

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	52	Movement for the period				2015	2014	2013		
		17-Aug-16	wk	Day	Week	Month	YTD	Q2 2016	Q1 2016			
Interest Rates		Change to today's price from closing prices of prior period										
Central Bank Bills		For interest rates, rate at end of each respective year reported.										
28 days	C-bill auctions on Wednesday; reported Thursday/Friday	1.06%	0.06	0.02%	0.01%	-0.24%	0.0%	-0.2%	1.30%	1.94%	1.84%	
60 days		2.37%	0.81	0.00%	0.00%	0.05%	0.1%	0.0%	2.32%	2.85%	2.12%	
90 days		2.52%	0.83	0.00%	0.00%	0.00%	0.0%	0.0%	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		*historical data tba										
28 days		1.43%		0.00%	0.00%	1.43%			1.44%			
63 days		2.40%	0.14	0.00%	0.00%	0.40%			2.44%			
91 days		2.63%	0.53	0.00%	0.00%	-0.37%	-0.2%	0.2%	2.58%	0.00%	0.00%	
182 days	Tbill auctions are irregular Wednesday reported Thursday/Friday	4.72%	0.83	0.00%	0.00%	0.07%	0.0%	0.1%	4.65%	4.65%	2.52%	
364 days		7.69%	0.91	0.00%	-0.02%	0.09%	0.0%	0.1%	7.60%	7.42%	3.76%	
Government Inscribed Stock		GIS auctions usually monthly reported Thursday/Friday										
2019/2018/2017		9.00%	0.00	0.00%	0.00%	-0.97%	0.0%	-1.0%	9.97%	7.95%	4.52%	
2021/2020/2019		10.50%	0.00	-1.35%	-0.83%	-0.83%	0.1%	0.4%	11.33%	10.73%	8.01%	
2025/2024/2022		11.50%	0.41	-0.58%	0.34%	0.34%	0.1%	0.8%	11.16%	11.89%	9.17%	
2029/2027		12.50%	1.00	0.26%	0.50%	0.50%	0.2%	0.0%	12.00%	12.63%	10.50%	
2031		13.74%		0.00%	0.00%	0.00%	0.0%	0.0%	13.74%	13.74%	0.00%	
Kina Facility Rate		6.25%										
Ten year Government Bond yields												
United States		1.55%	0.19	-0.03%	0.04%	-0.03%	-0.75%	-0.3%	-0.5%	2.29%	2.19%	3.03%
United Kingdom		0.56%	0.02	-0.02%	0.04%	-0.27%	-1.43%	-0.5%	-0.6%	1.99%	1.76%	3.03%
Australia		1.91%	0.08	0.03%	0.04%	-0.01%	-0.97%	-0.5%	-0.4%	2.88%	2.83%	4.24%
France		0.17%	0.06	-0.03%	0.07%	-0.05%	-0.82%	-0.3%	-0.5%	0.99%	0.83%	2.43%
Japan		-0.07%	0.32	0.02%	0.03%	0.16%	-0.34%	-0.2%	-0.3%	0.27%	0.33%	0.74%
Australia RBA Cash Rate		1.50%										
PNG CPI Index Latest 12 mth % change		6.5%										
Currencies		Percentage changes										
PGK/USD		0.3155	0.00	0.0%	0.0%	-0.2%	-5.1%	-2.0%	-3.0%	-14.3%	-2.4%	-17.8%
PGK/AUD		0.4113	0.03	0.4%	0.3%	-2.4%	-9.7%	0.7%	-7.5%	-3.8%	5.9%	-3.9%
PGK/GBP		0.2420	0.91	-0.9%	0.1%	0.3%	7.9%	5.7%	0.1%	-10.0%	3.9%	-19.4%
PGK/NZD		0.4349	0.00	-0.1%	-0.6%	-2.9%	-10.4%	-5.1%	-3.9%	-1.9%	2.1%	-17.0%
