

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
13-Feb-20

Reporting closing prices for prior day

		Closing prices 12-Feb-20	52 wk	Movement for the period				YTD	Q4 2019	Q3 2019	2019	2018	2017
				Day	Week	Month							
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;	1.39%		0.00%	0.00%	0.00%		0.00%	0.00%	0.00%	1.39%	1.39%	1.41%
60 days	reported Thursday/Friday	2.29%		-0.01%	-0.01%	-0.01%		-0.01%	-0.04%	0.02%	2.30%	2.35%	2.35%
90 days		2.50%	0.00	0.00%	0.00%	0.00%		0.00%	-0.01%	0.00%	2.50%	2.51%	2.51%
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%	1.26%	1.26%
63 days		2.36%	0.00	0.00%	0.00%	0.00%		0.00%	0.00%	0.00%	2.36%	2.36%	2.40%
91 days		2.35%	0.00	0.00%	0.00%	0.00%		0.00%	-0.01%	0.00%	2.35%	2.39%	2.45%
182 days	Tbill auctions are irregular Wed	4.70%	0.78	0.00%	0.00%	0.02%		0.02%	-0.02%	0.00%	4.68%	4.71%	4.73%
273 days		6.04%	0.50	0.00%	0.00%	0.00%		0.00%	-0.01%	0.00%	6.04%	6.72%	6.76%
364 days	reported Thursday/Friday	7.11%	1.00	0.01%	0.01%	0.02%		0.03%	0.08%	0.13%	7.08%	7.93%	8.03%
Government Inscribed Stock													
GIS 4Y 2018-21	GIS auctions usually monthly	7.90%	0.00	0.00%	0.00%	0.00%		0.00%	-0.09%	-0.07%	7.90%	9.54%	9.48%
GIS 5Y 2018-22	reported Thursday/Friday	8.30%	0.00	0.00%	0.00%	0.00%		0.00%	-0.09%	-0.59%	8.30%	10.50%	10.53%
GIS 8Y 2018-25		9.57%	0.00	0.00%	0.00%	0.00%		0.00%	-0.12%	-0.25%	9.57%	11.47%	11.53%
GIS 10Y 2018-28		10.55%	0.00	0.00%	0.00%	0.00%		0.00%	-0.13%	-0.30%	10.55%	12.48%	12.77%
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		5.50%	0.00	0.00%	0.00%						5.50%	6.25%	6.25%
Ten year Government Bond yields													
United States		1.63%	0.14	0.03%	-0.02%	-0.15%		-0.28%	0.25%	-0.34%	1.92%	2.68%	2.41%
United Kingdom		0.61%	0.23	0.04%	0.00%	-0.04%		-0.21%	0.33%	-0.35%	0.82%	1.28%	1.19%
Australia		1.06%	0.14	0.05%	0.03%	-0.15%		-0.31%	0.35%	-0.30%	1.37%	2.32%	2.63%
New Zealand		1.39%	0.32	0.10%	0.06%	-0.12%		-0.27%	0.57%	-0.48%	1.65%	2.37%	2.72%
France		-0.14%	0.29	0.00%	-0.04%	-0.19%		-0.26%	0.39%	-0.27%	0.12%	0.71%	0.79%
Japan		-0.03%	0.83	0.02%	0.00%	-0.04%		-0.02%	0.20%	-0.06%	-0.01%	0.00%	0.05%
Australia		RBA Cash Rate	0.75%	0.00%	0.00%	0.00%		0.00%	-0.25%	-0.25%	0.75%	1.50%	1.50%
PNG CPI Index		Latest 12 mth % change	3.30%							0.70%	4.30%	4.30%	5.10%
Currencies				Percentage changes							Annual change within the year		
PGK/USD		0.2935	0.00	0.0%	0.0%	0.0%		0.0%	-0.2%	-0.5%	-1.2%	-4.0%	-1.7%
PGK/AUD		0.4364	0.92	-0.1%	0.2%	2.6%		4.2%	-3.9%	3.1%	-0.5%	6.1%	-8.9%
PGK/GBP		0.2265	0.18	-0.4%	0.4%	0.6%		1.2%	-6.4%	2.7%	-4.4%	1.8%	-10.3%
