

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				Q1 2016	Q4 2015	2015	2014	2013
		22-Jun-16	wk	Day	Week	Month	YTD					
Interest Rates												
Central Bank Bills												
Change to today's price from closing prices of prior period												
28 days	C-bill auctions on Wednesday; reported Thursday/Friday	1.13%	0.06		0.00%	0.02%	-0.17%	-0.2%	0.0%	1.30%	1.94%	1.84%
60 days		2.38%	0.74		-0.01%	-0.01%	0.06%	0.0%	0.1%	2.32%	2.85%	2.12%
90 days		2.52%	0.56		0.00%	0.00%	0.00%	0.0%	0.1%	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		1.43%			0.00%	0.00%	1.43%	*historical data tba		1.44%		
63 days		2.40%	0.93		0.00%	0.00%	0.40%	*historical data tba		2.44%		
91 days		2.67%	0.89		-0.02%	-0.06%	-0.33%	0.2%	0.1%	2.58%	0.00%	0.00%
182 days	Tbill auctions are irregular Wednes reported Thursday/Friday	4.72%	0.85		0.00%	-0.02%	0.07%	0.1%	0.1%	4.65%	4.65%	2.52%
364 days		7.67%	0.90		0.00%	-0.02%	0.07%	0.1%	0.2%	7.60%	7.42%	3.76%
Government Inscribed Stock												
2019/2018/2017	GIS auctions usually monthly reported Thursday/Friday	9.00%	0.00			0.00%	-0.97%	-1.0%	0.2%	9.97%	7.95%	4.52%
2021/2020/2019		11.85%	1.00		0.04%	0.52%	0.4%	0.5%		11.33%	10.73%	8.01%
2025/2024/2022		12.08%	1.00		0.04%	0.92%	0.8%	0.0%		11.16%	11.89%	9.17%
2029/2027		12.24%	1.00		0.04%	0.24%	0.2%	0.4%		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		1.69%	0.13	-0.02%	0.11%	-0.18%	-0.61%	-0.5%	0.3%	2.29%	2.19%	3.03%
United Kingdom		1.31%	0.20	0.03%	0.19%	-0.14%	-0.68%	-0.6%	0.2%	1.99%	1.76%	3.03%
Australia		2.22%	0.22	0.06%	0.16%	-0.09%	-0.66%	-0.4%	0.3%	2.88%	2.83%	4.24%
France		0.42%	0.04	0.01%	0.02%	-0.05%	-0.57%	-0.5%	0.0%	0.99%	0.83%	2.43%
Japan		-0.14%	0.08	0.00%	0.04%	-0.06%	-0.40%	-0.3%	-0.1%	0.27%	0.33%	0.74%
Australia RBA Cash Rate												
1.75%												
PNG CPI Index Latest 12 mth % change												
6.5%												
Currencies												
Percentage changes												
PGK/USD		0.3160	0.00	0.0%	0.0%	0.0%	-5.0%	-3.0%	-4.6%	-14.3%	-2.4%	-17.8%
PGK/AUD		0.4213	0.12	-0.7%	-1.2%	-4.0%	-7.5%	-7.5%	-8.3%	-3.8%	5.9%	-3.9%
PGK/GBP		0.2149	0.00	-0.4%	-3.4%	0.0%	-4.2%	0.1%	-2.6%	-10.0%	3.9%	-19.4%
PGK/NZD		0.4410	0.00	-0.6%	-1.8%	-5.9%	-9.2%	-3.9%	-10.8%	-1.9%	2.1%	-17.0%
PGK/JPY		32.990	0.00	-0.3%	-1.5%	-5.3%	-17.6%	-9.3%	-4.2%	-13.7%	10.9%	-0.2%
AUD/USD		0.7501	0.67	0.7%	1.3%	4.2%	2.7%	4.9%	4.0%	-10.9%	-7.8%	-14.5%
