

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

Daily Market Report

29-Oct-15

Reporting closing prices for prior day

	Closing prices		Movement for the period				Q3 2015	Q2 2015	2014	2013	2012	
	28-Oct-15	52 wk	Day	Week	Month	YTD						
Interest Rates												
Central Bank Bills												
28 days	C-bill auctions on Wednesday; reported Thursday/Friday	1.31%	0.10		0.03%	0.05%	-0.63%	-0.4%	-0.1%	1.94%	1.84%	1.98%
60 days		2.28%	0.06		0.02%	0.04%	-0.57%	-0.4%	-0.1%	2.85%	2.12%	2.11%
90 days		2.50%	0.06		0.03%	0.03%	-0.49%	-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		2.37%	1.00		0.00%	-0.01%	0.37%	0.4%	*since first issuance			
91 days		2.42%	0.81		0.00%	-0.04%	-0.58%	-0.5%	*since first issuance			
182 days	Tbill auctions are irregular Wednes reported Thursday/Friday	4.52%	0.17		0.00%	-0.05%	-0.13%	0.1%	-0.3%	4.65%	2.52%	1.95%
364 days		7.42%	1.00		0.02%	0.00%	0.00%	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			0.03%	1.84%	0.1%	-0.1%	7.95%	4.52%	4.80%
2020/2019		10.95%	0.26			0.08%	0.22%	0.1%	-0.1%	10.73%	8.01%	7.50%
2024/2022/2023		11.16%	0.05			0.03%	-0.73%	0.0%	-0.1%	11.89%	9.17%	7.98%
2027/2029		11.74%	0.10			0.17%	-0.89%	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		2.08%	0.53	0.05%	0.06%	0.05%	-0.11%	-0.3%	0.4%	2.19%	3.03%	1.76%
United Kingdom		1.59%	0.29	0.00%	0.00%	0.00%	-0.20%	0.0%	0.0%	1.79%	3.03%	1.84%
Australia		2.57%	0.26	-0.05%	-0.04%	-0.03%	-0.26%	-0.4%	0.7%	2.83%	4.24%	3.28%
France		0.78%	0.45	-0.01%	-0.15%	-0.20%	-0.05%	-0.2%	0.7%	0.83%	2.43%	1.99%
Japan		0.31%	0.29	0.00%	-0.01%	-0.05%	-0.03%	-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	5.7%						TBA	1.1%	6.6%	4.7%	1.6%
Currencies												
Percentage changes												
PGK/USD		0.3440	0.01	0.0%	-0.1%	-1.3%	-11.3%	-4.4%	-2.4%	-2.4%	-17.8%	3.6%
PGK/AUD		0.4836	0.52	1.1%	1.2%	-2.6%	2.1%	4.9%	-3.5%	5.9%	-3.9%	1.3%
PGK/GBP		0.2254	0.07	0.3%	0.9%	-2.2%	-9.6%	-0.7%	-7.8%	3.9%	-19.4%	-1.7%
PGK/NZD		0.5137	0.36	1.0%	0.0%	-5.7%	3.8%	1.3%	7.5%	2.1%	-17.0%	-3.2%
PGK/JPY		41.660	0.09	0.5%	0.8%	-0.3%	-10.2%	-6.3%	-0.5%	10.9%	-0.2%	16.0%
AUD/USD		0.7115	0.10	-1.1%	-1.3%	1.4%	-13.1%	-8.9%	1.1%	-7.8%	-14.5%	1.5%
USD/JPY		121.090	0.61	0.5%	1.0%	1.0%	1.2%	-2.1%	2.0%	13.6%	21.4%	12.9%
