

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
08-Nov-17

Reporting closing prices for prior day

		Closing prices	52	Movement for the period					Q3 2017	Q2 2017	2016	2015	2014
		07-Nov-17	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;	1.40%	1.00		0.00%	0.03%	0.22%	0.09%	0.08%		1.18%	1.30%	1.94%
60 days	reported Thursday/Friday	2.35%	0.02		0.00%	0.00%	0.00%	0.00%	0.01%		2.35%	2.32%	2.85%
90 days		2.51%	0.00		0.00%	0.00%	0.00%	0.00%	0.00%		2.51%	2.52%	2.99%
182 days		4.55%			0.00%	0.00%	0.00%	0.00%	0.00%		4.55%	4.55%	4.55%
Treasury Bills													
28 days		1.26%			0.00%	0.00%	0.04%	0.00%	-0.03%		1.22%	1.44%	1.44%
63 days		2.40%	0.00		0.00%	0.00%	0.00%	0.02%	-0.02%		2.40%	2.44%	2.44%
91 days		2.45%	0.00		0.00%	-0.03%	-0.16%	-0.02%	-0.04%		2.61%	2.58%	0.00%
182 days	Tbill auctions are irregular Wednes	4.73%	0.50		0.00%	0.00%	0.01%	-0.01%	0.01%		4.72%	4.65%	4.65%
273 days		6.76%	1.00		0.00%	0.03%	0.17%	0.06%			*first issued in May'17		
364 days	reported Thursday/Friday	8.00%	0.96		0.00%	-0.01%	0.23%	0.12%	0.12%		7.77%	7.60%	7.42%
Government Inscribed Stock													
GIS 3Y	GIS auctions usually monthly	9.48%	0.95			-0.02%	0.38%	0.09%	0.32%		9.10%	9.97%	7.95%
GIS 5Y	reported Thursday/Friday	10.53%	0.10			0.00%	-0.07%	-0.01%	-0.05%		10.60%	11.33%	10.73%
GIS 10Y		11.54%	1.00			0.00%	0.27%	0.01%	0.03%		11.27%	11.16%	11.89%
GIS 15Y		12.76%	0.84			-0.04%	0.23%	0.05%	0.05%		12.53%	12.00%	12.63%
GIS 17Y		13.74%				0.00%	0.00%	0.00%	0.00%		13.74%	13.74%	13.74%
Kina Facility Rate		6.25%									6.25%	6.25%	6.25%
Ten year Government Bond yields													
United States		2.31%	0.47		0.00%	-0.06%	-0.05%	0.03%	-0.08%		2.44%	2.29%	2.19%
United Kingdom		1.23%	0.52		-0.02%	-0.10%	-0.13%	0.11%	0.12%		1.24%	1.99%	1.76%
Australia		2.58%	0.37		0.01%	-0.09%	-0.25%	0.24%	-0.10%		2.77%	2.88%	2.83%
France		0.69%	0.19		-0.04%	-0.07%	-0.03%	-0.07%	-0.16%		0.69%	0.99%	0.83%
Japan		0.03%	0.33		0.01%	-0.04%	-0.02%	-0.02%	0.02%		0.05%	0.27%	0.33%
Australia		1.50%			0.00%	0.00%	0.00%	0.00%	0.00%		1.50%	2.00%	2.50%
RBA Cash Rate		5.8%							1.20%		6.6%	6.4%	6.6%
Latest 12 mth % change													
Currencies													
		Percentage changes											
PGK/USD		0.3115	0.00		0.0%	0.0%	-0.3%	-1.1%	-0.20%	0.0%	-5.3%	-14.3%	-2.4%
PGK/AUD		0.4056	0.38		-0.3%	0.0%	1.0%	-6.8%	-1.02%	-0.6%	-4.4%	-3.8%	5.9%
PGK/GBP		0.2366	0.21		-0.7%	0.3%	-0.3%	-7.7%	-0.87%	-4.1%	14.3%	-10.0%	3.9%