PGK/IPY		31.860	0.02	-0.4%	-0.4%	-5.0%	-20.4%	-10.2%	-9.3%	-13.7%	10.9%	-0.2%
AUD/USD		0.7673	0.85	-0.4%	-0.3%	2.3%	5.1%	-2.7%	4.9%	-10.9%	-7.8%	-14.5%
USD/IPY		100.970	0.03	0.7%	-0.4%	-4.9%	-16.1%	-8.3%	-6.5%	0.6%	13.6%	21.4%
EUR/USD		1.1267	0.72	0.4%	1.1%	2.3%	3.1%	-2.4%	4.1%	-10.1%	-11.6%	4.2%
GBP/USD		1.3041	0.05	-0.9%	-0.1%	-0.5%	-12.0%	-7.3%	-3.1%	-4.8%	-6.1%	2.0%
MYR/USD		0.2498	0.71	-0.4%	-0.1%	0.6%	7.2%	-2.7%	10.6%	-18.3%	-6.4%	-6.8%
Equity Indices		Percentage changes										
Papua New Guinea												
KSi Index		4,741.74	1.00	0.6%	0.7%	1.0%	38.7%	14.7%	18.0%	-2.3%	-9.7%	-14.9%
KSi Home Index		10,054.58	1.00	0.0%	0.1%	2.3%	4.7%	6.5%	-5.4%	0.5%	16.9%	-1.9%
Australia												
All Ordinaries		5,628.15	0.95	0.0%	0.0%	1.1%	5.3%	3.1%	-3.6%	-0.8%	0.7%	14.8%
S&P/ASX 100		4,565.00	0.93	0.1%	-0.2%	0.9%	3.9%	2.8%	-4.3%	-2.6%	1.5%	16.3%
S&P/ASX 20		3,121.30	0.73	0.0%	-1.1%	0.4%	-1.9%	1.5%	-7.7%	-6.4%	0.6%	17.9%
S&P/ASX 50		5,456.20	0.91	0.0%	-0.5%	0.4%	2.0%	2.4%	-5.1%	-3.9%	0.7%	16.8%
S&P/ASX Midcap 50		5,968.20	1.00	0.4%	1.7%	3.7%	16.9%	5.4%	1.8%	7.6%	9.2%	12.6%
S&P/ASX Small Ordinaries		2,487.90	0.97	-0.4%	0.4%	1.3%	14.4%	5.3%	-0.2%	6.4%	-6.8%	-3.8%
S&P/ASX 200		5,535.05	0.94	0.1%	-0.2%	0.8%	4.5%	3.0%	-4.0%	-2.1%	1.1%	15.1%
S&P/ASX 300		5,501.26	0.94	0.0%	-0.2%	0.9%	4.8%	3.0%	-3.9%	-1.9%	0.8%	14.7%
S&P/ASX 200 Energy		8,832.40	0.77	1.9%	3.8%	3.2%	10.3%	5.3%	-2.5%	-31.0%	-14.8%	9.8%
S&P/ASX 200 Materials		8,868.60	0.98	0.8%	0.8%	4.0%	26.2%	10.6%	3.3%	-19.5%	-14.5%	-3.7%
S&P/ASX 200 Industrials		5,485.90	0.91	-0.1%	0.2%	0.9%	12.8%	2.4%	4.7%	12.5%	8.9%	11.7%
S&P/ASX 200 Consumer Discretionary		2,252.30	0.99	0.9%	3.0%	3.0%	12.9%	4.0%	-0.4%	13.8%	-4.2%	36.3%
S&P/ASX 200 Consumer Staples		8,891.60	0.88	0.8%	2.2%	2.5%	1.2%	-3.6%	-3.7%	-4.2%	-8.4%	12.9%
S&P/ASX 200 Healthcare		22,244.20	0.87	-1.9%	-0.4%	-0.4%	12.2%	10.2%	-2.4%	13.4%	21.7%	23.5%
S&P/ASX 200 Financials		6,067.40	0.72	-0.3%	-1.2%	0.5%	-3.6%	0.2%	-8.3%	0.7%	6.5%	23.6%
S&P/ASX 200 Information Technology		825.10	0.96	0.4%	2.6%	3.4%	1.9%	1.0%	-6.4%	3.4%	5.6%	24.3%
S&P/ASX 200 Telecommunication Services		2,013.40	0.56	0.1%	-2.6%	-6.2%	-0.6%	4.2%	-3.1%	-2.9%	14.6%	21.8%
S&P/ASX 200 Utilities		7,559.40	0.69	0.5%	-2.2%	-4.9%	8.9%	7.2%	1.9%	17.4%	9.9%	2.3%
S&P/ASX 200 A-REIT		1,503.60	0.85	-0.2%	-0.1%	-2.8%	16.4%	7.7%	5.5%	8.9%	20.4%	1.1%
S&P/ASX 200 Financial-x-A-REIT		6,699.40	0.56	-0.3%	-1.4%	1.3%	-7.3%	-1.4%	-10.8%	-0.8%	4.3%	28.1%
