0.3%	
Gold	US\$/oz	1,193.20	0.78	-0.4%	5.9%	9.9%	12.4%	-4.8%	-4.8%	-10.4%	-1.5%	-28.3%	
Silver	US\$/oz	15.39	0.43	-0.2%	7.7%	11.8%	10.5%	-4.1%	-6.8%	-10.7%	-19.5%	-35.9%	
Copper	US\$/lb	2.04	0.10	-2.4%	-0.7%	4.1%	-5.0%	-8.3%	-10.5%	-24.0%	-16.8%	-7.0%	
Malaysian Palm Oil* RM/tn		2,497	0.93	0.0%	2.7%	12.3%	8.1%	0.2%	3.7%	0.8%	-12.8%	13.3%	
LNG *Jap/Korea	US\$/mmBtu	7.10	0.18	0.0%	0.0%	-4.1%	-4.1%	-8.6%	6.6%	-26.4%	-49.2%	46.3%	
ICCO Cocoa	US\$/mt	2,837	0.20	-0.7%	2.8%	-0.8%	-12.1%	3.7%	-4.9%	11.0%	7.4%	21.2%	
ICO Coffee	US\$/lb	115	0.09	-0.9%	-4.3%	0.3%	-7.2%	1.9%	-7.1%	-25.8%	50.5%	-23.0%	
Equities													
Domestic													
	PGK K	Arbitrage	POMSox	Percentage changes									
Bank South Pacific			7.50	1.00	0.7%	0.3%	0.1%	0.0%	0.0%	0.7%	5.0%	-10.5%	-1.0%
Credit Corporation			2.05	0.07	0.0%	0.0%	-8.9%	-8.9%	-6.3%	-4.0%	-13.5%	4.0%	13.6%
City Pharmacy			1.31	0.00	0.0%	0.0%	-1.5%	-1.5%	-5.0%	-4.8%	-7.6%	-26.5%	26.5%
Kina Petroleum Limited			0.40	0.00	0.0%	0.0%	0.0%	0.0%	-46.7%	0.0%	-46.7%	-21.1%	
Kina Asset Management Limited			0.99	0.93	16.5%	16.5%	16.5%	16.5%	-12.4%	-3.0%	-15.0%	-9.1%	22.2%
Kina Securities Limited		2.01	2.40		0.0%	0.0%	-9.4%	-9.4%	1.9%	25.0%	27.4%	**from IPO price K2.08	
Airlines PNG			0.15	0.00	0.0%	0.0%	-54.5%	-54.5%	0.0%	0.0%	0.0%	-5.7%	-2.8%
Steamship Trading Company		39.50	5.00		0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%
Oil Search Limited		14.39	14.80	0.26	0.0%	5.3%	3.5%	5.3%	-12.1%	0.0%	-12.1%	-8.7%	30.6%
Highlands Pacific Limited		0.12	0.20	0.55	0.0%	0.0%	0.0%	0.0%	-20.0%	56.3%	33.3%	-25.0%	-48.7%
Newcrest Mining Limited		35.87	25.00	0.17	0.0%	0.0%	0.0%	-3.8%	4.0%	0.0%	8.3%	-20.0%	-40.0%
Australia													
AMP Limited			5.06	0.02	-4.5%	-5.8%	-4.7%	-13.2%	4.9%	-7.6%	6.0%	25.3%	-8.7%
ANZ Banking Group Limited			22.79	0.04	-4.0%	-6.6%	-9.0%	-18.4%	3.1%	-15.9%	-13.0%	-0.4%	28.7%
BHP Billiton Limited			16.05	0.10	-2.0%	7.6%	6.9%	-10.1%	-19.6%	-17.9%	-34.9%	-22.7%	2.4%
Bougainville Copper Limited			0.19	0.02	-9.5%	-5.0%	-20.8%	-20.8%	-14.3%	-12.5%	-5.9%	-46.3%	-7.8%
Bank of Queensland			11.66	0.28	-8.1%	-10.3%	-9.9%	-16.4%	20.1%	-9.1%	14.4%	0.2%	65.4%
Brambles Limited			10.24	0.30	-2.0%	-6.8%	-5.8%	-11.5%	18.8%	-8.1%	8.8%	16.2%	21.8%
Commonwealth Bank of Australia			72.87	0.10	-4.6%	-6.6%	-8.2%	-14.8%	17.6%	-14.6%	-0.1%	10.1%	25.1%
Coca Cola Amatil			8.02	0.01	-4.0%	-5.3%	-7.2%	-13.8%	3.2%	-1.5%	-0.2%	-22.5%	-10.6%
CSL			102.58	0.76	-2.6%	-4.6%	-1.9%	-2.6%	18.1%	3.2%	21.5%	25.7%	27.9%
