

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

18-Oct-16
 Reporting closing prices for prior day

		Closing prices 17-Oct-16	52 wk	Movement for the period				Q3 2016	Q2 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	1.17%	0.42		0.00%	0.02%	-0.13%	0.0%	0.0%	1.30%	1.94%	1.84%
60 days		2.36%	0.90		0.00%	0.00%	0.04%	0.0%	0.1%	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		1.22%			0.00%	-0.21%	1.22%	*historical data tba		1.44%		
63 days		2.40%	0.14		0.00%	0.00%	0.40%	*historical data tba		2.44%		
91 days		2.62%	0.50		-0.02%	-0.01%	-0.38%	0.0%	-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%	0.0%	4.65%	4.65%	2.52%
364 days		7.72%	1.00		0.01%	0.01%	0.12%	0.1%	0.0%	7.60%	7.42%	3.76%
Government Inscribed Stock												
2019/2018/2017	GIS auctions usually monthly reported Thursday/Friday	9.05%	0.05			0.05%	-0.92%	0.1%	0.0%	9.97%	7.95%	4.52%
2021/2020/2019		10.95%	0.33			0.00%	-0.38%	-0.9%	0.1%	11.33%	10.73%	8.01%
2025/2024/2022		11.48%	0.35			-0.01%	0.32%	-0.6%	0.1%	11.16%	11.89%	9.17%
2029/2027		12.50%	1.00			0.00%	0.50%	0.3%	0.2%	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		1.77%	0.41	-0.03%	0.05%	0.05%	-0.53%	0.1%	-0.3%	2.29%	2.19%	3.03%
United Kingdom		1.12%	0.39	0.03%	0.10%	0.25%	-0.87%	-0.1%	-0.5%	1.99%	1.76%	3.03%
Australia		2.31%	0.43	0.05%	0.12%	0.19%	-0.57%	-0.1%	-0.5%	2.88%	2.83%	4.24%
France		0.34%	0.26	0.00%	0.00%	0.02%	-0.65%	0.0%	-0.3%	0.99%	0.83%	2.43%
Japan		-0.05%	0.38	0.00%	0.01%	-0.01%	-0.32%	0.1%	-0.2%	0.27%	0.33%	0.74%
Australia RBA Cash Rate												
1.50%												
PNG CPI Index Latest 12 mth % change												
6.8%												
Currencies												
Percentage changes												
PGK/USD		0.3155	0.00	0.0%	0.0%	0.0%	-5.1%	-0.2%	-2.0%	-14.3%	-2.4%	-17.8%
PGK/AUD		0.4151	0.09	-0.3%	-0.1%	-0.8%	-8.8%	-2.2%	0.7%	-3.8%	5.9%	-3.9%
PGK/GBP		0.2595	1.00	0.3%	2.0%	7.3%	15.7%	2.5%	5.7%	-10.0%	3.9%	-19.4%
PGK/NZD		0.4441	0.21	-0.1%	0.6%	2.9%	-8.5%	-1.8%	-5.1%	-1.9%	2.1%	-17.0%
PGK/IPY		32.890	0.13	0.2%	1.2%	2.2%	-17.9%	-2.4%	-10.2%	-13.7%	10.9%	-0.2%
AUD/USD		0.7601	0.78	0.3%	-0.1%	0.8%	4.1%	2.4%	-2.7%	-10.9%	-7.8%	-14.5%
USD/IPY		104.250	0.18	0.2%	0.6%	2.2%	-13.4%	-2.1%	-8.3%	0.6%	13.6%	21.4%
EUR/USD		1.0983	0.43	-0.4%	-1.4%	-1.7%	0.5%	1.0%	-2.4%	-10.1%	-11.6%	4.2%
GBP/USD		1.2160	0.00	-0.3%	-1.6%	-6.8%	-18.0%	-2.6%	-7.3%	-4.8%	-6.1%	2.0%