North American												
DJIA		18,573.94	0.98	0.1%	0.4%	-0.1%	5.5%	1.4%	0.5%	-1.2%	7.5%	26.5%
S&P 500		2,182.22	0.98	0.2%	0.3%	0.4%	5.8%	1.9%	-0.2%	0.2%	11.4%	29.6%
NASDAQ		5,228.66	0.97	0.0%	0.5%	2.7%	3.2%	-0.6%	-3.9%	7.0%	13.4%	38.3%
Toronto S&P/TSX		14,665.00	0.96	-0.1%	-0.5%	1.3%	12.3%	4.4%	2.9%	-10.5%	7.0%	9.6%
Europe												
FTSE		6,859.15	0.94	-0.5%	-0.1%	1.9%	9.3%	5.3%	-1.6%	-4.4%	-2.7%	14.4%
DAX		10,537.67	0.68	-1.3%	-1.1%	3.9%	-1.9%	-2.9%	-7.2%	9.6%	2.7%	25.5%
CAC 40		4,417.68	0.48	-1.0%	-0.8%	0.9%	-5.5%	-3.4%	-6.2%	9.5%	-0.5%	18.0%
Asia												
Nikkei		16,745.64	0.35	0.9%	0.1%	0.4%	-12.0%	-7.1%	-12.0%	9.1%	7.1%	57.8%
Hang Seng		22,799.78	0.93	-0.5%	1.4%	4.2%	4.1%	0.1%	-5.2%	-7.2%	1.5%	2.6%
Shanghai		3,109.56	0.46	0.0%	3.0%	2.7%	-12.4%	-2.5%	-15.4%	9.8%	54.2%	-7.6%
Sensex		28,005.37	0.96	-0.2%	0.8%	0.3%	7.8%	6.5%	-2.5%	-1.7%	24.9%	8.1%

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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

18-Aug-16
Reporting closing prices for prior day

		17-Aug-16	52 Movement for the period				YTD	Q2 2016	Q1 2016	2015	2014	2013
			52 wk	Day	Week	Month						
Indices												
MSCI AC Asia-ex-Japan*	USD	374.52	0.97	-0.7%	1.1%	4.4%	11.5%	-1.2%	2.1%	-9.4%	5.1%	2.7%
MSCI ACWI-ex-Australia*	USD	193.71	0.99	0.0%	0.4%	1.9%	5.9%	1.0%	-0.5%	-1.5%	4.7%	23.1%
MSCI All Country World Index*	USD	196.53	0.99	0.0%	0.4%	2.4%	6.0%	-0.2%	-0.5%	-1.7%	4.4%	22.5%
iShare Emerging Markets		37.46	0.96	-0.6%	0.9%	4.5%	16.0%	0.3%	6.1%	-17.8%	-6.0%	-5.8%
VIX Volatility S&P500		12.19	0.03	-3.6%	1.2%	3.6%	-29.5%	12.0%	-19.3%	8.6%	16.0%	-23.9%
Commodities												
Light Crude (WTI)	US\$/bbl	46.79	0.82	0.5%	12.2%	4.1%	27.6%	26.1%	4.6%	-31.2%	-45.9%	7.2%
Brent Crude	US\$/bbl	49.85	0.87	1.3%	13.2%	5.7%	36.2%	25.5%	8.2%	-36.2%	-48.3%	-0.3%
Gold	US\$/oz	1,348.80	0.93	-0.6%	-0.2%	2.2%	27.1%	6.9%	16.4%	-10.4%	-1.5%	-28.3%
Silver	US\$/oz	19.65	0.85	-1.1%	-2.6%	0.2%	41.1%	20.4%	11.1%	-10.7%	-19.5%	-35.9%
Copper	US\$/lb	2.16	0.43	-0.8%	-0.3%	-4.0%	0.8%	0.6%	1.7%	-24.0%	-16.8%	-7.0%
Iron Ore	US\$/mt	58.80	0.66	0.3%	-3.1%	7.1%	35.5%	0.0%	22.6%	-37.4%	-48.1%	-5.3%
Malaysian Palm Oil* RM/tn		2,888	1.00	5.4%	9.8%	21.0%	25.0%	-10.8%	16.5%	0.8%	-12.8%	13.3%
LNG *Jap/Korea	US\$/mmBtu	5.60	0.41	-5.6%	-5.5%	-3.4%	-19.3%	25.3%	-37.8%	-32.8%	-21.3%	0.0%
ICCO Cocoa	US\$/mt	3,055	0.45	0.5%	1.2%	2.9%	-5.4%	1.8%	-8.6%	11.0%	7.4%	21.2%
ICO Coffee	US\$/lb	135	0.61	-1.7%	-2.6%	-8.1%	9.2%	13.1%	3.1%	-25.8%	50.5%	-23.0%
