

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

Reporting closing prices for prior day

		Closing prices	52	Movement for the period				Q3 2015	Q2 2015	2014	2013	2012
		03-Dec-15	wk	Day	Week	Month	YTD					
Interest Rates												
Central Bank Bills												
Change to today's price from closing prices of prior period												
For interest rates, rate at end of each respective year reported.												
28 days	C-bill auctions on Wednesday; reported Thursday/Friday	1.34%	0.14		0.00%	0.01%	-0.60%	-0.4%	-0.1%	1.94%	1.84%	1.98%
60 days		2.34%	0.16		0.00%	0.01%	-0.51%	-0.4%	-0.1%	2.85%	2.12%	2.11%
90 days		2.52%	0.10		0.00%	-0.01%	-0.47%	-0.3%	0.0%	2.99%	2.17%	2.22%
182 days		4.55%	1.00		0.00%	0.00%	0.00%	0.0%	0.0%	4.55%	2.51%	2.32%
Treasury Bills												
63 days		2.39%	1.00		0.02%	0.02%	0.39%	0.4%	*since first issuance			
91 days		2.58%	0.86		0.00%	0.16%	-0.42%	-0.5%	*since first issuance			
182 days	Tbill auctions are irregular Wednes reported Thursday/Friday	4.59%	0.56		0.02%	0.07%	-0.06%	0.1%	-0.2%	4.65%	2.52%	1.95%
364 days		7.51%	1.00		0.00%	0.06%	0.09%	0.2%	-0.2%	7.42%	3.76%	2.55%
Government Inscribed Stock												
2017/2015	GIS auctions usually monthly reported Thursday/Friday	9.79%	1.00			0.00%	1.84%	0.1%	-0.1%	7.95%	4.52%	4.80%
2020/2019		11.04%	1.00			0.09%	0.31%	0.1%	-0.1%	10.73%	8.01%	7.50%
2024/2022/2023		11.16%	0.07			0.00%	-0.73%	0.0%	-0.1%	11.89%	9.17%	7.98%
2027/2029		11.90%	0.22			0.16%	-0.73%	0.0%	0.0%	12.63%	10.50%	9.80%
2031		13.74%	0.00			0.00%	0.00%	0.0%	0.0%	13.74%	0.00%	0.00%
Kina Facility Rate												
		6.25%								6.25%	6.25%	6.75%
Ten year Government Bond yields												
United States		2.32%	0.80	0.14%	0.08%	0.08%	0.13%	-0.3%	0.4%	2.19%	3.03%	1.76%
United Kingdom		1.59%	0.42	0.00%	0.00%	0.00%	-0.20%	0.0%	0.0%	1.79%	3.03%	1.84%
Australia		2.93%	0.79	0.10%	0.11%	0.13%	0.10%	-0.4%	0.7%	2.83%	4.24%	3.28%
France		0.99%	0.67	0.21%	0.19%	0.04%	0.16%	-0.2%	0.7%	0.83%	2.43%	1.99%
Japan		0.31%	0.31	0.00%	0.02%	0.00%	-0.02%	-0.1%	0.1%	0.33%	0.74%	0.79%
Australia	RBA Cash Rate	2.00%		0.00%	0.00%	0.00%	-0.50%	0.0%	-0.3%	2.50%	2.50%	3.00%
PNG CPI Index		Latest 12 mth % change	5.8%					1.7%	1.1%	6.6%	4.7%	1.6%
Currencies												
Percentage changes												
Annual change within the year												
PGK/USD		0.3355	0.00	-0.6%	-0.6%	-1.2%	-13.5%	-4.4%	-2.4%	-2.4%	-17.8%	3.6%