PGK/NZD		0.4496	0.76		-0.5%	-1.0%	1.7%	-0.6%	0.44%	-4.6%	-6.8%	-1.9%	2.1%
PGK/JPY		35.510	0.58		-0.2%	0.8%	0.8%	-3.4%	1.00%	0.1%	-8.2%	-13.7%	10.9%
AUD/USD		0.7681	0.53		0.3%	0.0%	-1.3%	6.1%	1.47%	0.6%	-0.9%	-10.9%	-7.8%
USD/JPY		114.010	0.60		-0.2%	0.8%	1.2%	-2.3%	73.00%	0.1%	-3.1%	0.6%	13.6%
EUR/USD		1.1608	0.72		-0.1%	-0.3%	-1.4%	10.1%	3.39%	7.1%	-3.6%	-10.1%	-11.6%
GBP/USD		1.3168	0.73		0.7%	-0.3%	0.0%	7.2%	4.02%	4.2%	-17.1%	-4.8%	-6.1%
MYR/USD		0.2366	0.86		0.3%	0.1%	-0.1%	6.2%	0.36%	3.1%	-4.3%	-18.3%	-6.4%
Equity Indices													
Papua New Guinea													
		Percentage changes											
KSII Index		5,298.08	0.65		0.2%	0.2%	0.6%	10.1%	8.2%	-12.1%	40.8%	-2.3%	-9.7%
KSII Home Index		11,047.52	0.78		0.1%	0.0%	0.9%	3.9%	0.3%	0.3%	10.7%	0.5%	16.9%
Australia													
All Ordinaries		6,087.36	1.00		1.0%	1.9%	4.8%	6.4%	-0.3%	-2.4%	7.0%	-0.8%	0.7%
S&P/ASX 100		4,958.50	1.00		1.0%	1.7%	4.6%	5.6%	-1.0%	-2.6%	6.8%	-2.6%	1.5%
S&P/ASX 20		3,350.30	0.71		1.0%	1.6%	3.8%	1.8%	-1.2%	-5.1%	3.5%	-6.4%	0.6%
S&P/ASX 50		5,910.70	0.92		1.0%	1.6%	4.3%	4.4%	-0.8%	-3.5%	5.9%	-3.9%	0.7%
S&P/ASX Midcap 50		6,617.30	1.00		0.9%	2.0%	7.0%	14.1%	-2.0%	3.8%	13.5%	7.6%	9.2%
S&P/ASX Small Ordinaries		2,667.40	1.00		1.0%	2.9%	5.8%	12.0%	3.2%	-0.8%	9.5%	6.4%	-6.8%
S&P/ASX 200		6,014.34	1.00		1.0%	1.8%	4.8%	6.2%	-0.7%	-2.4%	7.0%	-2.1%	1.1%
S&P/ASX 300		5,967.36	1.00		1.0%	1.8%	4.8%	6.2%	-0.6%	-2.4%	7.0%	-1.9%	0.8%
S&P/ASX 200 Energy		10,446.20	1.00		2.7%	6.0%	14.3%	15.5%	6.2%	-5.7%	12.9%	-31.0%	-14.8%
S&P/ASX 200 Materials		11,215.60	1.00		2.3%	4.6%	6.8%	14.8%	4.8%	0.1%	39.1%	-19.5%	-14.5%
S&P/ASX 200 Industrials		6,050.50	1.00		0.7%	2.6%	5.9%	16.9%	-0.8%	7.9%	6.5%	12.5%	8.9%
S&P/ASX 200 Consumer Discretionary		2,276.80	1.00		0.3%	1.0%	5.6%	5.9%	-3.8%	1.8%	7.8%	13.8%	-4.2%
S&P/ASX 200 Consumer Staples		9,863.40	1.00		0.3%	1.0%	5.7%	11.2%	2.2%	-5.6%	0.9%	-4.2%	-8.4%
S&P/ASX 200 Healthcare		24,654.60	0.98		1.1%	3.0%	6.8%	24.6%	-6.1%	7.1%	-0.2%	13.4%	21.7%
S&P/ASX 200 Financials		6,611.30	0.55		0.6%	0.1%	2.1%	0.8%	-1.0%	-6.0%	4.2%	0.7%	6.5%
S&P/ASX 200 Information Technology		966.30	1.00		0.3%	1.6%	9.9%	17.4%	0.3%	4.5%	1.7%	3.4%	5.6%
S&P/ASX 200 Telecommunication Services		1,246.90	0.08		-0.3%	-1.0%	1.7%	-30.1%	-18.6%	-8.4%	-12.0%	-2.9%	14.6%
S&P/ASX 200 Utilities		8,696.20	0.80		0.7%	2.8%	10.5%	10.2%	-7.2%	0.4%	13.7%	17.4%	9.9%
S&P/ASX 200 A-REIT		1,370.50	0.59		1.3%	1.4%	4.1%	-1.8%	0.8%	-4.9%	8.1%	8.9%	20.4%
