

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
12-Oct-18

Reporting closing prices for prior day

		Closing prices	52	Movement for the period				Q2 2018	Q1 2018	2017	2016	2015
		11-Oct-18	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; reported Thursday/Friday	1.39%	0.00	0.00%	-0.01%	-0.01%	-0.02%	0.00%	-0.01%	1.41%	1.18%	1.30%
60 days		2.35%		0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	2.35%	2.35%	2.32%
90 days		2.51%	0.00	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	2.51%	2.51%	2.52%
182 days		4.55%		0.00%	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%	0.00%	0.00%	0.00%	0.00%	1.26%	1.22%	1.44%
63 days		2.36%	0.00	0.00%	0.00%	0.00%	-0.04%	-0.01%	-0.03%	2.40%	2.40%	2.44%
91 days		2.39%	0.00	0.00%	0.00%	0.00%	-0.06%	-0.02%	-0.03%	2.45%	2.61%	2.58%
182 days	Tbill auctions are irregular Wednes	4.73%	1.00	0.00%	0.00%	0.00%	0.00%	0.00%	-0.01%	4.73%	4.72%	4.65%
273 days		6.76%	0.00	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	6.76%	*first issued in May'17	
364 days	reported Thursday/Friday	8.04%	0.57	0.00%	-0.03%	-0.02%	0.01%	0.00%	0.01%	8.03%	7.77%	7.60%
Government Inscribed Stock												
GIS 4Y 2018-21	GIS auctions usually monthly	9.53%	1.00	0.00%	0.00%	0.01%	0.05%	0.02%	0.00%	9.48%	9.10%	9.97%
GIS 5Y 2018-22	reported Thursday/Friday	10.48%	0.00	0.00%	0.00%	0.00%	-0.05%	-0.05%	0.00%	10.53%	10.60%	11.33%
GIS 8Y 2018-25		11.54%	1.00	0.00%	0.00%	0.00%	0.01%	0.01%	0.00%	11.53%	11.27%	11.16%
GIS 10Y 2018-28		12.58%	0.04	0.00%	0.00%	0.00%	0.00%	-0.19%	0.00%	12.77%	12.53%	12.00%
GIS 17Y 2013-31		13.74%		0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	13.74%	13.74%	13.74%
Kina Facility Rate		6.25%		0.00%	0.00%					6.25%	6.25%	6.25%
Ten year Government Bond yields												
United States		3.15%	0.91	-0.01%	-0.04%	0.18%	0.74%	0.12%	0.33%	2.41%	2.44%	2.29%
United Kingdom		1.67%	0.91	-0.05%	0.00%	0.17%	0.48%	-0.07%	0.16%	1.19%	1.24%	1.99%
Australia		2.73%	0.56	-0.02%	0.02%	0.13%	0.10%	0.03%	-0.03%	2.63%	2.77%	2.88%
France		0.88%	0.67	-0.02%	0.01%	0.15%	0.00%	-0.06%	-0.06%	0.79%	0.69%	0.99%