PGK/AUD		0.4570	0.00	-1.0%	-2.1%	-3.8%	-3.5%	4.9%	-3.5%	5.9%	-3.9%	1.3%
PGK/GBP		0.2215	0.02	-1.9%	-0.9%	-0.8%	-11.1%	-0.7%	-7.8%	3.9%	-19.4%	-1.7%
PGK/NZD		0.5017	0.22	-1.3%	-2.3%	-2.3%	1.3%	1.3%	7.5%	2.1%	-17.0%	-3.2%
PGK/JPY		41.130	0.01	-1.1%	-0.6%	-0.5%	-11.4%	-6.3%	-0.5%	10.9%	-0.2%	16.0%
AUD/USD		0.7341	0.32	0.4%	1.6%	2.8%	-10.4%	-8.9%	1.1%	-7.8%	-14.5%	1.5%
USD/JPY		122.600	0.73	-0.5%	0.0%	0.7%	2.5%	-2.1%	2.0%	13.6%	21.4%	12.9%
EUR/USD		1.0945	0.22	3.1%	3.2%	0.6%	-10.0%	0.3%	3.7%	-11.6%	4.2%	2.1%
GBP/USD		1.5149	0.41	1.3%	0.3%	-0.4%	-2.7%	-3.7%	5.9%	-6.1%	2.0%	4.8%
MYR/USD		0.2376		0.7%	0.3%	2.3%	-16.7%	-14.3%	-1.8%	-6.4%	-6.8%	3.6%
Equity Indices												
Papua New Guinea												
Percentage changes												
KSII Index		3,562.59	0.36	0.0%	-0.1%	-1.6%	1.9%	0.7%	0.0%	-9.7%	-14.9%	-21.3%
KSII Home Index		9,598.64	0.36	-0.5%	-0.9%	-0.6%	0.5%	-0.4%	0.0%	16.9%	-1.9%	-9.9%
Australia												
All Ordinaries		5,276.71	0.32	-0.5%	0.3%	0.5%	-2.1%	-7.2%	-7.0%	0.7%	14.8%	13.5%
S&P/ASX 100		4,342.50	0.27	-0.6%	0.3%	0.6%	-3.8%	-8.1%	-7.5%	1.5%	16.3%	15.2%
S&P/ASX 20		3,134.70	0.21	-0.6%	0.8%	1.1%	-7.8%	-10.2%	-8.5%	0.6%	17.9%	17.0%
S&P/ASX 50		5,286.60	0.25	-0.6%	0.5%	0.8%	-5.0%	-8.9%	-7.4%	0.7%	16.8%	16.1%
S&P/ASX Midcap 50		5,024.50	0.61	-0.5%	-1.0%	-0.2%	5.8%	-2.3%	-8.3%	9.2%	12.6%	7.9%
S&P/ASX Small Ordinaries		2,126.30	0.62	-0.1%	0.8%	0.7%	4.0%	-5.3%	-4.5%	-6.8%	-3.8%	3.2%
S&P/ASX 200		5,227.72	0.29	-0.6%	0.3%	0.7%	-3.4%	-8.0%	-7.3%	1.1%	15.1%	14.6%
S&P/ASX 300		5,181.19	0.30	-0.6%	0.3%	0.6%	-3.1%	-7.9%	-7.3%	0.8%	14.7%	14.2%
S&P/ASX 200 Energy		8,559.90	0.13	-2.2%	-0.4%	-4.3%	-26.2%	-25.9%	0.8%	-14.8%	9.8%	-2.6%
S&P/ASX 200 Materials		6,965.50	0.01	-1.8%	-2.5%	-12.5%	-20.2%	-12.8%	-5.4%	-14.5%	-3.7%	1.0%
S&P/ASX 200 Industrials		4,849.50	0.82	-0.5%	-2.2%	0.0%	12.2%	2.4%	-3.0%	8.9%	11.7%	6.4%
S&P/ASX 200 Consumer Discretionary		1,907.70	0.66	-0.1%	1.8%	3.1%	8.8%	-0.9%	-9.8%	-4.2%	36.3%	14.6%
S&P/ASX 200 Consumer Staples		8,340.70	0.18	-0.7%	0.4%	1.1%	-9.1%	-1.1%	-10.2%	-8.4%	12.9%	21.0%
S&P/ASX 200 Healthcare		19,434.60	0.84	-1.4%	-1.1%	3.6%	11.1%	-1.7%	-7.3%	21.7%	23.5%	45.6%
S&P/ASX 200 Financials		6,216.40	0.37	-0.2%	1.5%	4.1%	-0.6%	-9.1%	-9.5%	6.5%	23.6%	21.7%
S&P/ASX 200 Information Technology		792.40	0.68	0.2%	0.6%	6.9%	1.2%	-6.4%	-6.2%	5.6%	24.3%	19.7%