S&P/ASX 200 Financial-x-A-REIT		7,373.90	0.55		0.6%	0.1%	2.1%	0.8%	-1.0%	-6.0%	1.2%	-0.8%	4.3%
North American													
DJIA		23,557.23	1.00		0.0%	0.8%	3.2%	19.2%	4.9%	3.3%	12.3%	-1.2%	7.5%
S&P 500		2,590.64	1.00		0.0%	0.6%	1.6%	15.7%	4.0%	2.6%	8.5%	0.2%	11.4%
NASDAQ		6,767.78	0.99		-0.3%	0.6%	2.7%	25.7%	5.8%	3.9%	6.3%	7.0%	13.4%
Toronto S&P/TSX		16,095.00	1.00		1.4%	0.6%	3.6%	5.6%	3.1%	-2.4%	16.7%	-10.5%	7.0%
Europe													
FTSE		7,513.11	0.94		-0.7%	0.3%	-0.3%	5.2%	0.8%	-0.1%	13.8%	-4.4%	-2.7%
DAX		13,379.27	0.97		-0.7%	1.1%	3.3%	16.5%	4.1%	0.1%	6.9%	9.6%	2.7%
CAC 40		5,480.64	0.96		-0.5%	-0.4%	2.2%	12.7%	4.1%	0.0%	4.0%	9.5%	-0.5%
Asia													
Nikkei		22,937.60	1.00		1.7%	4.2%	10.2%	20.0%	1.6%	5.9%	0.4%	9.1%	7.1%
Hang Seng		28,994.34	1.00		1.4%	2.7%	1.8%	31.8%	6.9%	6.9%	0.4%	-7.2%	1.5%
Shanghai		3,413.58	0.99		0.7%	0.6%	0.9%	10.0%	4.9%	-0.9%	-12.6%	9.8%	54.2%
Sensex		33,370.76	0.95		-1.1%	0.5%	4.5%	25.3%	1.2%	4.4%	2.5%	-1.7%	24.9%



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1 standard deviation move up (33%)
1 standard deviation move down (33%)
2 standard deviation move down (5%)

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08-Nov-17

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				Day	Week	Month	YTD					
Indices												
MSCI AC Asia-ex-Japan*	USD	496.15	1.00	0.6%	1.9%	3.4%	39.7%	6.6%	8.3%	5.7%	-9.4%	5.1%
MSCI ACWI-ex-Australia*	USD	235.99	1.00	0.0%	0.6%	1.4%	20.5%	5.2%	4.4%	7.0%	-1.5%	4.7%
MSCI All Country World Index*	USD	239.13	1.00	0.0%	0.6%	1.4%	20.4%	5.2%	4.3%	7.1%	-1.7%	4.4%
MSCI ACWI Minimum Volatility USD		1,827.11	1.00	0.5%	0.4%	0.8%	12.9%	2.2%	2.9%	5.2%	0.6%	8.6%
MSCI World Net Local		4,382.78	1.00	0.0%	0.7%	2.1%	16.2%	3.9%	2.7%	9.0%	2.1%	9.8%
iShare Emerging Markets		46.56	0.98	-0.6%	0.6%	1.1%	33.0%	8.3%	5.1%	8.4%	-17.8%	-6.0%
VIX Volatility S&P500		9.89	0.11	5.2%	-2.8%	-1.9%	-29.6%	-14.9%	-9.6%	-18.8%	8.6%	16.0%
Commodities												
Light Crude (WTI)	US\$/bbl	57.20	0.99	-0.3%	5.2%	12.3%	6.5%	12.2%	-9.0%	46.5%	-31.2%	-45.9%
Brent Crude	US\$/bbl	63.69	0.98	-0.7%	3.8%	12.5%	12.1%	20.1%	-9.3%	55.3%	-36.2%	-48.3%
Gold	US\$/oz	1,275.80	0.66	-0.5%	0.4%	-1.4%	10.8%	3.4%	-0.7%	8.5%	-10.4%	-1.5%
Silver	US\$/oz	16.94	0.49	-1.7%	1.5%	-1.6%	5.9%	0.3%	-0.9%	14.8%	-10.7%	-19.5%
Copper	US\$/lb	3.09	0.80	-2.2%	-0.4%	0.9%	23.3%	9.0%	2.2%	16.8%	-24.0%	-16.8%
Iron Ore	US\$/mt	60.46	0.15	0.0%	1.8%	-4.3%	-23.1%	14.0%	-30.0%	81.3%	-37.4%	-48.1%