EUR/USD		1.0923	0.21	-1.2%	-3.7%	-2.3%	-10.2%	0.3%	3.7%	-11.6%	4.2%	2.1%
GBP/USD		1.5263	0.49	-0.2%	-1.0%	0.9%	-1.9%	-3.7%	5.9%	-6.1%	2.0%	4.8%
MYR/USD		0.2329		-0.2%	0.1%	2.3%	-18.4%	-14.3%	-1.8%	-6.4%	-6.8%	3.6%
Equity Indices												
Papua New Guinea												
KSII Index		3,492.69	0.23	-0.1%	-0.1%	-2.4%	-0.1%	0.7%	0.0%	-9.7%	-14.9%	-21.3%
KSII Home Index		9,629.37	0.58	-0.3%	-0.3%	-1.0%	0.8%	-0.4%	0.0%	16.9%	-1.9%	-9.9%
Australia												
All Ordinaries		5,374.41	0.42	-0.2%	1.7%	6.2%	-0.3%	-7.2%	-7.0%	0.7%	14.8%	13.5%
S&P/ASX 100		4,443.80	0.39	-0.2%	1.7%	6.2%	-1.5%	-8.1%	-7.5%	1.5%	16.3%	15.2%
S&P/ASX 20		3,224.00	0.33	-0.5%	1.5%	6.1%	-5.1%	-10.2%	-8.5%	0.6%	17.9%	17.0%
S&P/ASX 50		5,419.60	0.36	-0.3%	1.6%	6.0%	-2.6%	-8.9%	-7.4%	0.7%	16.8%	16.1%
S&P/ASX Midcap 50		5,074.30	0.67	0.1%	1.8%	7.5%	6.9%	-2.3%	-8.3%	9.2%	12.6%	7.9%
S&P/ASX Small Ordinaries		2,100.20	0.54	0.0%	1.5%	7.0%	2.7%	-5.3%	-4.5%	-6.8%	-3.8%	3.2%
S&P/ASX 200		5,335.22	0.39	-0.2%	1.7%	6.2%	-1.4%	-8.0%	-7.3%	1.1%	15.1%	14.6%
S&P/ASX 300		5,285.70	0.40	-0.2%	1.7%	6.3%	-1.2%	-7.9%	-7.3%	0.8%	14.7%	14.2%
S&P/ASX 200 Energy		8,795.50	0.13	-1.3%	0.2%	8.5%	-24.2%	-25.9%	0.8%	-14.8%	9.8%	-2.6%
S&P/ASX 200 Materials		8,178.80	0.30	-0.8%	-0.7%	7.5%	-6.3%	-12.8%	-5.4%	-14.5%	-3.7%	1.0%
S&P/ASX 200 Industrials		4,821.20	0.84	0.4%	0.9%	4.0%	11.6%	2.4%	-3.0%	8.9%	11.7%	6.4%
S&P/ASX 200 Consumer Discretionary		1,878.50	0.57	-0.3%	1.5%	6.4%	7.1%	-0.9%	-9.8%	-4.2%	36.3%	14.6%
S&P/ASX 200 Consumer Staples		8,976.40	0.44	-0.5%	2.4%	8.0%	-2.1%	-1.1%	-10.2%	-8.4%	12.9%	21.0%
S&P/ASX 200 Healthcare		18,608.90	0.67	1.3%	3.5%	5.4%	6.4%	-1.7%	-7.3%	21.7%	23.5%	45.6%
S&P/ASX 200 Financials		6,179.00	0.35	-0.3%	2.1%	6.8%	-1.2%	-9.1%	-9.5%	6.5%	23.6%	21.7%
S&P/ASX 200 Information Technology		728.80	0.34	-0.5%	1.0%	0.2%	-6.9%	-6.4%	-6.2%	5.6%	24.3%	19.7%
S&P/ASX 200 Telecommunication Services		2,012.40	0.24	1.1%	2.2%	-0.1%	-3.6%	-7.4%	-2.4%	14.6%	21.8%	31.7%
S&P/ASX 200 Utilities		6,905.60	0.99	1.0%	3.9%	6.5%	16.8%	1.3%	-3.9%	9.9%	2.3%	15.7%
S&P/ASX 200 A-REIT		1,301.70	0.80	0.2%	3.8%	5.2%	9.7%	0.2%	-3.9%	20.4%	1.1%	25.2%
S&P/ASX 200 Financial-x-A-REIT		7,057.50	0.32	-0.5%	1.8%	7.1%	-3.1%	-10.7%	-10.4%	4.3%	28.1%	21.0%