MYR/USD		0.2371	0.32	-0.1%	-2.1%	-2.1%	1.8%	-3.7%	-2.7%	-18.3%	-6.4%	-6.8%
Equity Indices												
Papua New Guinea												
Percentage changes												
KSi Index		4,766.91	0.97	0.0%	0.0%	-0.3%	39.5%	3.1%	14.7%	-2.3%	-9.7%	-14.9%
KSi Home Index		10,629.25	0.93	-0.1%	-0.1%	0.5%	10.7%	11.1%	6.5%	0.5%	16.9%	-1.9%
Australia												
All Ordinaries		5,470.88	0.77	-0.9%	-1.5%	1.4%	2.4%	4.0%	3.1%	-0.8%	0.7%	14.8%
S&P/ASX 100		4,451.50	0.76	-0.8%	-1.6%	2.1%	1.3%	3.6%	2.8%	-2.6%	1.5%	16.3%
S&P/ASX 20		3,088.30	0.66	-0.6%	-1.7%	2.9%	-2.9%	3.4%	1.5%	-6.4%	0.6%	17.9%
S&P/ASX 50		5,350.10	0.77	-0.7%	-1.5%	2.7%	0.0%	3.3%	2.4%	-3.9%	0.7%	16.8%
S&P/ASX Midcap 50		5,618.40	0.69	-1.4%	-2.0%	-1.8%	10.0%	5.8%	5.4%	7.6%	9.2%	12.6%
S&P/ASX Small Ordinaries		2,378.30	0.73	-1.1%	-1.7%	-1.2%	9.3%	7.3%	5.3%	6.4%	-6.8%	-3.8%
S&P/ASX 200		5,388.68	0.76	-0.8%	-1.6%	1.8%	1.8%	3.9%	3.0%	-2.1%	1.1%	15.1%
S&P/ASX 300		5,353.23	0.76	-0.8%	-1.6%	1.7%	2.0%	4.0%	3.0%	-1.9%	0.8%	14.7%
S&P/ASX 200 Energy		8,607.30	0.79	-0.8%	-1.4%	9.6%	7.5%	2.3%	5.3%	-31.0%	-14.8%	9.8%
S&P/ASX 200 Materials		8,944.80	0.91	-0.6%	-2.0%	4.5%	27.3%	13.1%	10.6%	-19.5%	-14.5%	-3.7%
S&P/ASX 200 Industrials		5,125.90	0.55	-1.0%	-0.5%	1.8%	5.4%	0.7%	2.4%	12.5%	8.9%	11.7%
S&P/ASX 200 Consumer Discretionary		2,131.40	0.72	-2.5%	-2.6%	-2.9%	6.8%	6.5%	4.0%	13.8%	-4.2%	36.3%
S&P/ASX 200 Consumer Staples		9,268.40	0.98	-0.3%	0.5%	5.4%	5.5%	10.6%	-3.6%	-4.2%	-8.4%	12.9%
S&P/ASX 200 Healthcare		21,086.70	0.61	-1.2%	-2.6%	0.8%	6.4%	1.7%	10.2%	13.4%	21.7%	23.5%
S&P/ASX 200 Financials		5,990.40	0.64	-0.3%	-1.6%	2.2%	-4.9%	2.3%	0.2%	0.7%	6.5%	23.6%
S&P/ASX 200 Information Technology		806.40	0.73	0.0%	-4.0%	0.6%	-0.4%	8.0%	1.0%	3.4%	5.6%	24.3%
S&P/ASX 200 Telecommunication Services		1,792.90	0.00	-1.2%	-1.0%	-4.2%	-11.5%	-9.0%	4.2%	-2.9%	14.6%	21.8%
S&P/ASX 200 Utilities		7,007.20	0.28	-1.7%	-0.4%	-0.7%	0.9%	-3.3%	7.2%	17.4%	9.9%	2.3%
S&P/ASX 200 A-REIT		1,340.30	0.36	-2.4%	-2.0%	-3.7%	3.8%	-2.7%	7.7%	8.9%	20.4%	1.1%
S&P/ASX 200 Financial-x-A-REIT		6,681.30	0.55	-0.3%	-1.6%	2.2%	-7.6%	3.9%	-1.4%	-0.8%	4.3%	28.1%
North American												
DJIA		18,086.40	0.82	-0.3%	-1.3%	-0.2%	2.7%	2.1%	1.4%	-1.2%	7.5%	26.5%
S&P 500		2,126.50	0.82	-0.3%	-1.7%	-0.6%	3.1%	3.3%	1.9%	0.2%	11.4%	29.6%
NASDAQ		5,199.82	0.87	-0.3%	-2.4%	-0.7%	2.6%	9.7%	-0.6%	7.0%	13.4%	38.3%