Japan		0.15%	0.89	-0.01%	-0.01%	0.03%	0.10%	0.00%	-0.01%	0.05%	0.05%	0.27%
Australia		1.50%		0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	1.50%	1.50%	2.00%
RBA Cash Rate		4.7%							1.30%	4.70%	6.70%	6.00%
Latest 12 mth % change												
PNG CPI Index												
Currencies												
		Percentage changes										
PGK/USD		0.2980	0.00	0.0%	0.0%	-1.0%	-3.7%	-1.0%	-0.6%	-1.7%	-5.3%	-14.3%
PGK/AUD		0.4212	0.94	0.5%	0.0%	0.5%	6.2%	2.7%	1.0%	-8.9%	-4.4%	-3.8%
PGK/GBP		0.2254	0.46	-0.4%	-2.2%	-2.4%	-2.0%	6.2%	-5.0%	-10.3%	14.3%	-10.0%
PGK/NZD		0.4602	0.95	0.2%	0.1%	0.2%	5.6%	5.1%	-2.1%	-3.7%	-6.8%	-1.9%
PGK/JPY		33.430	0.36	-0.7%	-1.9%	-0.3%	-4.2%	2.7%	-6.1%	-5.0%	-8.2%	-13.7%
AUD/USD		0.7076	0.02	-0.6%	0.0%	-1.5%	-9.3%	-3.7%	-1.7%	7.8%	-0.9%	-10.9%
USD/JPY		112.180	0.77	-0.7%	-1.9%	0.7%	-5.5%	3.9%	-5.5%	-3.4%	-3.1%	0.6%
EUR/USD		1.1556	0.19	0.4%	0.7%	-0.6%	-3.3%	-5.6%	3.2%	13.4%	-3.6%	-10.1%
GBP/USD		1.3223	0.32	0.4%	2.3%	1.5%	-1.8%	-6.9%	4.7%	9.6%	-17.1%	-4.8%
Equity Indices												
Papua New Guinea												
		Percentage changes										
KSi Index		5,523.18	0.58	-0.1%	1.2%	1.8%	1.0%	1.4%	-6.0%	13.6%	40.8%	-2.3%
KSi Home Index		11,432.84	0.91	0.8%	0.9%	1.1%	5.0%	3.3%	0.0%	2.5%	10.7%	0.5%
Australia												
All Ordinaries		5,993.48	0.22	-2.8%	-4.8%	-3.9%	-2.8%	7.2%	-4.8%	7.8%	7.0%	-0.8%
S&P/ASX 100		4,839.50	0.22	-2.7%	-4.6%	-3.9%	-3.0%	7.5%	-5.1%	6.2%	6.8%	-2.6%
S&P/ASX 20		3,251.10	0.22	-2.9%	-4.7%	-3.9%	-3.2%	8.0%	-5.5%	2.1%	3.5%	-6.4%
S&P/ASX 50		5,744.80	0.23	-2.6%	-4.4%	-3.6%	-3.0%	7.9%	-5.4%	4.6%	5.9%	-3.9%
S&P/ASX 50 Accumulation		60,189.00	0.39	-2.6%	-4.4%	-3.6%	0.5%	9.0%	-4.2%	9.5%	10.9%	1.0%
S&P/ASX Midcap 50		6,629.60	0.28	-3.0%	-6.1%	-5.4%	-3.0%	4.8%	-3.4%	17.9%	13.5%	7.6%
S&P/ASX Small Ordinaries		2,682.70	0.30	-3.2%	-6.1%	-4.7%	-3.2%	7.3%	-3.8%	16.3%	9.5%	6.4%
S&P/ASX 200		5,883.76	0.22	-2.7%	-4.7%	-4.0%	-3.0%	7.6%	-5.0%	7.0%	7.0%	-2.1%
S&P/ASX 300		5,842.26	0.21	-2.8%	-4.8%	-4.0%	-3.0%	7.5%	-5.0%	7.2%	7.0%	-1.9%
S&P/ASX 200 Energy		11,869.20	0.76	-3.7%	-5.7%	-0.6%	8.9%	19.7%	-7.7%	20.6%	12.9%	-31.0%
S&P/ASX 200 Materials		11,462.30	0.44	-2.6%	-5.6%	1.6%	-1.1%	11.5%	-5.1%	18.5%	39.1%	-19.5%
