

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

19-Aug-16
Reporting closing prices for prior day

	Closing prices 18-Aug-16	52 wk	Movement for the period				Q2 2016	Q1 2016	2015	2014	2013	
			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	1.06%	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												
28 days		1.43%		0.00%	0.00%	1.43%	*historical data tba		1.44%			
63 days		2.40%	0.14	0.00%	0.00%	0.40%	*historical data tba		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												
2019/2018/2017	GIS auctions usually monthly reported Thursday/Friday	9.00%	0.00		0.00%	-0.97%	0.0%	-1.0%	9.97%	7.95%	4.52%	
2021/2020/2019		10.95%	0.33		-0.90%	-0.38%	0.1%	0.4%	11.33%	10.73%	8.01%	
2025/2024/2022		11.49%	0.40		-0.59%	0.33%	0.1%	0.8%	11.16%	11.89%	9.17%	
2029/2027		12.50%	1.00		0.26%	0.50%	0.2%	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%												
Ten year Government Bond yields												
United States		1.54%	0.18	-0.01%	-0.02%	-0.02%	-0.76%	-0.3%	-0.5%	2.29%	2.19%	3.03%
United Kingdom		0.55%	0.02	-0.01%	0.01%	-0.28%	-1.44%	-0.5%	-0.6%	1.99%	1.76%	3.03%
Australia		1.87%	0.04	-0.04%	0.02%	-0.05%	-1.01%	-0.5%	-0.4%	2.88%	2.83%	4.24%
France		0.14%	0.03	-0.03%	0.02%	-0.08%	-0.85%	-0.3%	-0.5%	0.99%	0.83%	2.43%
Japan		-0.08%	0.30	-0.01%	0.01%	0.13%	-0.35%	-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		0.4092	0.01	-0.5%	-0.1%	-3.1%	-10.1%	0.7%	-7.5%	-3.8%	5.9%	-3.9%
PGK/GBP		0.2416	0.89	-0.2%	-0.5%	1.1%	7.7%	5.7%	0.1%	-10.0%	3.9%	-19.4%
PGK/NZD		0.4324	0.00	-0.6%	-1.2%	-4.4%	-11.0%	-5.1%	-3.9%	-1.9%	2.1%	-17.0%
PGK/IPY		1.3150	0.00	-1.1%	-1.6%	-6.9%	-21.3%	-10.2%	-9.3%	-13.7%	10.9%	-0.2%
AUD/USD		0.7711	0.89	0.5%	0.1%	3.0%	5.6%	-2.7%	4.9%	-10.9%	-7.8%	-14.5%
USD/IPY		99.860	0.00	-1.1%	-1.6%	-6.8%	-17.1%	-8.3%	-6.5%	0.6%	13.6%	21.4%
EUR/USD		1.1316	0.78	0.4%	1.4%	2.6%	3.5%	-2.4%	4.1%	-10.1%	-11.6%	4.2%
GBP/USD		1.3060	0.06	0.1%	0.5%	-1.2%	-11.9%	-7.3%	-3.1%	-4.8%	-6.1%	2.0%
MYR/USD		0.2507	0.73	0.4%	0.7%	1.7%	7.6%	-2.7%	10.6%	-18.3%	-6.4%	-6.8%
Equity Indices												
Papua New Guinea												
Percentage changes												