Malaysian Palm Oil* RM/tn		2,759	0.25	-0.5%	-1.1%	1.8%	-14.3%	4.7%	-8.4%	39.3%	0.8%	-12.8%
LNG *Jap/Korea	US\$/mmBtu	9.13	1.00	0.0%	1.1%	10.3%	16.2%	49.0%	-30.2%	14.5%	-31.8%	
ICCO Cocoa	US\$/mt	2,163	0.58	2.2%	3.3%	5.8%	1.7%	7.4%	-9.2%	-34.2%	11.0%	7.4%
ICO Coffee	US\$/lb	125	0.23	-0.7%	-0.3%	-4.8%	-9.0%	3.2%	-10.9%	10.8%	-25.8%	50.5%
Equities												
Domestic												
		PGK K	Arbitrage			POMSox	Percentage changes					
Bank South Pacific				9.51	0.85	0.1%	0.0%	1.1%	5.7%	0.6%	1.5%	-10.5%
Credit Corporation				1.78	0.31	0.0%	0.0%	0.0%	-5.3%	0.0%	-8.7%	-16.4%
City Pharmacy				0.98	0.00	0.0%	0.0%	0.0%	-2.0%	0.0%	-2.0%	-24.8%
Kina Petroleum Limited	0.22			0.40		0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	-46.7%
Kina Asset Management Limited				0.95	0.33	0.0%	0.0%	1.1%	-2.1%	-1.0%	-1.0%	-15.0%
Kina Securities Limited	1.85			2.60	0.48	0.0%	0.0%	0.0%	-3.7%	1.2%	-1.4%	27.4%
Airlines PNG				0.12	0.63	0.0%	0.0%	0.0%	-20.0%	-20.0%	0.0%	-54.5%
Steamship Trading Company	45.00			5.00		0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%
Oil Search Limited	18.42			17.90	0.45	0.5%	0.6%	1.5%	2.3%	-1.9%	-2.8%	24.5%
Highlands Pacific Limited	0.27			0.16	0.00	0.0%	0.0%	0.0%	-15.8%	-11.1%	-10.0%	-5.0%
Newcrest Mining Limited	56.93			54.00	0.69	0.0%	0.0%	0.0%	17.4%	17.4%	-20.7%	76.9%
Australia												
AMP Limited				5.10	0.57	0.8%	2.6%	2.8%	1.2%	-6.9%	0.2%	-13.6%
ANZ Banking Group Limited				30.02	0.48	0.9%	0.3%	0.8%	-1.3%	3.1%	-9.7%	8.9%
BHP Billiton Limited				28.75	1.00	3.9%	8.3%	8.5%	14.7%	10.7%	-3.2%	40.3%
Bougainville Copper Limited				0.29	0.55	-1.7%	0.0%	-8.1%	42.5%	-6.7%	66.7%	-16.7%
Bank of Queensland				12.42	0.61	-0.4%	-7.0%	-3.9%	4.6%	13.4%	-5.6%	-14.8%
Brambles Limited				9.57	0.17	0.8%	1.2%	6.8%	-22.8%	-7.5%	4.1%	7.2%
Commonwealth Bank of Australia				78.20	0.34	1.0%	0.7%	2.4%	-5.1%	-9.1%	-3.6%	-3.6%
Coca Cola Amatil				8.12	0.14	1.6%	-0.4%	4.0%	-19.8%	-16.3%	-14.7%	8.8%
CSL				144.59	1.00	1.1%	4.1%	6.2%	44.0%	-2.9%	10.1%	-4.7%
Fortescue Mining				5.03	0.19	4.8%	8.4%	-0.4%	-14.6%	-1.5%	-16.2%	215.0%
Highlands Pacific Limited				0.11	0.92	-4.3%	27.9%	71.9%	96.4%	10.5%	-16.2%	-16.4%
Horizon Oil Ltd				0.08	1.00	5.6%	11.8%	43.4%	35.7%	35.7%	-27.6%	-30.0%
Kina Securities Ltd				0.75	0.13	-1.3%	-5.1%	-10.7%	-28.6%	14.2%	-25.3%	-3.7%
Kina Petroleum Ltd				0.09	0.43	1.1%	6.0%	1.1%	-1.1%	10.0%	-27.3%	-35.7%
Macquarie Group Ltd				97.93	0.91	-1.5%	-0.4%	5.9%	12.4%	2.7%	-1.9%	5.3%