PGK/NZD		0.4545	0.60	-1.0%	0.4%	2.4%		4.2%	-7.2%	6.2%	-1.4%	1.5%	-3.7%
PGK/JPY		32.240	0.56	-0.1%	0.4%	-0.1%		1.1%	0.6%	-0.7%	-2.7%	-6.1%	-5.0%
AUD/USD		0.6727	0.05	0.1%	-0.1%	-2.5%		-4.0%	3.9%	-3.5%	-0.7%	-9.5%	7.8%
USD/JPY		109.850	0.67	-0.1%	0.4%	-0.1%		1.1%	0.8%	-0.2%	-1.5%	-2.1%	-3.4%
EUR/USD		1.0910	0.01	0.0%	-1.2%	-2.0%		-2.7%	2.5%	-3.7%	-1.9%	-4.4%	13.4%
GBP/USD		1.2958	0.65	0.3%	-0.5%	-0.6%		-1.2%	6.7%	-3.1%	3.4%	-5.7%	9.6%
Equity Indices													
Papua New Guinea				Percentage changes									
KSII Index		6,252.31	0.60	0.0%	0.0%	-3.0%		-0.2%	-7.4%	29.8%	21.1%	-5.4%	13.6%
KSII Home Index		13,155.71	0.99	0.0%	-0.1%	0.1%		0.3%	2.0%	4.3%	15.0%	4.8%	2.5%
Australia													
All Ordinaries		7,185.30	0.94	0.5%	1.5%	1.0%		5.6%	0.0%	1.5%	19.1%	-7.4%	7.8%
S&P/ASX 100		5,875.00	0.96	0.4%	1.6%	1.4%		6.0%	-0.1%	1.1%	18.9%	-6.5%	6.2%
S&P/ASX 20		3,936.40	1.00	0.6%	2.0%	2.7%		7.2%	-1.1%	-0.4%	15.3%	-5.2%	2.1%
S&P/ASX 50		7,032.20	0.95	0.4%	1.6%	1.4%		6.0%	-0.4%	1.0%	19.1%	-5.9%	4.6%
S&P/ASX 50 Accumulation		77,761.90	0.96	0.4%	1.6%	1.4%		6.0%	0.4%	2.4%	24.4%	-1.5%	9.5%
S&P/ASX Midcap 50		7,643.40	0.98	0.5%	1.7%	1.3%		6.1%	2.0%	2.0%	17.7%	-10.5%	17.9%
S&P/ASX Small Ordinaries		3,049.10	0.93	0.8%	1.6%	-0.1%		5.2%	0.1%	2.1%	17.9%	-11.3%	16.3%
S&P/ASX 200		7,088.23	0.96	0.5%	1.6%	1.3%		6.0%	-0.1%	1.1%	18.4%	-6.9%	7.0%
S&P/ASX 200 Accumulation		76,826.38	0.96	0.5%	1.6%	1.3%		6.0%	0.7%	2.4%	23.4%	-2.8%	11.8%
S&P/ASX 300		7,041.73	0.96	0.5%	1.6%	1.3%		5.9%	0.0%	1.2%	18.8%	-7.1%	7.2%
S&P/ASX 200 Energy		10,959.90	0.46	-0.3%	-0.9%	-9.7%		-4.7%	6.3%	-1.1%	18.2%	-10.8%	20.6%
S&P/ASX 200 Materials		13,895.40	0.60	-0.4%	-0.3%	-2.9%		0.5%	4.1%	-5.5%	22.1%	-2.3%	18.5%
S&P/ASX 200 Industrials		7,168.30	0.88	-0.6%	0.9%	-2.0%		3.1%	3.1%	-0.1%	22.6%	-3.8%	13.9%
S&P/ASX 200 Consumer Discretionary		2,860.80	1.00	0.5%	1.6%	1.0%		6.8%	2.8%	6.6%	27.2%	-10.7%	9.6%
S&P/ASX 200 Consumer Staples		13,494.20	0.96	0.2%	2.1%	5.4%		10.6%	-2.7%	10.0%	18.0%	1.0%	15.4%
S&P/ASX 200 Healthcare		47,272.90	1.00	0.4%	3.1%	8.5%		16.3%	14.0%	6.2%	41.2%	17.3%	24.0%
S&P/ASX 200 Financials		6,379.00	0.80	1.8%	3.1%	3.4%		6.8%	-7.8%	1.9%	7.4%	-14.8%	-0.4%
S&P/ASX 200 Information Technology		1,588.90	0.98	-0.5%	-0.1%	5.8%		13.0%	1.6%	4.0%	31.8%	5.5%	22.9%
S&P/ASX 200 Telecommunication Services		1,359.20	0.92	-0.7%	1.1%	-0.4%		8.1%	-0.2%	-5.0%	22.3%	-21.4%	-26.6%
S&P/ASX 200 Utilities		8,119.00	0.39	-0.2%	0.1%	-3.1%		-0.5%	0.5%	-1.0%	10.1%	-10.1%	4.5%
S&P/ASX 200 A-REIT		1,695.40	0.93	0.4%	1.2%	3.2%		8.1%	-2.6%	0.3%	14.0%	-2.1%	0.7%
