

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
18-Oct-18

Reporting closing prices for prior day

		Closing prices 17-Oct-18	52 wk	Movement for the period				Q3 2018	Q2 2018	2017	2016	2015
				Day	Week	Month	YTD					
Interest Rates				Change to today's price from closing prices of prior period						For interest rates, rate at end of each respective year reported.		
Central Bank Bills												
28 days	C-bill auctions on Wednesday; reported Thursday/Friday	1.39%	0.00	0.00%	0.00%	-0.01%	-0.02%	0.00%	0.00%	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%	0.00%	-0.01%	2.40%	2.40%	2.44%
91 days		2.39%	0.00	0.00%	0.00%	0.00%	-0.06%	-0.01%	-0.02%	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%	0.01%	0.00%	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%	0.00%	-0.02%	0.01%	0.03%	0.00%	8.03%	7.77%	7.60%
Government Inscribed Stock												
GIS 4Y 2018-21	GIS auctions usually monthly	9.54%	1.00	0.00%	0.01%	0.01%	0.06%	0.03%	0.02%	9.48%	9.10%	9.97%
GIS 5Y 2018-22	reported Thursday/Friday	10.50%	0.40	0.00%	0.02%	0.02%	-0.03%	0.00%	-0.05%	10.53%	10.60%	11.33%
GIS 8Y 2018-25		11.54%	1.00	0.00%	0.00%	0.00%	0.01%	0.00%	0.01%	11.53%	11.27%	11.16%
GIS 10Y 2018-28		12.58%	0.05	0.00%	0.00%	0.00%	-0.19%	0.00%	-0.19%	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		3.21%	0.97	0.04%	0.04%	0.14%	0.80%	0.20%	0.12%	2.41%	2.44%	2.29%
United Kingdom		1.58%	0.74	-0.03%	-0.15%	-0.03%	0.39%	0.30%	-0.07%	1.19%	1.24%	1.99%
Australia		2.70%	0.50	-0.01%	-0.05%	-0.01%	0.07%	0.04%	0.03%	2.63%	2.77%	2.88%
France		0.82%	0.51	-0.03%	-0.09%	0.02%	0.03%	0.14%	-0.06%	0.79%	0.69%	0.99%
Japan		0.15%	0.91	0.00%	-0.01%	0.02%	0.10%	0.09%	0.00%	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		4.5%							1.30%	4.70%	6.70%	6.00%
Latest 12 mth % change												
PNG CPI Index												
Currencies				Percentage changes						Annual change within the year		
PGK/USD		0.2980	0.00	0.0%	0.0%	-1.0%	-3.7%	-1.8%	-1.0%	-1.7%	-5.3%	-14.3%
PGK/AUD		0.4174	0.85	0.6%	-0.4%	0.5%	5.2%	0.6%	2.7%	-8.9%	-4.4%	-3.8%
PGK/GBP		0.2261	0.49	-0.2%	-0.1%	-1.2%	-1.7%	-1.5%	6.2%	-10.3%	14.3%	-10.0%
PGK/NZD		0.4523	0.78	-0.4%	-1.6%	-0.7%	3.8%	0.8%	5.1%	-3.7%	-6.8%	-1.9%
PGK/JPY		33.440	0.36	0.1%	-0.7%	-1.1%	-4.2%	0.9%	2.7%	-5.0%	-8.2%	-13.7%
AUD/USD		0.7140	0.08	0.2%	0.3%	-1.5%	-8.5%	-2.2%	-3.7%	7.8%	-0.9%	-10.9%
USD/JPY		112.220	0.77	0.1%	-0.7%	-0.1%	-0.5%	2.5%	3.9%	-3.4%	-3.1%	0.6%
EUR/USD		1.1560	0.19	-0.1%	0.5%	-1.1%	-3.3%	0.1%	-5.6%	13.4%	-3.6%	-10.1%
GBP/USD		1.3180	0.29	0.2%	0.1%	0.2%	-2.1%	-0.2%	-6.9%	9.6%	-17.1%	-4.8%
Equity Indices												
Papua New Guinea				Percentage changes								
KSi Index		5,421.76	0.43	0.0%	-2.0%	-0.1%	-0.8%	5.5%	1.4%	13.6%	40.8%	-2.3%
KSi Home Index		11,431.86	0.91	0.0%	0.8%	1.2%	5.0%	2.2%	3.3%	2.5%	10.7%	0.5%