Fortescue Mining			1.80	0.31	-1.6%	13.2%	13.6%	-3.7%	2.7%	-4.7%	-31.8%	-52.9%	25.2%
Highlands Pacific Limited			0.06	0.06	1.9%	3.8%	3.8%	-17.9%	-20.2%	-16.0%	17.5%	-6.6%	-59.3%
Horizon Oil Ltd			0.07	0.05	-5.3%	-4.1%	-14.5%	-11.3%	-14.9%	6.8%	-50.0%	-47.5%	-29.1%
Kina Securities Ltd			0.94		0.0%	4.4%	-3.1%	-13.8%	-1.8%	11.0%	9.0%	**from IPO price AS1.00	
Macquarie Group Ltd			60.66	0.08	-4.0%	-14.0%	-18.4%	-26.7%	8.0%	-5.8%	42.0%	5.4%	55.8%
Mirvac Group			1.85	0.38	-3.1%	-3.6%	-1.3%	-6.6%	15.1%	-7.0%	11.2%	6.0%	13.1%
National Australia Bank			24.90	0.05	-4.8%	-10.8%	-9.0%	-17.5%	0.7%	-10.0%	-10.1%	-3.5%	39.3%
Newcrest Mining Limited			16.80	1.00	8.2%	25.9%	27.3%	29.5%	2.1%	-2.5%	19.1%	39.6%	-64.8%
Oil Search Limited			6.74	0.39	-2.3%	5.8%	8.2%	0.6%	-6.6%	0.6%	-15.1%	-2.7%	15.7%
Origin Energy Ltd			3.82	0.04	-3.8%	-4.7%	-5.7%	-18.7%	-11.9%	-55.4%	-59.7%	-17.1%	21.1%
PanAust Ltd			1.84	0.98	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	30.0%	-21.4%	-46.1%
Qbe Insurance Group Ltd			9.94	0.06	-3.6%	-8.1%	-11.2%	-21.0%	-2.3%	-5.7%	12.3%	-2.6%	5.6%
Rio Tinto Limited			42.00	0.17	-1.2%	11.9%	7.3%	-6.1%	-8.0%	-9.6%	-22.9%	-14.9%	3.3%
Santos Limited			3.06	0.09	-5.0%	4.8%	3.7%	-16.8%	-7.5%	-49.2%	-55.4%	-43.6%	31.8%
Stockland			4.04	0.29	-2.7%	-2.2%	-0.2%	-1.5%	6.5%	-6.1%	-0.5%	14.1%	2.3%
Steamship Trading Company			18.50	0.19	0.0%	-7.5%	-7.5%	-5.1%	8.3%	-35.7%	-39.1%	3.2%	17.0%
Suncorp Metway Limited			10.90	0.05	-4.0%	-6.4%	-5.5%	-10.2%	-0.4%	-9.2%	-13.7%	7.3%	28.8%
Sydney Airport			6.51	0.91	0.0%	-1.2%	8.5%	2.5%	6.5%	19.7%	34.8%	23.9%	12.4%
Transurban Group			10.80	0.92	-0.6%	-0.6%	5.5%	3.2%	5.3%	6.9%	22.0%	25.4%	12.3%
Telstra Corporation Limited.			5.61	0.35	-1.1%	0.0%	4.5%	0.0%	0.0%	-8.6%	-6.0%	13.7%	20.1%
Wesfarmers Ltd			42.85	0.69	-0.9%	0.1%	8.6%	3.0%	6.1%	0.5%	-0.3%	-5.3%	19.5%
Westpac Banking Corporation			28.70	0.05	-5.2%	-5.3%	-6.9%	-14.5%	13.0%	-7.6%	1.2%	2.4%	24.3%
Woolworths Limited			23.10	0.08	-2.8%	-4.3%	0.9%	-5.7%	-1.4%	-2.8%	-20.1%	-9.4%	15.4%
Woodside Petroleum Limited			26.73	0.15	-2.5%	-1.0%	-1.3%	-6.9%	-0.7%	-15.5%	-24.4%	-2.3%	14.8%
International													
iShare MSCI All Asia ex Japan	USD \$	47.53	0.02	-1.0%	-1.1%	-3.5%	-11.3%	1.5%	-16.3%	-11.7%	0.6%	-0.3%	
Blackrock Int Equity Fund*	AUD \$	14.57	0.08	-2.1%	-3.0%	-5.9%	-7.8%	3.8%	-7.1%	4.8%	14.2%		
Blackrock Australian Equity Fund*	AUD \$	1.45	0.05	-2.6%	-3.9%	-2.0%	-10.2%	7.7%	-10.2%	-4.3%	1.9%	12.5%	
Vanguard International Share*	AUD \$	1.74	0.08	-2.2%	-4.8%	-5.6%	-8.7%	3.7%	-5.3%	5.5%	13.5%	46.1%	

*as at 08-Feb-16