Mirvac Group				2.45	1.00	2.1%	1.7%	5.6%	15.0%	7.5%	-2.7%	7.6%
National Australia Bank				31.70	0.60	0.4%	-2.9%	0.2%	3.4%	6.5%	-11.2%	1.6%
Newcrest Mining Limited				23.09	0.75	1.6%	3.0%	5.0%	14.0%	4.3%	-9.5%	56.1%
Oil Search Limited				7.47	0.90	2.9%	1.2%	5.5%	4.2%	2.6%	-5.5%	7.0%
Origin Energy Ltd				8.44	1.00	2.3%	6.3%	20.6%	28.1%	9.0%	-2.7%	40.2%
Qbe Insurance Group Ltd				11.04	0.32	1.2%	3.4%	7.2%	-11.1%	-15.2%	-8.4%	-1.4%
Rio Tinto Limited				74.74	1.00	2.1%	7.6%	8.1%	24.8%	5.2%	4.6%	34.0%
Santos Limited				4.76	1.00	3.7%	5.8%	17.8%	18.4%	32.7%	-20.3%	9.2%
Stockland				4.61	0.60	1.1%	2.0%	7.5%	0.7%	-1.8%	-5.6%	11.7%
Steamship Trading Company				18.25	0.00	-13.1%	-13.1%	-13.1%	-17.0%	-7.7%	3.4%	12.8%
Suncorp Metway Limited				13.91	0.62	0.2%	2.4%	4.7%	2.9%	-11.9%	12.2%	11.4%
Sydney Airport				7.42	0.85	1.6%	4.4%	3.9%	23.9%	0.3%	4.7%	-5.7%
Transurban Group				12.62	0.91	0.7%	4.0%	6.9%	22.3%	0.3%	1.5%	-1.4%
Telstra Corporation Limited				3.47	0.05	-0.6%	-2.0%	0.0%	-32.0%	-18.8%	-7.7%	-9.1%
Wesfarmers Ltd				42.62	0.47	0.5%	2.0%	3.5%	1.1%	3.0%	-11.0%	1.3%
Westpac Banking Corporation				32.64	0.54	0.3%	-1.1%	0.7%	0.1%	4.6%	-13.0%	-2.9%
Woolworths Limited				26.11	0.75	0.0%	0.9%	5.7%	8.3%	-1.3%	-3.6%	-1.6%
Woodside Petroleum Limited				33.29	0.90	3.4%	8.3%	16.0%	6.8%	-2.6%	-6.9%	8.5%
International												
		*as at 06-Nov-17										
iShare MSCI All Asia ex Japan	USD \$	76.19	0.99	-0.4%	1.1%	2.3%	38.7%	7.1%	7.2%	2.6%	-11.7%	0.6%
Blackrock Int Equity Fund*	AUD \$	15.55	0.80	-0.1%	0.9%	3.1%	5.3%	-3.9%	4.0%	-6.5%	4.8%	14.2%
Blackrock Australian Equity Fund*	AUD \$	1.63	0.78	-0.1%	0.7%	3.8%	1.5%	-4.8%	-1.0%	-0.5%	-4.3%	-1.9%
Vanguard International Share*	AUD \$	2.08	0.84	-0.1%	0.6%	3.1%	4.9%	-2.7%	3.5%	4.4%	5.5%	13.5%
Vanguard FTSE World exUS	USD \$	53.91	0.98	-0.4%	0.3%	1.0%	22.0%	5.4%	4.6%	1.8%	-7.4%	-7.6%
Vanguard FTSE Europe	USD \$	58.17	0.95	-0.9%	-0.7%	-1.0%	21.3%	5.8%	6.9%	3.9%	-4.8%	-10.9%
iShares Core MSCI Europe	USD \$	49.64	0.95	-0.8%	-0.3%	-0.8%	22.0%	6.0%	6.6%	-3.7%	-3.4%	
iShares Asia 50	USD \$	65.77	1.00	0.1%	1.7%	3.9%	42.2%	7.3%	8.9%	9.4%	-10.2%	-1.9%
iShares MSCI Japan	USD \$	59.65	1.00	0.8%	1.7%	5.7%	22.1%	3.8%	4.2%	-1.3%	10.1%	-0.5%
Acadian Global Managed Volatility Equity Fund		1.73	0.82	-0.2%	0.7%	2.8%	8.2%	1.5%	-0.2%	2.1%	1.3%	8.1%
Lazard Global Managed Volatility Fund - Australia*		1.12	0.84	-0.2%	0.6%	2.5%	12.1%	1.8%	0.8%			

*Lazard performance since inception 28.02.17