S&P/ASX 200 Telecommunication Services		2,000.30	0.30	-0.1%	2.0%	3.5%	-4.1%	-7.4%	-2.4%	14.6%	21.8%	31.7%
S&P/ASX 200 Utilities		6,827.80	0.82	0.0%	-2.2%	-0.9%	15.4%	1.3%	-3.9%	9.9%	2.3%	15.7%
S&P/ASX 200 A-REIT		1,279.80	0.61	0.0%	1.0%	-0.4%	7.9%	0.2%	-3.9%	20.4%	1.1%	25.2%
S&P/ASX 200 Financial-x-A-REIT		7,130.60	0.36	-0.2%	1.6%	5.0%	-2.1%	-10.7%	-10.4%	4.3%	28.1%	21.0%
North American												
DJIA		17,477.67	0.68	-1.4%	-1.9%	-2.2%	-1.9%	-7.6%	-0.9%	7.5%	26.5%	7.3%
S&P 500		2,049.62	0.69	-1.4%	-1.9%	-2.4%	-0.5%	-6.9%	-0.2%	11.4%	29.6%	13.4%
NASDAQ		5,037.53	0.75	-1.7%	-1.5%	-1.8%	6.4%	-7.4%	1.8%	13.4%	38.3%	15.9%
Toronto S&P/TSX		13,335.00	0.16	-1.0%	-0.4%	-1.4%	-8.5%	-8.7%	-2.7%	7.0%	9.6%	4.0%
Europe												
FTSE		6,275.00	0.31	-2.3%	-1.8%	-1.4%	-4.4%	-7.0%	-3.7%	-2.7%	14.4%	5.8%
DAX		10,789.24	0.46	-3.6%	-4.7%	-0.9%	10.0%	-11.7%	-8.5%	2.7%	25.5%	25.3%
CAC 40		4,730.21	0.55	-3.6%	-4.4%	-5.0%	10.7%	-7.0%	-4.8%	-0.5%	18.0%	13.0%
Asia												
Nikkei		19,939.90	0.77	0.0%	0.0%	4.3%	14.3%	-14.1%	5.4%	7.1%	57.8%	22.1%
Hang Seng		22,417.01	0.24	-0.3%	-0.3%	-2.8%	-5.0%	-20.6%	5.4%	1.5%	2.6%	22.9%
Shanghai		3,584.82	0.29	1.4%	-1.4%	1.8%	10.8%	-28.6%	14.1%	54.2%	-7.6%	3.2%
Sensex		25,886.62	0.51	-0.9%	-0.3%	-1.6%	-2.1%	-5.9%	-0.7%	24.9%	8.1%	26.7%

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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

		52		Movement for the period					Q3 2015	Q2 2015	2014	2013	2012
		03-Dec-15	wk	Day	Week	Month	YTD						
Indices													
MSCI AC Asia-ex-Japan*	USD	343.58	0.27	-0.1%	-0.6%	-3.5%	-7.4%	-17.0%	0.6%	5.1%	2.7%	20.1%	
MSCI ACWI-ex-Australia*	USD	185.46	0.54	-0.8%	-0.3%	-1.4%	-0.1%	-11.1%	0.5%	4.7%	23.1%	15.6%	
MSCI All Country World Index*	USD	187.85	0.54	-0.8%	-0.2%	-1.3%	-0.4%	-11.2%	0.3%	4.4%	22.5%	15.8%	
iShare Emerging Markets		33.64	0.18	-0.6%	-3.1%	-6.0%	-14.4%	-17.3%	-1.3%	-6.0%	-5.8%	16.9%	
VIX Volatility S&P500		18.11	0.21	13.8%	19.2%	20.3%	13.8%	34.4%	19.2%	16.0%	-23.9%	-23.0%	
Commodities													
Light Crude (WTI)	US\$/bbl	41.25	0.13	3.3%	-4.2%	-8.7%	-22.6%	-24.2%	24.9%	-45.9%	7.2%	-7.1%	
Brent Crude	US\$/bbl	44.01	0.05	3.1%	-3.2%	-8.5%	-23.2%	-23.9%	15.4%	-48.3%	-0.3%	3.6%	
Gold	US\$/oz	1,061.90	0.03	0.8%	-0.7%	-3.8%	-10.3%	-4.8%	-1.0%	-1.5%	-28.3%	7.0%	
Silver	US\$/oz	14.08	0.02	0.5%	-0.7%	-6.1%	-9.8%	-6.8%	-6.1%	-19.5%	-35.9%	8.3%	
Copper	US\$/lb	2.06	0.04	1.2%	0.4%	-8.7%	-27.2%	-10.5%	-4.6%	-16.8%	-7.0%	6.3%	