USD/JPY		104.410	0.02	-0.3%	-1.5%	-5.2%	-13.3%	-6.5%	0.4%	0.6%	13.6%	21.4%
EUR/USD		1.1296	0.71	0.5%	0.3%	1.3%	3.3%	4.1%	-2.2%	-10.1%	-11.6%	4.2%
GBP/USD		1.4707	0.44	0.4%	3.5%	0.1%	-0.8%	-3.1%	-2.0%	-4.8%	-6.1%	2.0%
MYR/USD		0.2482	0.60	0.0%	1.6%	1.6%	6.5%	10.6%	2.3%	-18.3%	-6.4%	-6.8%
Equity Indices												
Papua New Guinea												
Percentage changes												
KS Index		4,674.80	1.00	2.2%	-0.1%	5.9%	36.8%	18.0%	-4.5%	-2.3%	-9.7%	-14.9%
KS Home Index		9,572.56	0.68	-0.1%	-0.1%	2.9%	-0.3%	-5.4%	-1.3%	0.5%	16.9%	-1.9%
Australia												
All Ordinaries		5,349.53	0.61	-0.1%	2.3%	-1.6%	0.1%	-3.6%	5.7%	-0.8%	0.7%	14.8%
S&P/ASX 100		4,356.00	0.49	0.0%	2.6%	-2.0%	-0.9%	-4.3%	5.0%	-2.6%	1.5%	16.3%
S&P/ASX 20		2,996.90	0.27	0.0%	2.9%	-3.3%	-5.8%	-7.7%	4.7%	-6.4%	0.6%	17.9%
S&P/ASX 50		5,223.80	0.40	0.1%	2.7%	-2.4%	-2.3%	-5.1%	4.6%	-3.9%	0.7%	16.8%
S&P/ASX Midcap 50		5,577.00	0.96	-0.3%	2.3%	0.2%	9.2%	1.8%	8.2%	7.6%	9.2%	12.6%
S&P/ASX Small Ordinaries		2,301.90	0.84	-0.8%	0.0%	0.2%	5.8%	-0.2%	10.8%	6.4%	-6.8%	-3.8%
S&P/ASX 200		5,270.95	0.54	-0.1%	2.4%	-1.9%	-0.5%	-4.0%	5.5%	-2.1%	1.1%	15.1%
S&P/ASX 300		5,233.68	0.56	-0.1%	2.4%	-1.8%	-0.3%	-3.9%	5.5%	-1.9%	0.8%	14.7%
S&P/ASX 200 Energy		8,286.30	0.36	0.3%	3.0%	1.8%	3.5%	-2.5%	-1.2%	-31.0%	-14.8%	9.8%
S&P/ASX 200 Materials		7,939.00	0.69	-0.6%	1.8%	-0.3%	13.0%	3.3%	-7.7%	-19.5%	-14.5%	-3.7%
S&P/ASX 200 Industrials		5,283.10	0.86	-0.1%	2.2%	-0.5%	8.7%	4.7%	4.9%	12.5%	8.9%	11.7%
S&P/ASX 200 Consumer Discretionary		2,076.90	1.00	0.2%	2.9%	0.9%	4.1%	-0.4%	13.0%	13.8%	-4.2%	36.3%
S&P/ASX 200 Consumer Staples		8,261.70	0.26	-0.9%	-0.2%	-4.5%	-6.0%	-3.7%	5.8%	-4.2%	-8.4%	12.9%
S&P/ASX 200 Healthcare		20,858.10	0.76	-0.2%	-0.2%	-3.8%	5.2%	-2.4%	12.3%	13.4%	21.7%	23.5%
S&P/ASX 200 Financials		5,904.80	0.39	0.1%	3.4%	-2.3%	-6.2%	-8.3%	8.8%	0.7%	6.5%	23.6%
S&P/ASX 200 Information Technology		809.50	0.87	0.3%	3.1%	-0.9%	0.0%	-6.4%	11.3%	3.4%	5.6%	24.3%
S&P/ASX 200 Telecommunication Services		1,990.10	0.32	0.5%	1.5%	-5.4%	-1.8%	-3.1%	0.6%	-2.9%	14.6%	21.8%
S&P/ASX 200 Utilities		7,415.50	1.00	0.1%	2.3%	2.3%	6.8%	1.9%	7.1%	17.4%	9.9%	2.3%
S&P/ASX 200 A-REIT		1,463.70	1.00	0.3%	1.8%	2.3%	13.4%	5.5%	4.3%	8.9%	20.4%	1.1%
S&P/ASX 200 Financial-x-A-REIT		6,519.60	0.29	0.1%	3.8%	-3.3%	-9.8%	-10.8%	9.7%	-0.8%	4.3%	28.1%
North American												