S&P/ASX 200 Industrials		5,750.40	0.30	-2.0%	-4.1%	-6.3%	-2.5%	4.2%	-4.3%	13.9%	6.5%	12.5%
S&P/ASX 200 Consumer Discretionary		2,356.80	0.44	-2.5%	-2.4%	-4.8%	0.0%	10.3%	-5.3%	9.6%	7.8%	13.8%
S&P/ASX 200 Consumer Staples		10,538.90	0.48	-3.0%	-4.1%	-5.2%	2.9%	11.9%	-1.3%	15.4%	0.9%	-4.2%
S&P/ASX 200 Healthcare		29,094.50	0.49	-3.5%	-7.0%	-8.4%	18.6%	16.4%	6.1%	24.0%	-0.2%	13.4%
S&P/ASX 200 Financials		5,741.70	0.00	-2.9%	-4.6%	-5.3%	-12.1%	2.3%	-6.9%	-0.4%	4.2%	0.7%
S&P/ASX 200 Information Technology		1,122.10	0.60	-5.2%	-8.9%	-5.9%	10.9%	10.9%	0.7%	22.9%	1.7%	3.4%
S&P/ASX 200 Telecommunication Services		1,156.00	0.47	-3.2%	-4.8%	-3.5%	-11.6%	-13.7%	-12.8%	-26.6%	-12.0%	-2.9%
S&P/ASX 200 Utilities		7,597.10	0.20	-1.0%	-2.5%	0.5%	-7.8%	8.4%	-8.3%	4.5%	13.7%	17.4%
S&P/ASX 200 A-REIT		1,382.10	0.51	-1.2%	-1.5%	-5.3%	-1.6%	8.2%	-7.3%	0.7%	8.1%	8.9%
S&P/ASX 200 Financial-x-A-REIT		6,404.00	0.00	-2.9%	-4.6%	-5.3%	-12.1%	2.3%	-6.9%	-0.4%	1.2%	-0.8%
North American												
DJIA		25,052.83	0.52	-2.1%	-5.9%	-4.2%	1.3%	0.7%	-2.5%	25.1%	12.3%	-1.2%
S&P 500		2,728.37	0.46	-2.1%	-6.0%	-6.1%	2.0%	2.9%	-1.2%	19.4%	8.5%	0.2%
NASDAQ		7,329.06	0.50	-1.3%	-7.0%	-8.5%	6.2%	6.3%	2.3%	28.2%	6.3%	7.0%
Toronto S&P/TSX		15,320.00	0.19	-1.3%	-4.3%	-4.1%	-5.3%	6.1%	-5.3%	6.1%	16.7%	-10.5%
Europe												
FTSE		7,006.93	0.12	-1.9%	-5.5%	-3.8%	-8.9%	8.2%	-8.2%	7.6%	13.8%	-4.4%
DAX		11,539.35	0.00	-1.5%	-5.8%	-4.3%	-10.7%	1.7%	-6.4%	12.5%	6.9%	9.6%
CAC 40		5,106.37	0.07	-1.9%	-5.6%	-4.2%	-3.9%	3.0%	-2.7%	9.3%	4.0%	9.5%
Asia												
Nikkei		22,590.86	0.54	-3.9%	-5.8%	-1.0%	-0.8%	5.4%	-7.1%	19.1%	0.4%	9.1%
Hang Seng		25,266.37	0.00	-3.5%	-5.1%	-6.5%	-15.6%	-3.8%	0.6%	36.0%	0.4%	-7.2%
Shanghai		2,583.46	0.00	-5.2%	-8.4%	-3.8%	-21.9%	-9.9%	-4.4%	6.6%	-12.6%	9.8%
Sensex		34,001.15	0.25	-2.2%	-3.3%	-9.9%	-0.2%	7.4%	-3.2%	27.9%	2.5%	-1.7%

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				Day	Week	Month	YTD					
Indices												
MSCI AC Asia-ex-Japan*	USD	438.35	0.00	-0.5%	-5.2%	-4.8%	-12.9%	-5.2%	0.5%	41.7%	5.7%	-9.4%