KSi Index		4,746.71	1.00	0.1%	0.8%	1.1%	38.9%	14.7%	18.0%	-2.3%	-9.7%	-14.9%
KSi Home Index		10,212.19	1.00	1.6%	1.7%	4.1%	6.4%	6.5%	-5.4%	0.5%	16.9%	-1.9%
Australia												
All Ordinaries		5,607.28	0.93	-0.4%	0.1%	0.3%	4.9%	3.1%	-3.6%	-0.8%	0.7%	14.8%
S&P/ASX 100		4,537.70	0.89	-0.6%	-0.1%	-0.2%	3.2%	2.8%	-4.3%	-2.6%	1.5%	16.3%
S&P/ASX 20		3,095.60	0.67	-0.8%	-0.7%	-1.0%	-2.7%	1.5%	-7.7%	-6.4%	0.6%	17.9%
S&P/ASX 50		5,421.60	0.87	-0.6%	-0.3%	-0.7%	1.4%	2.4%	-5.1%	-3.9%	0.7%	16.8%
S&P/ASX Midcap 50		5,945.90	0.98	-0.4%	0.8%	2.7%	16.4%	5.4%	1.8%	7.6%	9.2%	12.6%
S&P/ASX Small Ordinaries		2,510.90	1.00	0.9%	1.2%	2.6%	15.4%	5.3%	-0.2%	6.4%	-6.8%	-3.8%
S&P/ASX 200		5,507.82	0.90	-0.5%	0.0%	-0.1%	4.0%	3.0%	-4.0%	-2.1%	1.1%	15.1%
S&P/ASX 300		5,476.64	0.91	-0.4%	0.0%	0.0%	4.3%	3.0%	-3.9%	-1.9%	0.8%	14.7%
S&P/ASX 200 Energy		8,883.20	0.79	0.6%	5.2%	3.0%	10.9%	5.3%	-2.5%	-31.0%	-14.8%	9.8%
S&P/ASX 200 Materials		8,907.50	1.00	0.4%	1.9%	4.9%	26.8%	10.6%	3.3%	-19.5%	-14.5%	-3.7%
S&P/ASX 200 Industrials		5,457.30	0.88	-0.5%	-0.5%	-0.5%	12.3%	2.4%	4.7%	12.5%	8.9%	11.7%
S&P/ASX 200 Consumer Discretionary		2,241.00	0.97	-0.5%	1.3%	2.2%	12.3%	4.0%	-0.4%	13.8%	-4.2%	36.3%
S&P/ASX 200 Consumer Staples		8,962.70	0.94	0.8%	2.7%	3.0%	2.0%	-3.6%	-3.7%	-4.2%	-8.4%	12.9%
S&P/ASX 200 Healthcare		21,830.90	0.80	-1.9%	-2.3%	-3.7%	10.1%	10.2%	-2.4%	13.4%	21.7%	23.5%
S&P/ASX 200 Financials		6,014.60	0.67	-0.9%	-0.9%	-0.9%	-4.5%	0.2%	-8.3%	0.7%	6.5%	23.6%
S&P/ASX 200 Information Technology		830.30	1.00	0.6%	1.8%	3.4%	2.6%	1.0%	-6.4%	3.4%	5.6%	24.3%
S&P/ASX 200 Telecommunication Services		2,005.70	0.54	-0.4%	-1.7%	-6.4%	-1.0%	4.2%	-3.1%	-2.9%	14.6%	21.8%
S&P/ASX 200 Utilities		7,468.70	0.64	-1.2%	-2.3%	-6.7%	7.6%	7.2%	1.9%	17.4%	9.9%	2.3%
S&P/ASX 200 A-REIT		1,493.00	0.82	-0.7%	-0.6%	-3.5%	15.6%	7.7%	5.5%	8.9%	20.4%	1.1%
S&P/ASX 200 Financial-x-A-REIT		6,638.60	0.51	-0.9%	-1.0%	-0.3%	-8.1%	-1.4%	-10.8%	-0.8%	4.3%	28.1%
North American												
DJIA		18,597.70	0.99	0.1%	-0.1%	0.4%	5.6%	1.4%	0.5%	-1.2%	7.5%	26.5%
S&P 500		2,187.02	0.99	0.2%	0.1%	1.0%	6.0%	1.9%	-0.2%	0.2%	11.4%	29.6%