DJIA		17,780.83	0.86	-0.3%	0.8%	-0.4%	1.0%	0.5%	8.1%	-1.2%	7.5%	26.5%
S&P 500		2,085.45	0.86	-0.2%	0.7%	-0.2%	1.1%	-0.2%	7.5%	0.2%	11.4%	29.6%
NASDAQ		4,833.32	0.60	-0.2%	0.0%	-1.3%	-4.6%	-3.9%	9.6%	7.0%	13.4%	38.3%
Toronto S&P/TSX		13,915.00	0.73	-0.1%	-0.1%	-0.8%	6.6%	2.9%	-1.4%	-10.5%	7.0%	9.6%
Europe												
FTSE		6,261.19	0.57	0.6%	4.9%	0.0%	-0.2%	-1.6%	3.5%	-4.4%	-2.7%	14.4%
DAX		10,071.06	0.44	0.6%	4.8%	-1.3%	-6.3%	-7.2%	11.2%	9.6%	2.7%	25.5%
CAC 40		4,380.03	0.37	0.3%	5.0%	-2.3%	-6.4%	-6.2%	5.0%	9.5%	-0.5%	18.0%
Asia												
Nikkei		16,065.72	0.19	-0.6%	0.9%	-4.1%	-15.6%	-12.0%	9.5%	9.1%	7.1%	57.8%
Hang Seng		20,795.12	0.32	0.6%	1.6%	2.1%	-5.1%	-5.2%	5.1%	-7.2%	1.5%	2.6%
Shanghai		2,905.55	0.17	0.9%	0.6%	3.2%	-18.2%	-15.4%	16.3%	9.8%	54.2%	-7.6%
Sensex		26,765.65	0.69	-0.2%	0.1%	3.4%	3.0%	-2.5%	-0.7%	-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

23-Jun-16
Reporting closing prices for prior day

		22-Jun-16	52 wk	Movement for the period				Q1 2016	Q4 2015	2015	2014	2013
				Day	Week	Month	YTD					
Indices												
MSCI AC Asia-ex-Japan*	USD	341.78	0.50	0.6%	2.4%	5.8%	1.7%	2.1%	3.5%	-9.4%	5.1%	2.7%
MSCI ACWI-ex-Australia*	USD	185.02	0.71	0.0%	2.2%	0.5%	1.1%	-0.5%	7.8%	-1.5%	4.7%	23.1%
MSCI All Country World Index*	USD	187.59	0.71	0.0%	2.4%	1.4%	1.2%	-0.5%	7.9%	-1.7%	4.4%	22.5%
iShare Emerging Markets		33.94	0.49	-0.5%	1.9%	3.2%	5.1%	6.1%	-1.5%	-17.8%	-6.0%	-5.8%
VIX Volatility S&P500		21.17	0.32	14.6%	5.1%	52.3%	22.4%	-19.3%	-29.4%	8.6%	16.0%	-23.9%
Commodities												
Light Crude (WTI)	US\$/bbl	49.13	0.74	0.6%	2.3%	-0.9%	34.0%	4.6%	-18.7%	-31.2%	-45.9%	7.2%
Brent Crude	US\$/bbl	49.88	0.68	-1.5%	2.5%	0.3%	36.3%	8.2%	-24.4%	-36.2%	-48.3%	-0.3%
Gold	US\$/oz	1,270.00	0.89	-0.2%	-1.4%	3.5%	19.7%	16.4%	-4.8%	-10.4%	-1.5%	-28.3%
Silver	US\$/oz	17.37	0.89	0.0%	-0.8%	6.8%	24.7%	11.1%	-4.1%	-10.7%	-19.5%	-35.9%
Copper	US\$/lb	2.14	0.28	0.8%	2.2%	1.6%	-0.5%	1.7%	-8.3%	-24.0%	-16.8%	-7.0%
Iron Ore	US\$/mt	49.20	0.36	0.0%	-0.4%	-3.1%	13.4%	22.6%	-24.1%	-37.4%	-48.1%	-5.3%
Malaysian Palm Oil* RM/tn		2,431	0.67	0.0%	1.3%	-5.6%	5.2%	16.5%	0.2%	0.8%	-12.8%	13.3%
LNG *Jap/Korea	US\$/mmBtu	5.32	0.30	-0.3%	7.7%	13.6%	-23.3%	-37.8%	2.4%	-32.8%	-21.3%	0.0%
ICCO Cocoa	US\$/mt	3,205	0.68	0.3%	1.4%	9.6%	-0.7%	-8.6%	3.7%	11.0%	7.4%	21.2%
ICO Coffee	US\$/lb	137	0.87	-1.1%	-0.9%	12.8%	10.8%	3.1%	1.9%	-25.8%	50.5%	-23.0%