North American												
DJIA		17,779.52	0.80	1.1%	3.6%	9.2%	-0.2%	-7.6%	-0.9%	7.5%	26.5%	7.3%
S&P 500		2,090.50	0.85	1.2%	3.5%	8.9%	1.5%	-6.9%	-0.2%	11.4%	29.6%	13.4%
NASDAQ		5,095.69	0.83	1.3%	5.3%	10.3%	7.6%	-7.4%	1.8%	13.4%	38.3%	15.9%
Toronto S&P/TSX		13,825.00	0.36	1.2%	1.4%	4.4%	-5.2%	-8.7%	-2.7%	7.0%	9.6%	4.0%
Europe												
FTSE		6,437.80	0.45	1.1%	1.4%	6.2%	-2.0%	-7.0%	-3.7%	-2.7%	14.4%	5.8%
DAX		10,831.96	0.51	1.3%	5.8%	12.1%	10.5%	-11.7%	-8.5%	2.7%	25.5%	25.3%
CAC 40		4,890.58	0.70	0.9%	4.2%	9.8%	14.5%	-7.0%	-4.8%	-0.5%	18.0%	13.0%
Asia												
Nikkei		18,903.02	0.52	0.7%	1.9%	8.7%	8.3%	-14.1%	5.4%	7.1%	57.8%	22.1%
Hang Seng		22,956.57	0.30	-0.8%	-0.1%	10.1%	-2.7%	-20.6%	5.4%	1.5%	2.6%	22.9%
Shanghai		3,375.20	0.34	-1.7%	1.6%	10.6%	4.3%	-28.6%	14.1%	54.2%	-7.6%	3.2%
Sensex		27,039.76	0.66	-0.8%	-0.9%	3.4%	2.3%	-5.9%	-0.7%	24.9%	8.1%	26.7%

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		28-Oct-15	wk	Day	Week	Month	YTD							
Indices														
MSCI AC Asia-ex-Japan*	USD	355.19	0.38	-0.6%	0.1%	9.4%	-4.2%	-17.0%	0.6%	5.1%	2.7%	20.1%		
MSCI ACWI-ex-Australia*	USD	187.81	0.62	0.5%	2.0%	10.7%	1.1%	-11.1%	0.5%	4.7%	23.1%	15.6%		
MSCI All Country World Index*	USD	190.12	0.61	0.4%	1.9%	10.7%	0.8%	-11.2%	0.3%	4.4%	22.5%	15.8%		
iShare Emerging Markets		35.14	0.30	-1.2%	-0.6%	7.2%	-10.6%	-17.3%	-1.3%	-6.0%	-5.8%	16.9%		
VIX Volatility S&P500		14.33	0.09	-7.1%	-14.2%	-41.5%	-10.0%	34.4%	19.2%	16.0%	-23.9%	-23.0%		
Commodities														
Light Crude (WTI)	US\$/bbl	45.94	0.20	6.3%	1.6%	1.9%	-13.8%	-24.2%	24.9%	-45.9%	7.2%	-7.1%		
Brent Crude	US\$/bbl	49.05	0.16	4.8%	2.5%	1.4%	-14.4%	-23.9%	15.4%	-48.3%	-0.3%	3.6%		
Gold	US\$/oz	1,176.10	0.42	0.9%	0.8%	5.5%	-0.7%	-4.8%	-1.0%	-1.5%	-28.3%	7.0%		
Silver	US\$/oz	16.29	0.52	2.7%	3.7%	12.2%	4.4%	-6.8%	-6.1%	-19.5%	-35.9%	8.3%		
Copper	US\$/lb	2.36	0.16	0.0%	0.1%	0.9%	-16.4%	-10.5%	-4.6%	-16.8%	-7.0%	6.3%		
Malaysian Palm Oil* RM/tn		2,251	0.76	0.4%	-1.9%	-2.4%	-1.7%	3.7%	4.1%	-12.8%	13.3%	-26.9%		
LNG *Jap/Korea	US\$/MMBtu	7.40	0.12	0.0%	0.0%	-8.6%	-26.4%	6.6%	1.1%	-49.2%	n/a	n/a		
ICCO Cocoa	US\$/mt	3,219	0.78	0.7%	2.3%	3.4%	10.6%	-4.9%	21.3%	7.4%	21.2%	6.0%		
ICO Coffee	US\$/lb	119	0.07	1.5%	-1.6%	-1.9%	-28.5%	-7.1%	-1.7%	50.5%	-23.0%			