NASDAQ		5,240.15	0.98	0.2%	0.2%	3.3%	3.4%	-0.6%	-3.9%	7.0%	13.4%	38.3%
Toronto S&P/TSX		14,670.00	0.97	0.0%	-0.7%	1.1%	12.4%	4.4%	2.9%	-10.5%	7.0%	9.6%
Europe												
FTSE		6,868.96	0.95	0.1%	-0.7%	2.5%	9.5%	5.3%	-1.6%	-4.4%	-2.7%	14.4%
DAX		10,603.03	0.70	0.6%	-1.3%	4.4%	-1.3%	-2.9%	-7.2%	9.6%	2.7%	25.5%
CAC 40		4,437.06	0.50	0.4%	-1.5%	1.4%	-5.1%	-3.4%	-6.2%	9.5%	-0.5%	18.0%
Asia												
Nikkei		16,486.01	0.30	-1.6%	-1.5%	-1.9%	-13.4%	-7.1%	-12.0%	9.1%	7.1%	57.8%
Hang Seng		23,023.16	0.97	1.0%	2.0%	4.6%	5.1%	0.1%	-5.2%	-7.2%	1.5%	2.6%
Shanghai		3,104.11	0.45	-0.2%	3.4%	2.1%	-12.6%	-2.5%	-15.4%	9.8%	54.2%	-7.6%
Sensex		28,123.44	0.98	0.4%	0.9%	1.5%	8.2%	6.5%	-2.5%	-1.7%	24.9%	8.1%

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			Day	Week	Month	YTD						
Indices												
MSCI AC Asia-ex-Japan* USD	376.92	1.00	0.6%	1.1%	4.5%	12.2%	-1.2%	2.1%	-9.4%	5.1%	2.7%	
MSCI ACWI-ex-Australia* USD	194.43	1.00	0.4%	0.2%	2.4%	6.3%	1.0%	-0.5%	-1.5%	4.7%	23.1%	
MSCI All Country World Index* USD	197.23	1.00	0.4%	0.2%	2.4%	6.4%	-0.2%	-0.5%	-1.7%	4.4%	22.5%	
iShare Emerging Markets	37.83	1.00	1.0%	0.6%	6.0%	17.2%	0.3%	6.1%	-17.8%	-6.0%	-5.8%	
VIX Volatility S&P500	11.43	0.00	-6.2%	-2.1%	-10.3%	-33.9%	12.0%	-19.3%	8.6%	16.0%	-23.9%	
Commodities												
Light Crude (WTI) US\$/bbl	48.22	0.88	3.1%	10.9%	7.8%	31.5%	26.1%	4.6%	-31.2%	-45.9%	7.2%	
Brent Crude US\$/bbl	50.88	0.91	2.1%	10.5%	10.1%	39.1%	25.5%	8.2%	-36.2%	-48.3%	-0.3%	
Gold US\$/oz	1,357.20	0.95	0.6%	0.5%	2.0%	27.9%	6.9%	16.4%	-10.4%	-1.5%	-28.3%	
Silver US\$/oz	19.74	0.86	0.5%	-1.4%	-0.4%	41.8%	20.4%	11.1%	-10.7%	-19.5%	-35.9%	
Copper US\$/lb	2.18	0.46	0.7%	-1.0%	-3.5%	1.5%	0.6%	1.7%	-24.0%	-16.8%	-7.0%	
Iron Ore US\$/mt	58.80	0.66	0.0%	-3.1%	7.1%	35.5%	0.0%	22.6%	-37.4%	-48.1%	-5.3%	
Malaysian Palm Oil* RM/tn	2,838	0.95	-1.7%	8.7%	18.5%	22.9%	-10.8%	16.5%	0.8%	-12.8%	13.3%	
LNG *Jap/Korea US\$/mmBtu	5.60	0.41	0.0%	-5.6%	-3.4%	-19.3%	25.3%	-37.8%	-32.8%	-21.3%	0.0%	
ICCO Cocoa US\$/mt	3,109	0.54	1.8%	3.6%	7.1%	-3.7%	1.8%	-8.6%	11.0%	7.4%	21.2%	
ICO Coffee US\$/lb	138	0.69	2.3%	0.3%	-5.9%	11.7%	13.1%	3.1%	-25.8%	50.5%	-23.0%	
Equities												