Malaysian Palm Oil* RM/tn		2,186	0.65	2.1%	2.4%	-1.7%	-4.6%	3.7%	4.1%	-12.8%	13.3%	-26.9%	
LNG *Jap/Korea	US\$/mmBtu	7.60	0.25	0.0%	0.0%	2.7%	-24.4%	6.6%	1.1%	-49.2%	n/a	n/a	
ICCO Cocoa	US\$/mt	3,365	0.98	1.6%	1.9%	3.1%	15.6%	-4.9%	21.3%	7.4%	21.2%	6.0%	
ICO Coffee	US\$/lb	122	0.14	3.6%	-0.7%	1.0%	-26.7%	-7.1%	-1.7%	50.5%	-23.0%		
Equities													
Domestic													
	PGK K	Arbitrage	POMSox	Percentage changes									
Bank South Pacific			7.45	0.87	-0.7%	-0.7%	0.1%	4.3%	0.7%	0.7%	-10.5%	-1.0%	7.0%
Credit Corporation			2.30	0.00	0.0%	-2.1%	-4.2%	-11.5%	-4.0%	-3.8%	4.0%	13.6%	11.1%
City Pharmacy			1.35	0.00	0.0%	0.0%	0.0%	-6.2%	-4.8%	5.0%	-26.5%	26.5%	38.4%
Kina Petroleum Limited			0.40	0.00	0.0%	0.0%	0.0%	-46.7%	0.0%	0.0%	-21.1%		
Kina Asset Management Limited			0.95	0.00	0.0%	0.0%	0.0%	0.0%	-3.0%	0.0%	-9.1%	22.2%	-4.3%
Kina Securities Limited	2.39		2.60		0.0%	-3.7%	0.0%	4.0%	4.0%		*Performance since first close price		
Airlines PNG			0.33		0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	-5.7%	-2.8%	-10.0%
Steamship Trading Company	41.25		5.00		0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%
Oil Search Limited	17.72		16.01	0.57	0.0%	0.1%	0.1%	0.1%	0.0%	0.0%	-8.7%	30.6%	-2.8%
Highlands Pacific Limited	0.15		0.20	0.55	0.0%	0.0%	-20.0%	33.3%	56.3%	14.3%	-25.0%	-48.7%	-2.5%
Newcrest Mining Limited	24.95		25.00	0.17	0.0%	0.0%	-3.8%	4.2%	0.0%	0.0%	-20.0%	-40.0%	-30.6%
Australia													
AMP Limited			5.93	0.43	0.0%	3.3%	1.7%	7.8%	-7.6%	-6.5%	25.3%	-8.7%	18.2%
ANZ Banking Group Limited			27.81	0.21	-0.3%	0.9%	4.4%	-13.3%	-15.9%	-12.1%	-0.4%	28.7%	22.0%
BHP Billiton Limited			18.19	0.01	-3.0%	-4.0%	-21.9%	-33.7%	-17.9%	-6.7%	-22.7%	2.4%	7.8%
Bougainville Copper Limited			0.20	0.06	8.1%	-23.1%	-28.6%	-21.6%	-12.5%	45.5%	-46.3%	-7.8%	-26.4%
Bank of Queensland			13.62	0.69	0.6%	-2.0%	3.4%	11.8%	-9.1%	-7.4%	0.2%	65.4%	0.5%
Brambles Limited			11.03	0.64	0.7%	0.6%	4.4%	3.8%	-8.1%	-8.0%	16.2%	21.8%	4.9%
Commonwealth Bank of Australia			81.50	0.43	-0.3%	1.6%	7.4%	-4.8%	-14.6%	-8.9%	10.1%	25.1%	26.3%
Coca Cola Amatil			9.12	0.32	0.2%	-2.6%	0.6%	-2.1%	-1.5%	-15.1%	-22.5%	-10.6%	16.9%
CSL			99.14	0.91	-0.9%	-0.8%	5.3%	14.4%	3.2%	-6.1%	25.7%	27.9%	68.4%
Fortescue Mining			1.92	0.24	-2.3%	-7.7%	-9.9%	-29.9%	-4.7%	-2.6%	-52.9%	25.2%	8.9%
Highlands Pacific Limited			0.07	0.14	3.1%	-2.9%	-16.3%	17.5%	-16.0%	38.9%	-6.6%	-59.3%	11.1%