Equities												
Domestic												
	PGK K			Percentage changes								
	Arbitrage											
	POMSox											
Bank South Pacific		8.50	1.00	0.0%	0.0%	2.9%	13.3%	8.4%	-0.4%	5.0%	-10.5%	-1.0%
Credit Corporation		1.68	0.08	0.0%	1.2%	-1.2%	-25.3%	0.0%	-25.3%	-13.5%	4.0%	13.6%
City Pharmacy		1.15	0.00	0.0%	0.0%	0.0%	-13.5%	-8.5%	-3.0%	-7.6%	-26.5%	26.5%
Kina Petroleum Limited		0.40	0.00	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	-46.7%	-21.1%	
Kina Asset Management Limited		0.97	0.86	0.0%	0.0%	0.0%	14.1%	-1.0%	15.3%	-15.0%	-9.1%	22.2%
Kina Securities Limited	2.59	2.51		0.0%	0.0%	4.1%	-5.3%	0.4%	-9.4%	27.4%	**from IPO price K2.08	
Airlines PNG		0.15	0.00	0.0%	0.0%	0.0%	-54.5%	0.0%	-54.5%	0.0%	-5.7%	-2.8%
Steamship Trading Company	42.55	5.00		0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%
Oil Search Limited	18.38	17.50	1.00	1.7%	1.7%	2.2%	24.5%	18.9%	1.7%	-12.1%	-8.7%	30.6%
Highlands Pacific Limited	0.16	0.15	0.00	0.0%	0.0%	0.0%	-25.0%	-25.0%	0.0%	33.3%	-25.0%	-48.7%
Newcrest Mining Limited	56.70	45.00	1.00	0.0%	0.0%	0.0%	73.1%	15.8%	46.2%	8.3%	-20.0%	-40.0%
Australia												
AMP Limited		5.79	0.82	-0.3%	-1.4%	0.3%	-0.7%	-10.9%	-0.7%	6.0%	25.3%	-8.7%
ANZ Banking Group Limited		26.77	0.68	0.7%	0.1%	6.1%	-4.2%	2.8%	-16.0%	-13.0%	-0.4%	28.7%
BHP Billiton Limited		20.91	0.59	3.3%	2.3%	8.6%	17.1%	10.6%	-5.6%	-34.9%	-22.7%	2.4%
Bougainville Copper Limited		0.17	0.08	3.1%	3.1%	-28.3%	-31.3%	44.2%	-10.4%	-5.9%	-46.3%	-7.8%
Bank of Queensland		10.53	0.11	2.9%	-1.6%	2.5%	-24.5%	-12.6%	-13.1%	14.4%	0.2%	65.4%
Brambles Limited		13.27	0.92	-0.5%	2.2%	0.5%	14.7%	2.2%	4.8%	8.8%	16.2%	21.8%
Commonwealth Bank of Australia		74.04	0.25	-2.6%	-4.3%	-3.5%	-13.4%	-0.7%	-12.4%	-0.1%	10.1%	25.1%
Coca Cola Amatil		9.44	1.00	0.4%	3.6%	4.0%	1.5%	-6.9%	-4.9%	0.2%	-22.5%	-10.6%
CSL		110.84	0.70	-5.1%	-4.0%	-5.3%	5.3%	10.6%	-3.7%	-21.5%	25.7%	27.9%
Fortescue Mining		4.58	0.97	1.3%	0.0%	14.5%	144.9%	37.3%	36.4%	-31.8%	-52.9%	25.2%
Highlands Pacific Limited		0.07	0.44	3.1%	4.8%	-1.5%	-1.5%	-11.7%	-10.4%	17.5%	-6.6%	-59.3%
Horizon Oil Ltd		0.05	0.04	2.2%	-2.1%	0.0%	-41.3%	-36.5%	-7.5%	-50.0%	-47.5%	-29.1%
Kina Securities Ltd		1.07	0.54	0.0%	-4.1%	3.4%	-2.3%	11.2%	-14.2%	9.0%	**from IPO price AS1.00	
Macquarie Group Ltd		78.45	0.74	0.8%	0.4%	7.1%	-5.2%	4.3%	-20.2%	42.0%	5.4%	55.8%
Mirvac Group		2.20	0.95	-0.9%	4.3%	-0.5%	11.1%	4.4%	-2.3%	11.2%	6.0%	13.1%