Domestic												
	PGK K	Arbitrage	Percentage changes									
POMSox												
Bank South Pacific	8.66	1.00	1.9%	1.9%	4.8%	15.5%	8.4%	-0.4%	5.0%	-10.5%	-1.0%	
Credit Corporation	1.68	0.08	0.0%	1.2%	0.6%	-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	2.54	2.51	0.0%	0.0%	0.0%	-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	42.77	5.00	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	
Oil Search Limited	18.65	17.50	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	0.0%	0.0%	0.0%	-25.0%	-25.0%	0.0%	33.3%	-25.0%	-48.7%	
Newcrest Mining Limited	57.92	45.00	0.0%	0.0%	0.0%	73.1%	15.8%	46.2%	8.3%	-20.0%	-40.0%	
Australia												
AMP Limited	5.52	0.53	-4.7%	-2.3%	-5.2%	-5.3%	-10.9%	-0.7%	6.0%	25.3%	-8.7%	
ANZ Banking Group Limited	26.72	0.67	-0.2%	0.9%	5.1%	-4.3%	2.8%	-16.0%	-13.0%	-0.4%	28.7%	
BHP Billiton Limited	20.86	0.58	-0.2%	3.0%	8.3%	16.8%	10.6%	-5.6%	-34.9%	-22.7%	2.4%	
Bougainville Copper Limited	0.17	0.11	3.0%	13.3%	-24.4%	-29.2%	44.2%	-10.4%	-5.9%	-46.3%	-7.8%	
Bank of Queensland	10.44	0.09	-0.8%	-1.4%	-25.1%	-12.6%	-13.1%	-14.4%	14.4%	0.2%	65.4%	
Brambles Limited	13.25	0.91	-0.2%	1.4%	-1.2%	14.5%	2.2%	4.8%	8.8%	16.2%	21.8%	
Commonwealth Bank of Australia	73.12	0.19	-1.2%	-3.7%	-5.1%	-14.5%	-0.7%	-12.4%	-0.1%	10.1%	25.1%	
Coca Cola Amatil	9.43	0.99	-0.1%	3.5%	3.2%	1.4%	-6.9%	-4.9%	-0.2%	-22.5%	-10.6%	
CSL	107.70	0.60	-2.8%	-6.8%	-9.6%	2.3%	10.6%	-3.7%	21.5%	25.7%	27.9%	
Fortescue Mining	4.75	1.00	3.7%	5.1%	17.0%	154.0%	37.3%	36.4%	-31.8%	-52.9%	25.2%	
Highlands Pacific Limited	0.07	0.42	-1.5%	3.2%	-1.5%	-3.0%	-11.7%	-10.4%	17.5%	-6.6%	-59.3%	
Horizon Oil Ltd	0.05	0.02	-2.1%	0.0%	-2.1%	-42.5%	-36.5%	-7.5%	-50.0%	-47.5%	-29.1%	
Kina Securities Ltd	1.04	0.48	-2.3%	-9.6%	-1.0%	-4.6%	11.2%	-14.2%	9.0%	**from IPO price AS1.00		
Macquarie Group Ltd	78.54	0.74	0.1%	1.7%	6.1%	-5.1%	4.3%	-20.2%	42.0%	5.4%	55.8%	
Mirvac Group	2.24	1.00	1.8%	6.7%	2.3%	13.1%	4.4%	-2.3%	11.2%	6.0%	13.1%	
National Australia Bank	27.27	0.38	-0.7%	2.7%	3.9%	-9.7%	-3.1%	-13.1%	-10.1%	-3.5%	39.3%	
Newcrest Mining Limited	23.70	0.81	1.6%	-5.7%	0.6%	82.7%	35.6%	30.8%	19.1%	39.6%	-64.8%	