S&P/ASX 200 Financial-x-A-REIT		7,114.80	0.80	1.8%	3.1%	3.4%		6.8%	-7.8%	1.9%	7.4%	-14.8%	-0.4%
North American													
DJIA		29,551.42	1.00	0.9%	0.9%	1.8%		3.5%	6.0%	1.2%	22.3%	-5.6%	25.1%
S&P 500		3,379.45	1.00	0.6%	1.3%	2.7%		4.6%	8.5%	1.2%	28.9%	-6.2%	19.4%
NASDAQ		9,725.96	1.00	0.9%	2.3%	5.0%		8.4%	12.2%	-0.1%	35.2%	-3.9%	28.2%
Toronto S&P/TSX		17,832.85	1.00	0.3%	1.0%	2.4%		4.5%	2.4%	1.7%	19.1%	-11.6%	6.0%
Europe													
FTSE		7,534.37	0.75	0.5%	0.7%	-1.4%		-0.1%	1.8%	-0.2%	12.1%	-12.5%	7.6%
DAX		13,749.78	1.00	0.9%	2.0%	2.4%		3.8%	6.6%	0.2%	25.5%	-18.3%	12.5%
CAC 40		6,104.73	1.00	0.8%	2.0%	1.2%		2.1%	5.3%	2.5%	26.4%	-11.0%	9.3%
Asia													
Nikkei		23,861.21	0.94	0.7%	2.3%	-0.2%		0.9%	8.7%	2.3%	18.2%	-12.1%	19.1%
Hang Seng		27,823.66	0.52	0.9%	3.9%	-3.3%		-1.3%	8.0%	-8.6%	9.1%	-13.6%	36.0%
Shanghai		2,926.90	0.34	0.9%	3.9%	-5.3%		-4.0%	5.0%	-2.5%	22.3%	-24.6%	6.6%
Sensex		41,565.90	0.94	0.8%	1.0%	-0.7%		0.8%	6.7%	-1.8%	14.4%	5.9%	27.9%

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% 1 standard deviation move up (33%)
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These estimates are based upon the last 256 daily moves of each instrument

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13-Feb-20

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		12-Feb-20	52 wk	Movement for the period				Q4 2019	Q3 2019	2019	2018	2017
				Day	Week	Month	YTD					
Indices												
MSCI AC Asia-ex-Japan*	USD	506.68	0.77	1.0%	2.1%	-3.4%	-0.5%	11.8%	-4.5%	18.2%	-14.4%	41.7%
MSCI ACWI-ex-Australia*	USD	285.31	0.99	0.4%	1.6%	0.8%	2.3%	9.3%	-0.2%	26.7%	-9.4%	24.1%
MSCI ACWI-ex-Australia*	TR AUD	11,919.46	0.99	-0.3%	1.7%	4.1%	7.5%	4.3%	4.7%	28.0%	1.5%	13.4%
MSCI All Country World Index*	USD	288.71	0.98	0.4%	1.6%	0.7%	2.3%	9.0%	0.0%	26.6%	-9.4%	24.0%
MSCI ACWI Minimum Volatility	USD	2,201.73	1.00	0.0%	1.2%	1.7%	3.0%	2.6%	2.1%	18.5%	-3.5%	15.6%
MSCI World Net Local		5,460.62	1.00	0.3%	1.9%	1.8%	3.6%	7.5%	1.5%	27.3%	-7.4%	18.5%
iShare Emerging Markets		44.77	0.80	1.4%	1.9%	-2.0%	-0.2%	9.8%	-4.8%	14.9%	-17.1%	34.6%
VIX Volatility S&P500		13.74	0.17	-9.5%	-9.3%	10.6%	-0.3%	-15.1%	7.7%	-45.8%	130.3%	-21.4%
Commodities												
Light Crude (WTI)	US\$/bbl	51.69	0.13	3.5%	0.8%	-10.6%	-15.3%	12.9%	-7.5%	34.5%	-24.8%	12.5%
Brent Crude	US\$/bbl	56.28	0.13	3.6%	1.0%	-12.1%	-14.7%	8.6%	-8.7%	22.7%	-19.5%	17.7%
Gold	US\$/oz	1,568.90	0.94	-0.1%	0.5%	1.0%	3.0%	3.4%	4.2%	18.9%	-2.1%	13.7%
Silver	US\$/oz	17.45	0.60	-0.8%	-0.8%	-3.0%	-2.6%	5.4%	10.8%	15.3%	-9.4%	7.2%
Copper	US\$/lb	2.61	0.21	0.9%	0.7%	-9.1%	-6.9%	8.5%	-5.0%	6.3%	-20.3%	31.7%