Horizon Oil Ltd			0.10	0.29	-2.0%	-2.0%	-18.3%	-38.8%	6.8%	-20.0%	-47.5%	-29.1%	115.0%
Kina Securities Ltd			1.09		0.0%	-5.6%	-9.9%	-16.2%	-14.6%		* Performance since first close price		
Macquarie Group Ltd			82.93	0.91	0.1%	1.5%	0.9%	42.3%	-5.8%	6.2%	5.4%	55.8%	49.2%
Mirvac Group			1.87	0.41	0.0%	-1.6%	3.6%	5.1%	-7.0%	-8.0%	6.0%	13.1%	25.8%
National Australia Bank			30.04	0.19	0.1%	1.2%	5.2%	-10.6%	-10.0%	-13.6%	-3.5%	39.3%	7.0%
Newcrest Mining Limited			11.40	0.22	-0.2%	1.2%	-4.1%	4.7%	-2.5%	-2.6%	39.6%	-64.8%	-25.1%
Oil Search Limited			8.10	0.86	-2.2%	-1.1%	2.5%	2.7%	0.6%	-1.0%	-2.7%	15.7%	12.2%
Origin Energy Ltd			5.55	0.09	-1.8%	0.2%	1.8%	-52.4%	-55.4%	5.8%	-17.1%	21.1%	-12.9%
PanAust Ltd			1.84	0.98	0.0%	0.0%	0.0%	30.0%	0.0%	7.0%	-21.4%	-46.1%	4.4%
Qbe Insurance Group Ltd			12.68	0.53	0.5%	1.3%	-5.0%	13.1%	-5.7%	4.8%	-2.6%	5.6%	-15.8%
Rio Tinto Limited			45.59	0.00	-2.1%	-1.9%	-9.1%	-21.4%	-9.6%	-6.1%	-14.9%	3.3%	9.5%
Santos Limited			4.13	0.03	1.7%	2.5%	-31.3%	-49.9%	-49.2%	9.7%	-43.6%	31.8%	-9.3%
Stockland			4.08	0.32	0.5%	2.0%	2.8%	-1.0%	-6.1%	-8.9%	14.1%	2.3%	10.7%
Steamship Trading Company			18.85	0.18	0.0%	0.0%	0.3%	-41.1%	-35.7%	-3.4%	3.2%	17.0%	2.7%
Suncorp Metway Limited			13.55	0.55	-1.0%	0.4%	4.6%	-3.6%	-9.2%	-0.5%	7.3%	28.8%	21.4%
Sydney Airport			6.38	0.89	-1.8%	-3.0%	1.1%	35.5%	19.7%	-3.9%	23.9%	12.4%	27.1%
Transurban Group			10.06	0.77	-0.5%	-2.3%	-2.8%	17.2%	6.9%	-2.4%	25.4%	12.3%	8.4%
Telstra Corporation Limited.			5.51	0.24	-0.2%	1.8%	3.6%	-7.7%	-8.6%	-2.7%	13.7%	20.1%	31.2%
Wesfarmers Ltd			38.91	0.19	-0.5%	1.0%	0.1%	-6.7%	0.5%	-11.2%	-5.3%	19.5%	24.9%
Westpac Banking Corporation			32.91	0.35	-0.6%	2.6%	5.8%	-0.8%	-7.6%	-18.4%	2.4%	24.3%	30.2%
Woolworths Limited			23.80	0.06	-1.3%	-0.9%	0.1%	-22.4%	-7.9%	-8.6%	-9.4%	15.4%	16.9%
Woodside Petroleum Limited			29.46	0.12	-3.8%	-0.5%	-3.8%	-22.5%	-15.5%	-0.8%	-2.3%	14.8%	10.6%
International													
iShare MSCI All Asia ex Japan	USD \$	54.97	0.27	-0.8%	-2.2%	-4.9%	-9.4%	-16.3%	-1.5%	0.6%	-0.3%	21.3%	
Blackrock Int Equity Fund*	AUD \$	16.24	0.75	0.0%	-0.3%	-1.7%	7.8%	-7.1%	-0.5%	14.2%			
Blackrock Australian Equity Fund*	AUD \$	1.60	0.29	0.0%	0.9%	1.3%	-5.2%	-10.2%	-7.3%	1.9%	12.5%		
Vanguard International Share*	AUD \$	1.92	0.52	-1.0%	-1.3%	-3.2%	6.3%	-5.3%	-0.8%	13.5%	46.1%	9.4%	

*as at 02-Dec-15