Equities												
Domestic												
	PGK K			Percentage changes								
	Arbitrage											
	POMSox											
Bank South Pacific		8.00	1.00	0.0%	0.0%	3.2%	6.7%	-0.4%	0.0%	5.0%	-10.5%	-1.0%
Credit Corporation		1.68	0.08	-0.6%	-0.6%	5.0%	-25.3%	-25.3%	-6.3%	-13.5%	4.0%	13.6%
City Pharmacy		1.19	0.00	0.0%	0.0%	-7.8%	-10.5%	-3.0%	-5.0%	-7.6%	-26.5%	26.5%
Kina Petroleum Limited		0.40	0.00	0.0%	0.0%	0.0%	0.0%	0.0%	-46.7%	-46.7%	-21.1%	
Kina Asset Management Limited		0.97	0.80	0.0%	0.0%	0.0%	14.1%	15.3%	-12.4%	-15.0%	-9.1%	22.2%
Kina Securities Limited	2.49	2.40		0.0%	0.0%	6.7%	-9.4%	-9.4%	1.9%	27.4%	**from IPO price K2.08	
Airlines PNG		0.15	0.00	0.0%	0.0%	0.0%	-54.5%	-54.5%	0.0%	0.0%	-5.7%	-2.8%
Steamship Trading Company	39.40	5.00		0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%
Oil Search Limited	15.81	17.00	1.00	6.3%	0.0%	0.0%	20.9%	1.7%	-12.1%	-12.1%	-8.7%	30.6%
Highlands Pacific Limited	0.14	0.15	0.00	0.0%	-25.0%	-40.0%	-25.0%	0.0%	-20.0%	33.3%	-25.0%	-48.7%
Newcrest Mining Limited	49.96	45.00	1.00	0.0%	0.0%	12.5%	73.1%	46.2%	4.0%	8.3%	-20.0%	-40.0%
Australia												
AMP Limited		5.44	0.26	0.2%	3.6%	-3.4%	-6.7%	-0.7%	4.9%	6.0%	25.3%	-8.7%
ANZ Banking Group Limited		24.40	0.20	0.6%	5.1%	-3.5%	-12.6%	-16.0%	3.1%	-13.0%	-0.4%	28.7%
BHP Billiton Limited		18.71	0.35	0.1%	5.0%	-1.0%	4.8%	-5.6%	-19.6%	-34.9%	-22.7%	2.4%
Bougainville Copper Limited		0.21	0.16	0.0%	5.0%	-8.7%	-12.5%	-10.4%	-14.3%	-5.9%	-46.3%	-7.8%
Bank of Queensland		10.93	0.13	-0.2%	4.3%	-6.5%	-21.6%	-13.1%	20.1%	14.4%	0.2%	65.4%
Brambles Limited		12.71	0.89	0.7%	3.3%	-1.1%	9.9%	4.8%	18.8%	8.8%	16.2%	21.8%
Commonwealth Bank of Australia		75.07	0.27	0.0%	4.0%	-4.2%	-12.2%	-12.4%	17.6%	-0.1%	10.1%	25.1%
Coca Cola Amatil		8.50	0.35	-0.2%	-1.2%	-4.5%	-8.6%	-4.9%	3.2%	-0.2%	-22.5%	-10.6%
CSL		108.61	0.71	-0.3%	-0.8%	-5.2%	3.1%	-3.7%	18.1%	21.5%	25.7%	27.9%
Fortescue Mining		3.26	0.83	0.0%	4.2%	12.4%	74.3%	36.4%	2.7%	-31.8%	-52.9%	25.2%
Highlands Pacific Limited		0.06	0.13	3.6%	-4.9%	3.6%	-13.4%	-10.4%	-20.2%	17.5%	-6.6%	-59.3%
Horizon Oil Ltd		0.05	0.00	-0.2%	-2.1%	-23.3%	-42.5%	-7.5%	-14.9%	-50.0%	-47.5%	-29.1%
Kina Securities Ltd		1.05	0.74	0.0%	-0.9%	2.4%	-3.7%	-14.2%	-1.8%	9.0%	**from IPO price AS1.00	
Macquarie Group Ltd		76.12	0.65	0.3%	6.2%	5.1%	-8.0%	-20.2%	8.0%	42.0%	5.4%	55.8%
Mirvac Group		2.05	1.00	0.5%	2.8%	6.8%	3.5%	-2.3%	15.1%	11.2%	6.0%	13.1%