Equities														
Percentage changes														
Domestic														
		PGK K	Arbitrage	POMSox										
Bank South Pacific				7.44	0.94	0.0%	0.0%	-0.8%	4.2%	0.7%	0.7%	-10.5%	-1.0%	7.0%
Credit Corporation				2.40	0.06	0.0%	0.0%	0.0%	-7.7%	-4.0%	-3.8%	4.0%	13.6%	11.1%
City Pharmacy				1.35	0.60	0.0%	0.0%	-3.6%	-6.2%	-4.8%	5.0%	-26.5%	26.5%	38.4%
Kina Petroleum Limited				0.40	0.60	0.0%	0.0%	-46.7%	-46.7%	0.0%	0.0%	-21.1%		
Kina Asset Management Limited				0.98	0.11	0.0%	0.0%	1.0%	-2.0%	-3.0%	0.0%	-9.1%	22.2%	-4.3%
Kina Securities Limited	2.42			2.50		-3.8%	-3.8%	-3.8%	0.0%	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	37.01			5.00		0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%
Oil Search Limited	15.67			15.25	0.24	0.0%	0.0%	-4.7%	-4.7%	0.0%	0.0%	-8.7%	30.6%	-2.8%
Highlands Pacific Limited	0.18			0.25	1.50	0.0%	0.0%	0.0%	66.7%	56.3%	14.3%	-25.0%	-48.7%	-2.5%
Marengo Mining Limited	0.01			0.02	0.00	0.0%	0.0%	0.0%	-60.0%	-50.0%	0.0%	-68.8%	-55.6%	-28.0%
Newcrest Mining Limited	28.47			25.00	0.17	0.0%	0.0%	0.0%	4.2%	0.0%	0.0%	-20.0%	-40.0%	-30.6%
Australia														
AMP Limited				5.83	0.36	0.3%	0.2%	4.9%	6.0%	-7.6%	-6.5%	25.3%	-8.7%	18.2%
ANZ Banking Group Limited				28.75	0.22	-0.7%	0.7%	6.2%	-10.4%	-15.9%	-12.1%	-0.4%	28.7%	22.0%
BHP Billiton Limited				23.78	0.20	-2.3%	-1.9%	7.0%	-13.4%	-17.9%	-6.7%	-22.7%	2.4%	7.8%
Bougainville Copper Limited				0.29	0.33	0.0%	0.0%	1.8%	11.8%	-12.5%	45.5%	-46.3%	-7.8%	-26.4%
Bank of Queensland				13.51	0.65	-1.8%	3.4%	16.4%	10.9%	-9.1%	-7.4%	0.2%	65.4%	0.5%
Brambles Limited				10.21	0.29	0.1%	1.5%	4.8%	-4.0%	-8.1%	-8.0%	16.2%	21.8%	4.9%
Commonwealth Bank of Australia				77.64	0.29	-0.1%	2.4%	6.8%	-9.4%	-14.6%	-8.9%	10.1%	25.1%	26.3%
Coca Cola Amatil				9.23	0.36	-0.6%	2.0%	2.4%	-1.0%	-1.5%	-15.1%	-22.5%	-10.6%	16.9%
CSL				93.31	0.67	0.9%	4.2%	4.6%	7.6%	3.2%	-6.1%	25.7%	27.9%	68.4%
Fortescue Mining				2.25	0.40	-3.4%	-9.6%	23.6%	-17.9%	-4.7%	-2.6%	-52.9%	25.2%	8.9%
Highlands Pacific Limited				0.09	0.41	6.3%	1.2%	1.2%	49.1%	-16.0%	38.9%	-6.6%	-59.3%	11.1%
Horizon Oil Ltd				0.12	0.22	-4.0%	4.3%	27.7%	-25.0%	6.8%	-20.0%	-47.5%	-29.1%	115.0%
Kina Securities Ltd				1.17		-0.8%	3.5%	5.4%	-10.0%	-14.6%	* Performance since first close price			