Toronto S&P/TSX		14,555.00	0.92	0.1%	0.3%	0.5%	11.5%	4.6%	4.4%	-10.5%	7.0%	9.6%
Europe												
FTSE		6,947.55	0.90	-0.9%	-2.1%	2.0%	10.7%	6.1%	5.3%	-4.4%	-2.7%	14.4%
DAX		10,503.57	0.67	-0.7%	-1.1%	1.3%	-2.2%	8.6%	-2.9%	9.6%	2.7%	25.5%
CAC 40		4,450.23	0.51	-0.5%	-1.0%	1.3%	-4.9%	5.0%	-3.4%	9.5%	-0.5%	18.0%
Asia												
Nikkei		16,900.12	0.38	0.3%	0.2%	2.3%	-11.2%	5.6%	-7.1%	9.1%	7.1%	57.8%
Hang Seng		23,037.54	0.80	-0.8%	-3.4%	-2.2%	5.2%	12.0%	0.1%	-7.2%	1.5%	2.6%
Shanghai		3,041.17	0.39	-0.7%	-0.2%	0.5%	-14.4%	2.6%	-2.5%	9.8%	54.2%	-7.6%
Sensex		27,529.97	0.75	-0.5%	-2.0%	-3.9%	6.0%	3.2%	6.5%	-1.7%	24.9%	8.1%

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These estimates are based upon the last 256 daily moves of each instrument

18-Oct-16
Reporting closing prices for prior day

		17-Oct-16	Movement for the period				YTD	Q3 2016	Q2 2016	2015	2014	2013	
			52 wk	Day	Week	Month							
Indices													
MSCI AC Asia-ex-Japan*	USD	372.72	0.85	-0.4%	-2.9%	-1.5%	10.9%	11.9%	-1.2%	-9.4%	5.1%	2.7%	
MSCI ACWI-ex-Australia*	USD	189.50	0.82	-0.3%	-1.9%	-0.8%	3.6%	5.2%	1.0%	-1.5%	4.7%	23.1%	
MSCI All Country World Index*	USD	192.28	0.82	-0.3%	-1.9%	-0.7%	3.7%	6.6%	-0.2%	-1.7%	4.4%	22.5%	
iShare Emerging Markets		36.84	0.86	-0.1%	-3.3%	0.1%	14.1%	9.0%	0.3%	-17.8%	-6.0%	-5.8%	
VIX Volatility S&P500		16.21	0.29	0.6%	21.2%	4.4%	-6.2%	-15.0%	12.0%	8.6%	16.0%	-23.9%	
Commodities													
Light Crude (WTI)	US\$/bbl	49.94	0.94	-0.8%	-2.7%	15.3%	36.2%	-0.2%	26.1%	-31.2%	-45.9%	7.2%	
Brent Crude	US\$/bbl	51.52	0.94	-0.8%	-3.0%	12.1%	40.8%	-1.2%	25.5%	-36.2%	-48.3%	-0.3%	
Gold	US\$/oz	1,256.60	0.64	0.1%	-0.3%	-4.6%	18.4%	-0.3%	6.9%	-10.4%	-1.5%	-28.3%	
Silver	US\$/oz	17.47	0.54	0.2%	-1.0%	-9.4%	25.5%	3.2%	20.4%	-10.7%	-19.5%	-35.9%	
Copper	US\$/lb	2.11	0.39	-0.2%	-4.1%	-2.3%	-1.8%	0.7%	0.6%	-24.0%	-16.8%	-7.0%	
Iron Ore	US\$/mt	58.55	0.65	0.6%	1.4%	6.5%	34.9%	8.6%	0.0%	-37.4%	-48.1%	-5.3%	
Malaysian Palm Oil* RM/tn		2,781	0.84	5.7%	7.6%	-1.8%	20.4%	15.6%	-10.8%	0.8%	-12.8%	13.3%	
LNG *Jap/Korea	US\$/mmBtu	5.95	0.50	0.0%	-0.1%	10.3%	-14.3%	6.8%	25.3%	-32.8%	-21.3%	0.0%	
ICCO Cocoa	US\$/mt	2,690	0.06	-1.0%	1.2%	-6.3%	-16.7%	-8.1%	1.8%	11.0%	7.4%	21.2%	
ICO Coffee	US\$/lb	157	1.00	1.1%	2.8%	3.7%	27.1%	5.2%	13.1%	-25.8%	50.5%	-23.0%	
Equities													
Domestic													