Oil Search Limited	7.63	0.74	0.9%	4.0%	3.0%	13.9%	-1.3%	0.9%	-15.1%	-2.7%	15.7%	
Origin Energy Ltd	5.77	0.48	-1.2%	4.7%	-2.2%	22.8%	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	10.02	0.09	-2.1%	-9.9%	-9.9%	-20.4%	-4.4%	-13.3%	12.3%	-2.6%	5.6%	
Rio Tinto Limited	49.32	0.68	-0.5%	-0.8%	1.6%	10.3%	6.6%	-4.5%	-22.9%	-14.9%	3.3%	
Santos Limited	4.95	0.62	0.2%	8.8%	1.0%	34.5%	15.1%	9.5%	-55.4%	-43.6%	31.8%	
Stockland	4.82	0.81	-1.0%	-1.4%	-3.4%	17.6%	10.3%	4.1%	-0.5%	14.1%	2.3%	
Steamship Trading Company	17.50	0.47	0.0%	8.0%	3.1%	-10.3%	1.4%	-14.3%	-39.1%	3.2%	17.0%	
Suncorp Metway Limited	12.92	0.71	-1.5%	-5.7%	-0.3%	6.4%	2.3%	-1.9%	-13.7%	7.3%	28.8%	
Sydney Airport	7.42	0.92	0.3%	0.5%	0.3%	16.9%	3.7%	5.4%	34.8%	23.9%	12.4%	
Transurban Group	11.64	0.70	-1.8%	-1.4%	-6.1%	11.2%	5.6%	8.4%	22.0%	25.4%	12.3%	
Telstra Corporation Limited	5.41	0.49	-0.6%	-1.8%	-7.2%	-3.6%	4.3%	-5.0%	-6.0%	13.7%	20.1%	
Wesfarmers Ltd	42.98	0.87	-0.6%	1.2%	2.2%	3.3%	-3.3%	-0.4%	-0.3%	-5.3%	19.5%	
Westpac Banking Corporation	29.99	0.34	-0.6%	-0.1%	-2.0%	-10.6%	-3.1%	-9.6%	1.2%	2.4%	24.3%	
Woolworths Limited	23.75	0.44	0.8%	2.8%	4.8%	-3.1%	-5.5%	-9.8%	-20.1%	-9.4%	15.4%	
Woodside Petroleum Limited	28.55	0.53	0.9%	4.8%	3.4%	-0.6%	3.4%	-9.6%	-24.4%	-2.3%	14.8%	
International												
iShare MSCI All Asia ex Japan	USD \$	59.86	0.99	0.8%	0.5%	5.2%	11.8%	0.1%	2.1%	-11.7%	0.6%	-0.3%
Blackrock Int Equity Fund*	AUD \$	13.69	0.14	0.7%	1.5%	-0.4%	-13.4%	3.2%	-5.6%	4.8%	14.2%	
Blackrock Australian Equity Fund*	AUD \$	1.55	0.59	0.3%	0.2%	1.6%	-3.8%	3.3%	-5.9%	-4.3%	1.9%	
Vanguard International Share*	AUD \$	1.85	0.47	0.6%	1.5%	-0.4%	-2.8%	2.6%	-6.5%	5.5%	13.5%	
Vanguard FTSE World exUS	USD \$	45.83	0.93	0.5%	0.4%	4.3%	5.6%	-0.7%	-0.6%	-7.4%	-7.6%	
Vanguard FTSE Europe	USD \$	49.38	0.65	0.8%	0.8%	4.5%	-1.0%	-3.8%	-2.7%	-4.8%	-10.9%	
iShares Core MSCI Europe	USD \$	41.68	0.62	0.9%	0.8%	4.3%	-1.3%	-3.9%	-2.7%	-3.4%		
iShares Asia 50	USD \$	48.96	1.00	1.4%	0.9%	5.0%	15.8%	3.0%	2.6%	-10.2%	-1.9%	
iShares MSCI Japan	USD \$	12.33	0.87	-0.5%	-0.5%	4.1%	1.7%	0.8%	-5.9%	7.8%	-7.4%	

*as at 17-Aug-16