Macquarie Group Ltd				83.60	0.93	0.3%	1.5%	9.1%	43.4%	-5.8%	6.2%	5.4%	55.8%	49.2%
Mirvac Group				1.81	0.29	0.0%	3.7%	5.2%	1.7%	-7.0%	-8.0%	6.0%	13.1%	25.8%
National Australia Bank				31.72	0.24	-2.2%	0.0%	5.8%	-5.6%	-10.0%	-13.6%	-3.5%	39.3%	7.0%
Newcrest Mining Limited				13.77	0.75	1.0%	-4.5%	8.4%	26.4%	-2.5%	-2.6%	39.6%	-64.8%	-25.1%
Oil Search Limited				7.58	0.58	0.0%	3.6%	5.7%	-3.9%	0.6%	-1.0%	-2.7%	15.7%	12.2%
Origin Energy Ltd				5.64	0.60	0.0%	0.7%	5.7%	-51.7%	-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%
Obe Insurance Group Ltd				13.32	0.67	-2.0%	1.7%	3.3%	18.8%	-5.7%	4.8%	-2.6%	5.6%	-15.8%
Rio Tinto Limited				52.07	0.29	-1.4%	-1.3%	7.1%	-10.2%	-9.6%	-6.1%	-14.9%	3.3%	9.5%
Santos Limited				6.06	0.23	-4.4%	11.4%	52.3%	-26.5%	-49.2%	9.7%	-43.6%	31.8%	-9.3%
Stockland				4.05	0.30	1.0%	4.1%	5.2%	-1.7%	-6.1%	-8.9%	14.1%	2.3%	10.7%
Steamship Trading Company				17.90	0.12	0.0%	0.0%	-0.6%	-44.1%	-35.7%	-3.4%	3.2%	17.0%	2.7%
Suncorp Metway Limited				13.16	0.39	-0.6%	0.0%	8.0%	-6.4%	-9.2%	-0.5%	7.3%	28.8%	21.4%
Sydney Airport				6.51	1.00	1.2%	3.3%	9.2%	38.2%	19.7%	-3.9%	23.9%	12.4%	27.1%
Transurban Group				10.44	0.98	1.0%	2.3%	5.0%	21.7%	6.9%	-2.4%	25.4%	12.3%	8.4%
Telstra Corporation Limited.				5.58	0.20	1.1%	2.0%	-0.5%	-6.5%	-8.6%	-2.7%	13.7%	20.1%	31.2%
Wesfarmers Ltd				41.99	0.45	0.1%	3.2%	7.1%	0.6%	0.5%	-11.2%	-5.3%	19.5%	24.9%
Westpac Banking Corporation				31.93	0.26	0.5%	3.8%	7.5%	-3.7%	-7.6%	-18.4%	2.4%	24.3%	30.2%
Woolworths Limited				27.37	0.31	-1.8%	1.6%	10.2%	-10.8%	-7.9%	-8.6%	-9.4%	15.4%	16.9%
Woodside Petroleum Limited				29.64	0.12	-2.2%	-3.5%	2.5%	-22.0%	-15.5%	-0.8%	-2.3%	14.8%	10.6%
International														
iShare MSCI All Asia ex Japan	USD \$	57.05	0.37	-1.0%	-0.1%	8.2%	-6.0%	-16.3%	-1.5%	0.6%	-0.3%	21.3%		
Marengo Mining	Toronto CAD \$	0.005	0.00	0.0%	0.0%	0.0%	0.0%	0.0%	-50.0%	-66.7%	-89.3%	-39.1%		
Blackrock Int Equity Fund*	AUD \$	16.15	0.79	-0.1%	2.5%	6.1%	7.2%	-7.1%	-0.5%	14.2%				
Blackrock Australian Equity Fund*	AUD \$	1.61	0.32	0.0%	1.9%	7.3%	-4.7%	-10.2%	-7.3%	1.9%	12.5%			
Vanguard International Share*	AUD \$	1.94	0.65	-0.1%	1.6%	5.5%	7.4%	-5.3%	-0.8%	13.5%	46.1%	9.4%		

*as at 27-Oct-15