	PGK K	Arbitrage	POMSox	Percentage changes									
Bank South Pacific			8.95	0.91	-0.1%	-0.1%	0.0%	19.3%	12.3%	8.4%	5.0%	-10.5%	-1.0%
Credit Corporation			1.90	0.38	0.0%	0.0%	5.0%	-15.6%	10.1%	0.0%	-13.5%	4.0%	13.6%
City Pharmacy			1.14	0.00	0.0%	-0.9%	-0.9%	-14.3%	-2.5%	-8.5%	-7.6%	-26.5%	26.5%
Kina Petroleum Limited			0.40		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%	0.0%	-1.0%	-15.0%	-9.1%	22.2%
Kina Securities Limited	2.40		2.70		0.0%	0.0%	0.0%	1.9%	12.0%	0.4%	27.4%	**from IPO price K2.08	
Airlines PNG			0.15	0.00	0.0%	0.0%	0.0%	-54.5%	0.0%	0.0%	0.0%	-5.7%	-2.8%
Steamship Trading Company	54.20		5.00		0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%
Oil Search Limited	17.08		17.05	0.87	0.0%	0.1%	-0.9%	21.3%	0.1%	18.9%	-12.1%	-8.7%	30.6%
Highlands Pacific Limited	0.13		0.18	0.30	0.0%	0.0%	0.0%	-10.0%	20.0%	-25.0%	33.3%	-25.0%	-48.7%
Newcrest Mining Limited	50.06		46.00	1.00	0.0%	0.0%	0.0%	76.9%	4.5%	15.8%	8.3%	-20.0%	-40.0%
Australia													
AMP Limited			5.28	0.28	-1.1%	-2.8%	-1.1%	-9.4%	2.3%	-10.9%	6.0%	25.3%	-8.7%
ANZ Banking Group Limited			27.60	0.80	0.3%	-2.4%	3.4%	-1.2%	14.6%	2.8%	-13.0%	-0.4%	28.7%
BHP Billiton Limited			22.39	0.79	-0.7%	-4.3%	11.3%	25.4%	20.0%	10.6%	-34.9%	-22.7%	2.4%
Bougainville Copper Limited			0.15	0.00	0.0%	-6.3%	-11.8%	-37.5%	-45.2%	44.2%	-5.9%	-46.3%	-7.8%
Bank of Queensland			11.02	0.22	0.2%	0.5%	1.6%	-20.9%	7.4%	-12.6%	14.4%	0.2%	65.4%
Brambles Limited			11.97	0.53	-0.7%	-2.5%	2.0%	3.5%	-3.3%	2.2%	8.8%	16.2%	21.8%
Commonwealth Bank of Australia			74.37	0.30	-0.3%	-0.3%	3.0%	-13.0%	-2.6%	-0.7%	-0.1%	10.1%	25.1%
Coca Cola Amatil			9.94	0.86	0.3%	1.4%	1.3%	6.9%	24.5%	-6.9%	0.2%	-22.5%	-10.6%
CSL			104.26	0.45	-1.3%	-2.3%	2.2%	-1.0%	-4.6%	10.6%	21.5%	25.7%	27.9%
Fortescue Mining			5.01	0.95	2.7%	-0.4%	2.5%	167.9%	41.4%	37.3%	-31.8%	-52.9%	25.2%
Highlands Pacific Limited			0.06	0.17	-1.8%	-3.4%	0.0%	-16.4%	13.2%	-11.7%	17.5%	-6.6%	-59.3%
Horizon Oil Ltd			0.04	0.00	-2.6%	0.0%	-15.9%	-53.8%	-17.0%	-36.5%	-50.0%	-47.5%	-29.1%
Kina Securities Ltd			1.00	0.36	-2.5%	4.7%	-4.3%	-8.7%	-5.8%	11.2%	9.0%	**from IPO price AS1.00	
Macquarie Group Ltd			81.55	0.85	-0.5%	-2.8%	0.4%	-1.5%	18.9%	4.3%	42.0%	5.4%	55.8%
Mirvac Group			2.09	0.59	-2.3%	-1.4%	-3.7%	5.6%	10.9%	4.4%	11.2%	6.0%	13.1%
National Australia Bank			27.57	0.41	-3.7%	-2.5%	1.8%	-8.7%	9.6%	-3.1%	-10.1%	-3.5%	39.3%