National Australia Bank		27.45	0.40	1.5%	2.3%	5.1%	-9.1%	-3.1%	-13.1%	-10.1%	-3.5%	39.3%
Newcrest Mining Limited		23.32	0.79	-5.5%	-8.4%	-4.0%	79.8%	35.6%	30.8%	19.1%	39.6%	-64.8%
Oil Search Limited		7.56	0.71	2.4%	2.3%	3.1%	12.8%	-1.3%	0.9%	-15.1%	-2.7%	15.7%
Origin Energy Ltd		5.84	0.47	1.7%	6.0%	-0.5%	24.3%	13.0%	8.3%	-59.7%	-17.1%	21.1%
PanAust Ltd		1.84	1.00	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	30.0%	-21.4%	-46.1%
Qbe Insurance Group Ltd		10.24	0.15	-8.3%	-8.2%	-6.6%	-18.7%	-4.4%	-13.3%	12.3%	-2.6%	5.6%
Rio Tinto Limited		49.56	0.69	2.3%	-2.0%	3.3%	10.8%	6.6%	-4.5%	-22.9%	-14.9%	3.3%
Santos Limited		4.94	0.62	0.8%	5.6%	1.6%	34.2%	15.1%	9.5%	-55.4%	-43.6%	31.8%
Stockland		4.87	0.84	-1.4%	-0.4%	-2.2%	18.8%	10.3%	4.1%	-0.5%	14.1%	2.3%
Steamship Trading Company		17.50	0.47	0.0%	2.9%	3.2%	-10.3%	1.4%	-14.3%	-39.1%	3.2%	17.0%
Suncorp Metway Limited		13.12	0.78	0.2%	-4.4%	0.9%	8.1%	2.3%	-1.9%	-13.7%	7.3%	28.8%
Sydney Airport		7.40	0.91	0.3%	0.1%	0.5%	16.5%	3.7%	5.4%	34.8%	23.9%	12.4%
Transurban Group		11.85	0.77	0.7%	0.3%	-3.8%	13.2%	5.6%	8.4%	22.0%	25.4%	12.3%
Telstra Corporation Limited		5.44	0.53	0.2%	-2.9%	-6.7%	-3.0%	4.3%	-5.0%	-6.0%	13.7%	20.1%
Wesfarmers Ltd		43.22	0.91	1.4%	2.2%	3.1%	3.9%	-3.3%	-0.4%	-0.3%	-5.3%	19.5%
Westpac Banking Corporation		30.16	0.38	1.5%	-2.1%	-0.7%	-10.1%	-3.1%	-9.6%	1.2%	2.4%	24.3%
Woolworths Limited		23.57	0.42	0.9%	2.0%	4.7%	-3.8%	-5.5%	-9.8%	-20.1%	-9.4%	15.4%
Woodside Petroleum Limited		28.30	0.50	2.4%	2.7%	3.5%	-1.5%	3.4%	-9.6%	-24.4%	-2.3%	14.8%
International												
*as at 16-Aug-16												
iShare MSCI All Asia ex Japan	USD \$	59.38	0.95	-0.5%	0.8%	4.2%	10.9%	0.1%	2.1%	-11.7%	0.6%	-0.3%
Blackrock Int Equity Fund*	AUD \$	13.60	0.12	-0.4%	0.3%	-0.5%	-13.9%	3.2%	-5.6%	4.8%	14.2%	
Blackrock Australian Equity Fund*	AUD \$	1.55	0.57	-0.1%	-0.2%	1.9%	-4.1%	3.3%	-5.9%	-4.3%	1.9%	12.5%
Vanguard International Share*	AUD \$	1.84	0.43	-0.4%	0.3%	-0.5%	-3.4%	2.6%	-6.5%	5.5%	13.5%	46.1%
Vanguard FTSE World exUS	USD \$	45.62	0.91	0.0%	0.8%	3.6%	5.1%	-0.7%	-0.6%	-7.4%	-7.6%	10.9%
Vanguard FTSE Europe	USD \$	48.99	0.61	-0.2%	0.8%	3.4%	-1.8%	-3.8%	-2.7%	-4.8%	-10.9%	20.4%
iShares Core MSCI Europe	USD \$	41.31	0.57	-0.1%	0.7%	3.1%	-2.2%	-3.9%	-2.7%	-3.4%		
iShares Asia 50	USD \$	48.27	0.96	-0.3%	0.5%	3.1%	14.2%	3.0%	2.6%	-10.2%	-1.9%	-0.4%
iShares MSCI Japan	USD \$	12.39	0.90	0.8%	0.7%	3.9%	2.2%	0.8%	-5.9%	7.8%	-7.4%	24.5%