National Australia Bank		25.62	0.14	-0.2%	2.6%	-6.8%	-15.2%	-13.1%	0.7%	-10.1%	-3.5%	39.3%
Newcrest Mining Limited		21.05	0.87	-2.9%	-3.9%	10.7%	62.3%	30.8%	2.1%	19.1%	39.6%	-64.8%
Oil Search Limited		6.66	0.38	-0.6%	-0.6%	-0.6%	-0.6%	0.9%	-6.6%	-15.1%	-2.7%	15.7%
Origin Energy Ltd		5.88	0.29	1.7%	9.1%	5.2%	25.1%	8.3%	-11.9%	-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		11.72	0.40	0.0%	1.8%	-3.1%	-6.9%	-13.3%	-2.3%	12.3%	-2.6%	5.6%
Rio Tinto Limited		44.58	0.42	0.8%	3.8%	-1.0%	-0.3%	-4.5%	-8.0%	-22.9%	-14.9%	3.3%
Santos Limited		4.92	0.44	1.4%	11.3%	15.0%	33.7%	9.5%	-7.5%	-55.4%	-43.6%	31.8%
Stockland		4.72	0.96	0.4%	2.4%	4.4%	15.1%	4.1%	6.5%	-0.5%	14.1%	2.3%
Steamship Trading Company		16.60	0.14	0.6%	3.8%	6.9%	-14.9%	-14.3%	8.3%	-39.1%	3.2%	17.0%
Suncorp Metway Limited		12.26	0.41	0.1%	2.2%	-7.1%	1.0%	-1.9%	-0.4%	-13.7%	7.3%	28.8%
Sydney Airport		7.24	0.94	0.1%	4.3%	0.8%	14.0%	5.4%	6.5%	34.8%	23.9%	12.4%
Transurban Group		11.77	0.78	-0.7%	0.3%	-2.2%	12.4%	8.4%	5.3%	22.0%	25.4%	12.3%
Telstra Corporation Limited		5.38	0.25	0.6%	1.9%	-5.4%	-4.1%	-5.0%	0.0%	-6.0%	13.7%	20.1%
Wesfarmers Ltd		40.34	0.48	-0.6%	0.5%	-3.7%	-3.1%	-0.4%	6.1%	-0.3%	-5.3%	19.5%
Westpac Banking Corporation		29.67	0.24	0.0%	3.9%	-2.5%	-11.6%	-9.6%	13.0%	1.2%	2.4%	24.3%
Woolworths Limited		21.00	0.04	-0.9%	-0.1%	-5.7%	-14.3%	-9.8%	-1.4%	-20.1%	-9.4%	15.4%
Woodside Petroleum Limited		26.40	0.21	-0.4%	1.1%	-2.8%	-8.1%	-9.6%	-0.7%	-24.4%	-2.3%	14.8%
International												
*as at 21-Jun-16												
iShare MSCI All Asia ex Japan	USD \$	54.00	0.42	-0.3%	1.3%	2.7%	0.8%	2.1%	1.5%	-11.7%	0.6%	-0.3%
Blackrock Int Equity Fund*	AUD \$	15.59	0.52	0.0%	0.6%	-3.1%	-1.3%	-5.6%	3.8%	4.8%	14.2%	
Blackrock Australian Equity Fund*	AUD \$	1.60	0.63	0.0%	1.3%	-0.6%	-1.0%	-5.9%	7.7%	-4.3%	1.9%	12.5%
Vanguard International Share*	AUD \$	1.86	0.50	0.0%	1.0%	-2.7%	-2.3%	-6.5%	3.7%	5.5%	13.5%	46.1%
Vanguard FTSE World exUS	USD \$	43.50	0.48	0.0%	3.9%	-0.5%	0.2%	-0.6%	1.8%	-7.4%	-7.6%	10.9%
Vanguard FTSE Europe	USD \$	48.62	0.39	0.0%	6.0%	-2.6%	-2.5%	-2.7%	1.4%	-4.8%	-10.9%	20.4%
iShares Core MSCI Europe	USD \$	41.15	0.42	-2.1%	3.4%	-2.9%	-2.6%	-2.7%	1.4%	-3.4%		
iShares Asia 50	USD \$	44.07	0.52	0.3%	1.6%	4.7%	4.3%	2.6%	1.7%	-10.2%	-1.9%	-0.4%
iShares MSCI Japan	USD \$	11.57	0.44	-1.7%	0.6%	-1.4%	-4.5%	-5.9%	6.0%	7.8%	-7.4%	24.5%