Newcrest Mining Limited			20.78	0.63	-1.1%	-0.8%	-4.2%	60.2%	-3.5%	35.6%	19.1%	39.6%	-64.8%
Oil Search Limited			7.09	0.54	-1.0%	-4.2%	11.8%	5.8%	6.3%	-1.3%	-15.1%	-2.7%	15.7%
Origin Energy Ltd			5.59	0.84	0.9%	0.5%	14.1%	18.9%	-5.7%	13.0%	-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			10.01	0.17	-0.9%	-1.1%	3.7%	-20.5%	-10.9%	-4.4%	12.3%	-2.6%	5.6%
Rio Tinto Limited			50.62	0.81	-0.8%	-2.9%	8.7%	13.2%	13.4%	6.6%	-22.9%	-14.9%	3.3%
Santos Limited			3.62	0.29	-2.4%	-4.5%	1.4%	-1.6%	-22.2%	15.1%	-55.4%	-43.6%	31.8%
Stockland			4.51	0.56	-1.7%	-2.0%	-0.9%	10.0%	1.1%	10.3%	-0.5%	14.1%	2.3%
Steamship Trading Company			22.50	0.94	-2.2%	41.5%	40.6%	15.4%	-6.2%	1.4%	-39.1%	3.2%	17.0%
Suncorp Metway Limited			12.32	0.52	-0.2%	-2.0%	-0.6%	1.5%	-0.6%	2.3%	-13.7%	7.3%	28.8%
Sydney Airport			6.40	0.32	-2.7%	-1.8%	-3.0%	0.8%	0.4%	3.7%	34.8%	23.9%	12.4%
Transurban Group			10.60	0.27	-1.6%	-0.1%	-1.7%	1.2%	-5.2%	5.6%	22.0%	25.4%	12.3%
Telstra Corporation Limited			5.03	0.10	-1.0%	-0.8%	-0.8%	-10.3%	-6.8%	4.3%	-6.0%	13.7%	20.1%
Wesfarmers Ltd			45.38	0.98	-0.3%	0.0%	5.9%	9.1%	10.0%	-3.3%	-0.3%	-5.3%	19.5%
Westpac Banking Corporation			30.23	0.39	0.0%	-1.8%	2.3%	-9.9%	0.4%	-3.1%	1.2%	2.4%	24.3%
Woolworths Limited			24.25	0.51	-0.1%	1.2%	7.9%	-1.0%	11.4%	-5.5%	-20.1%	-9.4%	15.4%
Woodside Petroleum Limited			29.10	0.72	-1.5%	-2.5%	7.3%	1.3%	6.6%	3.4%	-24.4%	-2.3%	14.8%
International													
		*as at 14-Oct-16											
iShare MSCI All Asia ex Japan	USD \$		59.01	0.83	-0.2%	-3.6%	-1.1%	10.2%	10.6%	0.1%	-11.7%	0.6%	-0.3%
Blackrock Int Equity Fund*	AUD \$		13.43	0.07	-0.8%	-1.7%	-2.0%	-15.0%	-11.8%	3.2%	4.8%	14.2%	
Blackrock Australian Equity Fund*	AUD \$		1.52	0.44	0.0%	-0.6%	1.6%	-5.7%	-1.4%	3.3%	-4.3%	1.9%	12.5%
Vanguard International Share*	AUD \$		1.81	0.33	-0.7%	-1.7%	-2.4%	-5.0%	0.3%	2.6%	5.5%	13.5%	46.1%
Vanguard FTSE World exUS	USD \$		44.38	0.76	-0.2%	-2.1%	-0.2%	2.2%	6.0%	-0.7%	-7.4%	-7.6%	10.9%
Vanguard FTSE Europe	USD \$		47.00	0.39	-0.4%	-2.4%	-2.1%	-5.8%	4.4%	-3.8%	-4.8%	-10.9%	20.4%
iShares Core MSCI Europe	USD \$		40.00	0.42	-0.5%	-2.4%	-1.8%	-5.3%	4.8%	-3.9%	-3.4%		
iShares Asia 50	USD \$		48.94	0.86	-0.3%	-3.9%	-0.2%	15.8%	12.2%	3.0%	-10.2%	-1.9%	-0.4%
iShares MSCI Japan	USD \$		12.35	0.81	0.1%	-1.1%	1.8%	1.9%	9.0%	0.8%	7.8%	-7.4%	24.5%