MSCI ACWI-ex-Australia*	USD	241.18	0.29	-2.2%	-4.4%	-3.3%	-0.7%	0.5%	-0.9%	24.1%	7.0%	-1.5%
MSCI All Country World Index*	USD	244.12	0.29	-2.1%	-4.3%	-3.2%	-0.8%	0.6%	-1.0%	24.0%	7.1%	-1.7%
MSCI ACWI Minimum Volatility	USD	1,882.27	0.49	0.0%	-1.6%	-2.5%	0.6%	0.0%	-1.3%	15.6%	5.2%	0.6%
MSCI World Net Local		4,564.55	0.56	-2.5%	-4.4%	-3.0%	2.1%	3.6%	-2.3%	18.5%	9.0%	2.1%
iShare Emerging Markets		39.14	0.00	-1.0%	-4.5%	-6.8%	-16.9%	-10.3%	2.5%	34.6%	8.4%	-17.8%
VIX Volatility S&P500		24.98	0.56	8.8%	75.7%	101.9%	126.3%	-19.4%	80.9%	-21.4%	-18.8%	8.6%
Commodities												
Light Crude (WTI)	US\$/bbl	70.99	0.78	-2.3%	-4.9%	3.5%	17.5%	14.2%	7.5%	12.5%	46.5%	-31.2%
Brent Crude	US\$/bbl	80.32	0.79	-2.7%	-5.4%	2.7%	20.1%	13.0%	5.1%	17.7%	55.3%	-36.2%
Gold	US\$/oz	1,227.70	0.24	2.5%	2.0%	1.6%	-6.2%	-5.5%	1.4%	13.7%	8.5%	-10.4%
Silver	US\$/oz	14.61	0.14	2.1%	-0.1%	2.6%	-14.8%	-0.4%	-5.1%	7.2%	14.8%	-10.7%
Copper	US\$/lb	2.78	0.29	0.9%	-0.4%	3.4%	-15.9%	-2.0%	-8.3%	31.7%	16.8%	-24.0%
Iron Ore	US\$/mt	67.71	0.51	0.0%	2.6%	7.1%	-4.3%	-0.7%	-14.0%	-10.0%	81.3%	-37.4%
Malaysian Palm Oil* RM/tn		2,096	0.02	-1.0%	-2.4%	-4.9%	-14.2%	-3.4%	-2.7%	-24.1%	39.3%	0.8%
LNG *Jap/Korea	US\$/mmBtu	11.16	0.86	-0.4%	-1.2%	-2.7%	-0.1%	47.1%	-35.5%	42.2%	14.5%	-31.8%
ICCO Cocoa	US\$/mt	2,097	0.26	0.4%	4.3%	-9.4%	10.8%	-3.1%	35.1%	-11.0%	-34.2%	11.0%
ICO Coffee	US\$/lb	113	0.55	0.9%	5.6%	17.1%	-10.5%	-5.6%	-6.4%	-7.9%	10.8%	-25.8%
Equities												
Domestic												
		PGK K	Arbitrage	Percentage changes								
			POMSox									
Bank South Pacific			10.25	0.93	0.9%	1.0%	1.3%	7.9%	4.7%	0.6%	5.6%	20.0%
Credit Corporation			1.40	0.00	0.0%	0.0%	0.0%	-15.2%	-6.3%	-3.0%	-12.2%	-16.4%
City Pharmacy			0.65	0.13	0.0%	0.0%	0.0%	-13.3%	-9.1%	-12.0%	-25.0%	-24.8%
Kina Petroleum Limited		0.18	0.70	0.0%	0.0%	75.0%	75.0%	33.3%	-25.0%	0.0%	0.0%	-46.7%
Kina Asset Management Limited			0.95	1.00	0.0%	1.1%	0.0%	0.0%	-1.1%	-2.1%	14.1%	-15.0%
Kina Securities Limited		2.47	2.50	0.71	0.0%	0.0%	0.0%	0.0%	-1.6%	-7.4%	1.9%	27.4%
Airlines PNG			0.12		0.0%	0.0%	0.0%	0.0%	0.0%	-20.0%	-54.5%	0.0%
Steamship Trading Company		46.77	5.00		0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%