Iron Ore	US\$/mt	77.91	0.07	2.2%	-12.8%	-12.5%	-8.2%	-8.2%	-17.3%	20.5%	-0.5%	-10.0%
Malaysian Palm Oil* RM/tn		2,736	0.69	-0.1%	-4.1%	-9.7%	-10.0%	46.3%	11.4%	51.7%	-18.0%	-24.1%
LNG *Jap/Korea	US\$/mmBtu	3.53	0.00	0.0%	-2.1%	-33.4%	-33.5%	-6.9%	19.8%	-41.1%	-19.5%	42.2%
ICCO Cocoa	US\$/mt	2,904	0.96	-0.5%	4.1%	8.0%	14.3%	4.0%	-0.3%	5.1%	27.7%	-11.0%
ICO Coffee	US\$/lb	101	0.28	0.1%	3.0%	-11.9%	-22.4%	28.2%	-6.6%	27.3%	-19.3%	-7.9%
Equities												
Domestic												
		PGK K	Arbitrage	PNXG		Percentage changes						
Bank South Pacific				11.79	0.99	0.0%	-0.1%	0.1%	0.1%	1.9%	4.5%	14.8%
Credit Corporation				1.65	0.75	0.0%	0.0%	0.0%	3.1%	0.0%	3.2%	18.5%
City Pharmacy				0.80	0.95	0.0%	0.0%	-1.2%	-1.2%	24.6%	0.0%	24.6%
Kina Petroleum Limited		0.13		0.60	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	-14.3%
Kina Asset Management Limited				0.95	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%
Kina Securities Limited		3.09		3.38	1.00	0.0%	0.3%	0.3%	0.3%	0.0%	5.3%	27.2%
Airlines PNG				0.12	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%
Steamship Trading Company		29.33		35.46	1.00	0.0%	0.0%	0.0%	0.0%	609.2%	609.2%	0.0%
Oil Search Limited		14.62		17.20	0.49	0.0%	0.0%	-9.5%	-0.6%	1.8%	-5.6%	-5.2%
Newcrest Mining Limited		67.71		70.00	0.60	0.0%	0.0%	0.0%	0.0%	-12.5%	56.9%	38.6%
Australia												
AMP Limited				1.83	0.29	4.6%	3.4%	-4.9%	-4.7%	4.9%	-13.9%	-21.8%
ANZ Banking Group Limited				26.34	0.46	0.8%	2.0%	4.3%	6.9%	-13.6%	1.1%	0.7%
BHP Billiton Limited				38.40	0.50	-0.4%	-1.3%	-4.4%	-1.3%	6.0%	-10.8%	13.7%
Bougainville Copper Limited				0.27	0.43	12.8%	-1.9%	-13.1%	-18.5%	182.6%	9.5%	103.1%
Bank of Queensland				7.59	0.17	0.3%	1.9%	3.7%	4.7%	-26.9%	4.1%	-25.3%
Brambles Limited				12.68	0.73	-0.8%	2.3%	1.3%	8.2%	2.8%	-11.5%	15.5%
Commonwealth Bank of Australia				88.18	1.00	4.1%	5.9%	5.4%	10.4%	-1.2%	-2.4%	10.4%
Coca Cola Amatil				12.02	0.97	-0.1%	0.3%	3.5%	8.7%	3.8%	4.2%	35.0%
CSL				328.25	1.00	0.8%	4.0%	10.2%	19.0%	18.0%	8.7%	48.9%
Fortescue Mining				11.11	0.76	0.0%	-0.9%	2.4%	3.9%	21.5%	-2.4%	155.1%
Horizon Oil Ltd				0.08	0.00	0.0%	-31.3%	-36.8%	-34.2%	-14.3%	33.3%	20.0%
Kina Securities Ltd				1.35	0.64	-1.1%	-2.2%	-7.5%	-9.4%	0.3%	14.2%	56.8%
Kina Petroleum Ltd				0.06	1.00	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	-1.7%
Macquarie Group Ltd				148.26	1.00	1.9%	2.5%	4.8%	7.6%	5.2%	4.5%	26.9%
Mirvac Group				3.34	0.82	0.3%	-2.9%	2.5%	5.0%	3.9%	-2.5%	42.0%
National Australia Bank				26.13	0.37	0.9%	2.0%	3.8%	6.1%	-17.1%	11.2%	2.3%