Australia												
All Ordinaries		6,047.13	0.31	1.2%	-1.9%	-4.0%	-1.9%	0.6%	7.2%	7.8%	7.0%	-0.8%
S&P/ASX 100		4,884.70	0.31	1.2%	-1.8%	-4.0%	-2.1%	0.2%	7.5%	6.2%	6.8%	-2.6%
S&P/ASX 20		3,268.70	0.28	1.0%	-2.4%	-4.2%	-2.7%	0.0%	8.0%	2.1%	3.5%	-6.4%
S&P/ASX 50		5,786.70	0.30	1.1%	-1.9%	-3.9%	-2.3%	-0.1%	7.9%	4.6%	5.9%	-3.9%
S&P/ASX 50 Accumulation		60,627.30	0.45	1.1%	-1.9%	-3.9%	1.3%	1.2%	9.0%	9.5%	10.9%	1.0%
S&P/ASX Midcap 50		6,772.70	0.42	1.5%	-0.9%	-4.5%	-0.9%	2.2%	4.8%	17.9%	13.5%	7.6%
S&P/ASX Small Ordinaries		2,711.90	0.37	1.1%	-2.2%	-3.9%	-2.1%	0.2%	7.3%	16.3%	9.5%	6.4%
S&P/ASX 200		5,939.10	0.31	1.2%	-1.8%	-4.1%	-2.1%	0.2%	7.6%	7.0%	7.0%	-2.1%
S&P/ASX 300		5,897.78	0.31	1.2%	-1.8%	-4.0%	-2.1%	0.2%	7.5%	7.2%	7.0%	-1.9%
S&P/ASX 200 Energy		11,815.30	0.75	0.6%	-4.2%	-1.6%	8.4%	2.7%	19.7%	20.6%	12.9%	-31.0%
S&P/ASX 200 Materials		11,664.40	0.53	-0.3%	-0.8%	1.0%	0.7%	-2.8%	11.5%	18.5%	39.1%	-19.5%
S&P/ASX 200 Industrials		5,799.10	0.36	1.7%	-1.1%	-5.6%	-1.7%	3.4%	4.2%	13.9%	6.5%	12.5%
S&P/ASX 200 Consumer Discretionary		2,442.10	0.64	1.5%	1.1%	-1.3%	3.6%	0.0%	10.3%	9.6%	7.8%	13.8%
S&P/ASX 200 Consumer Staples		10,714.30	0.57	1.7%	-1.4%	-4.0%	4.6%	-2.2%	11.9%	15.4%	0.9%	-4.2%
S&P/ASX 200 Healthcare		29,948.80	0.57	2.5%	-0.6%	-4.6%	22.1%	3.4%	16.4%	24.0%	-0.2%	13.4%
S&P/ASX 200 Financials		5,760.00	0.11	1.4%	-2.6%	-6.7%	-11.8%	-1.4%	2.3%	-0.4%	4.2%	0.7%
S&P/ASX 200 Information Technology		1,145.40	0.65	2.0%	-3.3%	-4.4%	13.2%	9.9%	10.9%	22.9%	1.7%	3.3%
S&P/ASX 200 Telecommunication Services		1,138.20	0.42	0.3%	-4.7%	-5.0%	-13.0%	22.6%	-13.7%	-26.6%	-12.0%	-2.9%
S&P/ASX 200 Utilities		7,560.20	0.17	0.6%	-1.4%	-1.9%	-8.3%	-5.7%	8.4%	4.5%	13.7%	17.4%
S&P/ASX 200 A-REIT		1,379.00	0.49	2.1%	-1.4%	-5.5%	-1.8%	1.3%	8.2%	0.7%	8.1%	8.9%
S&P/ASX 200 Financial-x-A-REIT		6,424.40	0.11	1.4%	-2.6%	-6.7%	-11.8%	-1.4%	2.3%	-0.4%	1.2%	-0.8%
North American												
DJIA		25,706.68	0.68	-0.4%	0.4%	-2.6%	4.0%	9.0%	0.7%	25.1%	12.3%	-1.2%
S&P 500		2,809.21	0.67	0.0%	0.8%	-3.4%	5.1%	7.2%	2.9%	19.4%	8.5%	0.2%
NASDAQ		7,642.70	0.70	0.0%	3.0%	-3.9%	10.7%	7.1%	6.3%	28.2%	6.3%	7.0%
Toronto S&P/TSX		15,530.00	0.33	-0.3%	0.1%	-3.7%	-4.0%	-1.2%	6.1%	6.1%	16.7%	-10.5%
Europe												
FTSE		7,054.60	0.17	-0.1%	-1.3%	-3.8%	-8.2%	-1.7%	8.2%	7.6%	13.8%	-4.4%
DAX		11,715.03	0.09	-0.5%	0.0%	-4.1%	-9.3%	-0.5%	1.7%	12.5%	6.9%	9.6%
CAC 40		5,144.95	0.14	-0.5%	-1.2%	-4.6%	-3.2%	3.2%	3.0%	9.3%	4.0%	9.5%
Asia												
Nikkei		22,841.12	0.61	1.3%	-2.8%	-3.5%	0.3%	8.1%	5.4%	19.1%	0.4%	9.1%
Hang Seng		25,462.26	0.02	0.0%	-2.8%	-7.1%	-14.9%	-4.0%	-3.8%	36.0%	0.4%	-7.2%
Shanghai		2,561.61	0.02	0.6%	-6.0%	-6.2%	-22.5%	-0.9%	-9.9%	6.6%	-12.6%	9.8%
Sensex		34,779.58	0.35	-1.1%	0.1%	-6.3%	2.1%	2.3%	7.4%	27.9%	2.5%	-1.7%