Oil Search Limited		20.25	21.50	0.97	-0.5%	1.4%	2.4%	19.3%	3.0%	2.7%	3.0%	24.5%
Highlands Pacific Limited		0.26	0.30	1.00	0.0%	0.0%	42.9%	87.5%	0.0%	25.0%	-15.8%	-5.0%
Newcrest Mining Limited		45.82	50.50	0.05	0.0%	1.0%	1.0%	-11.4%	0.0%	-12.3%	23.9%	76.9%
Australia												
AMP Limited			3.05	0.01	0.0%	-0.7%	-2.6%	-41.2%	-28.7%	-3.9%	3.0%	-13.6%
ANZ Banking Group Limited			26.01	0.00	-3.2%	-5.8%	-7.3%	-9.5%	5.1%	-6.5%	-5.5%	8.9%
BHP Billiton Limited			33.40	0.77	-3.8%	-5.7%	6.7%	13.0%	20.2%	-4.6%	18.0%	40.3%
Bougainville Copper Limited			0.15	0.00	0.0%	-11.8%	-6.3%	-44.4%	0.0%	-25.9%	35.0%	-16.7%
Bank of Queensland			10.38	0.17	-1.7%	-5.7%	-7.5%	-18.4%	-7.0%	-13.8%	7.2%	-14.8%
Brambles Limited			10.39	0.66	-2.0%	-5.5%	-7.1%	3.2%	-11.0%	-0.9%	-18.8%	7.2%
Commonwealth Bank of Australia			67.00	0.00	-2.9%	-4.2%	-5.9%	-16.6%	0.8%	-10.0%	-2.5%	-3.6%
Coca Cola Amatil			9.90	0.89	-1.6%	-2.3%	4.5%	16.3%	6.1%	1.9%	-15.9%	8.8%
CSL			185.50	0.51	-3.3%	-7.1%	-10.1%	31.3%	23.9%	10.0%	40.7%	-4.7%
Fortescue Mining			3.76	0.12	2.5%	1.3%	5.9%	-23.0%	1.4%	-11.3%	-17.1%	215.0%
Highlands Pacific Limited			0.11	0.56	0.0%	0.0%	-4.3%	4.8%	46.1%	-15.2%	87.5%	-16.4%
Horizon Oil Ltd			0.15	0.85	-9.4%	-3.3%	16.0%	55.9%	15.4%	39.8%	66.1%	-30.0%
Kina Securities Ltd			1.04	0.82	-4.6%	-5.5%	6.1%	39.6%	-11.9%	18.1%	-29.0%	-3.7%
Kina Petroleum Ltd			0.08	0.17	0.0%	0.0%	-5.1%	-21.1%	-10.0%	-15.8%	5.6%	-35.7%
Macquarie Group Ltd			115.49	0.62	-6.0%	-6.6%	-6.7%	15.9%	20.2%	3.3%	14.4%	5.3%
Mirvac Group			2.30	0.55	-0.4%	-1.7%	-6.1%	-2.1%	0.9%	-8.5%	10.3%	7.6%
National Australia Bank			26.00	0.01	-2.5%	-4.6%	-4.8%	-12.1%	-3.8%	-3.7%	-3.6%	1.6%
Newcrest Mining Limited			19.30	0.11	-0.1%	-0.4%	0.2%	-15.4%	11.5%	-14.3%	12.7%	56.1%
Oil Search Limited			8.53	0.69	-4.0%	-6.9%	-2.3%	9.5%	24.5%	-8.2%	8.6%	7.0%
Origin Energy Ltd			8.25	0.31	-2.7%	-3.5%	0.1%	-12.4%	15.3%	-7.6%	42.9%	40.2%
Pilbara Minerals Ltd			0.79	0.17	-3.7%	-8.1%	2.6%	-29.1%	4.8%	-26.0%	123.0%	56.3%
Qbe Insurance Group Ltd			11.36	0.88	-1.7%	0.3%	5.9%	6.4%	1.1%	-9.8%	-14.0%	-1.4%