Newcrest Mining Limited				29.55	0.39	-0.8%	1.8%	-5.7%	-2.3%	-12.9%	8.8%	38.8%
Oil Search Limited				6.38	0.03	-0.5%	-1.2%	-19.6%	-12.0%	-1.0%	3.5%	1.3%
Origin Energy Ltd				7.69	0.40	0.9%	-1.4%	-12.1%	-9.0%	6.0%	9.0%	30.6%
Pilbara Minerals Ltd				0.32	0.11	0.0%	-7.2%	-11.1%	14.3%	-12.5%	-41.3%	-55.2%
Qbe Insurance Group Ltd				14.28	1.00	0.9%	3.0%	6.9%	10.9%	2.5%	6.2%	27.5%
Rio Tinto Limited				97.50	0.60	-1.1%	-0.9%	-5.7%	-2.9%	8.3%	-10.7%	27.9%
Santos Limited				8.13	0.64	-1.7%	-1.6%	-9.7%	-0.6%	5.8%	9.2%	49.3%
Stockland				5.00	0.96	0.2%	1.8%	0.8%	8.2%	1.5%	9.1%	31.3%
Steamship Trading Company				12.80	0.06	0.0%	0.9%	2.4%	2.4%	-19.4%	-2.5%	-33.2%
Suncorp Metway Limited				12.42	0.04	0.6%	-1.6%	-7.0%	-4.2%	-4.8%	1.1%	2.6%
Sydney Airport				8.54	0.71	-0.5%	1.2%	-5.4%	-1.4%	7.8%	-0.1%	28.7%
Transurban Group				16.04	0.93	-1.8%	0.2%	2.0%	7.6%	1.5%	-0.3%	28.0%
Telstra Corporation Limited				3.82	0.80	-1.8%	0.5%	-0.5%	7.9%	0.9%	-8.8%	24.2%
Wesfarmers Ltd				45.39	0.97	-1.0%	1.0%	3.9%	9.6%	4.0%	10.1%	28.5%
Westpac Banking Corporation				25.25	0.21	0.6%	2.1%	2.3%	4.2%	-18.3%	4.5%	-3.2%
Woolworths Limited				43.05	0.99	-0.3%	2.0%	12.4%	19.1%	-3.0%	12.2%	22.9%
Woodside Petroleum Limited				33.86	0.47	-0.3%	1.2%	-5.4%	-1.5%	6.2%	-10.9%	9.8%
International												
iShare MSCI All Asia ex Japan	USD \$	74.01	0.82	1.5%	2.8%	-1.8%	0.9%	10.6%	-5.0%	15.6%	-16.7%	38.8%
Blackrock Int Equity Fund*	AUD \$	19.42	0.98	-0.3%	1.7%	4.1%	7.3%	5.2%	-0.4%	23.5%	-6.6%	6.2%
Blackrock Australian Equity Fund*	AUD \$	1.81	0.92	0.6%	1.5%	0.8%	2.1%	1.6%	-0.3%	19.1%	-11.0%	4.3%
Vanguard International Share*	AUD \$	2.67	0.98	-0.3%	1.7%	4.1%	6.6%	4.5%	1.6%	22.7%	-2.9%	5.9%
Vanguard FTSE World exUS	USD \$	54.07	0.90	0.6%	0.9%	-0.4%	0.6%	7.7%	-2.1%	17.9%	-16.7%	23.9%
Vanguard FTSE Europe	USD \$	58.84	0.97	0.6%	0.9%	0.5%	0.4%	9.3%	-2.3%	20.5%	-17.8%	23.4%
iShares Core MSCI Europe	USD \$	50.00	0.97	0.5%	0.7%	0.5%	0.3%	9.0%	-1.8%	20.7%	-17.6%	23.3%
iShares Asia 50	USD \$	67.19	0.85	1.4%	2.9%	-1.5%	1.8%	12.6%	-4.3%	19.3%	-16.3%	42.8%
iShares MSCI Japan	USD \$	59.41	0.84	-0.5%	-0.3%	-0.4%	0.3%	4.4%	4.0%	16.9%	-15.4%	22.7%
Acadian Global Managed Volatility Equity Fund		1.83	0.69	-0.2%	1.5%	2.7%	4.3%	-3.4%	-1.3%	8.1%	-6.1%	8.3%
Lazard Global Managed Volatility Fund - Australia*		1.36	0.96	-0.3%	1.2%	2.4%	5.7%	0.8%	-1.7%	14.9%	-1.1%	
Robeco Emerging Conservative Equity Fund - Australia		1.53	0.72	0.0%	0.0%	-2.0%	-0.2%	4.3%	-5.5%	10.4%	-0.6%	15.7%

*Lazard performance since inception 28.02.17

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