Rio Tinto Limited			76.61	0.43	-3.2%	-4.2%	6.0%	1.1%	14.8%	-4.1%	26.6%	34.0%
Santos Limited			6.97	0.85	-5.6%	-6.4%	0.4%	27.9%	23.7%	-7.0%	35.6%	9.2%
Stockland			4.02	0.13	-1.5%	-2.2%	-4.3%	-10.3%	-1.5%	-10.0%	-2.2%	11.7%
Steamship Trading Company			19.70	0.69	0.0%	0.0%	1.0%	13.7%	0.0%	6.8%	-21.3%	12.8%
Suncorp Metway Limited			13.73	0.27	-2.0%	-4.3%	-4.3%	-0.9%	9.4%	-3.8%	2.5%	11.4%
Sydney Airport			6.61	0.23	-0.6%	-1.6%	-8.4%	-6.2%	6.7%	-4.8%	17.7%	-5.7%
Transurban Group			10.90	0.00	-0.5%	-0.7%	-2.0%	-12.3%	4.8%	-8.1%	20.4%	-1.4%
Telstra Corporation Limited.			3.11	0.43	-3.1%	-4.3%	-1.9%	-14.3%	-16.6%	-13.5%	-28.8%	-9.1%
Wesfarmers Ltd			47.45	0.58	-3.1%	-4.0%	-6.5%	6.8%	18.8%	-6.4%	5.4%	1.3%
Westpac Banking Corporation			26.29	0.00	-2.6%	-4.0%	-4.6%	-16.1%	2.4%	-8.7%	-3.8%	-2.9%
Woolworths Limited			27.82	0.44	-1.1%	-0.3%	1.2%	1.9%	16.1%	-3.7%	13.3%	-1.6%
Woodside Petroleum Limited			36.65	0.78	-3.6%	-6.0%	-0.3%	10.8%	21.3%	-11.6%	6.2%	8.5%
International												
		*as at 10-Oct-18										
iShare MSCI All Asia ex Japan	USD \$		63.26	0.00	-1.2%	-5.5%	-9.1%	-17.0%	-7.5%	1.7%	38.8%	2.6%
Blackrock Int Equity Fund*	AUD \$		16.17	0.60	-2.7%	-3.7%	-2.3%	3.1%	6.6%	-0.1%	6.2%	-6.5%
Blackrock Australian Equity Fund*	AUD \$		1.59	0.04	0.1%	-1.6%	-2.6%	-5.4%	7.1%	-4.7%	4.3%	-0.5%
Vanguard International Share*	AUD \$		2.25	0.74	-2.7%	-3.6%	-2.8%	7.2%	6.1%	-0.7%	5.9%	4.4%
Vanguard FTSE World exUS	USD \$		48.50	0.00	-1.3%	-4.7%	-5.5%	-11.4%	-4.7%	-0.6%	23.9%	1.8%
Vanguard FTSE Europe	USD \$		52.58	0.00	-1.2%	-5.0%	-6.2%	-11.1%	-3.5%	-1.7%	23.4%	-3.9%
iShares Core MSCI Europe	USD \$		44.89	0.00	-1.2%	-5.1%	-5.8%	-10.5%	-4.2%	-1.0%	23.3%	-3.7%
iShares Asia 50	USD \$		55.91	0.00	-1.6%	-5.7%	-8.3%	-15.3%	-8.0%	3.4%	42.8%	9.4%
iShares MSCI Japan	USD \$		56.60	0.00	-1.8%	-4.3%	-1.5%	-5.6%	-4.6%	1.3%	22.7%	-1.3%
Acadian Global Managed Volatility Equity Fund			1.78	0.66	-1.8%	-2.7%	-1.5%	2.9%	4.8%	0.0%	8.3%	2.1%
Lazard Global Managed Volatility Fund - Australia*			1.17	0.65	-1.9%	-2.4%	-2.0%	3.9%	4.2%	0.6%		

*Lazard performance since inception 28.02.17

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