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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

26-Mar-20
Reporting closing prices for prior day

		25-Mar-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	408.13	0.23	4.3%	5.0%	-15.8%	-19.9%	11.8%	-4.5%		18.2%	-14.4%	41.7%		
MSCI ACWI-ex-Australia*	USD	212.39	0.22	2.7%	6.3%	-20.4%	-23.8%	9.3%	-0.2%		26.7%	-9.4%	24.1%		
MSCI ACWI-ex-Australia*	TR AUD	9,979.24	0.27	1.9%	3.8%	-12.6%	-10.0%	4.3%	4.7%		28.0%	1.5%	13.4%		
MSCI All Country World Index*	USD	214.32	0.22	2.7%	6.2%	-20.6%	-24.1%	9.0%	0.0%		26.6%	-9.4%	24.0%		
MSCI ACWI Minimum Volatility	USD	1,711.15	0.22	2.5%	0.5%	-19.0%	-20.0%	2.6%	2.1%		18.5%	-3.5%	15.6%		
MSCI World Net Local		4,088.81	0.22	2.4%	6.4%	-19.9%	-22.4%	7.5%	1.5%		27.3%	-7.4%	18.5%		
iShare Emerging Markets		34.07	0.22	3.5%	10.3%	-18.2%	-24.1%	9.8%	-4.8%		14.9%	-17.1%	34.6%		
VIX Volatility S&P500		63.95	0.74	3.7%	-16.4%	132.0%	364.1%	-15.1%	7.7%		-45.8%	130.3%	-21.4%		
Commodities															
Light Crude (WTI)	US\$/bbl	24.49	0.09	2.0%	20.2%	-49.7%	-59.9%	12.9%	-7.5%		34.5%	-24.8%	12.5%		
Brent Crude	US\$/bbl	27.39	0.05	0.9%	10.1%	-48.7%	-58.5%	8.6%	-8.7%		22.7%	-19.5%	17.7%		
Gold	US\$/oz	1,634.30	0.90	-1.7%	10.6%	-0.5%	7.3%	3.4%	4.2%		18.9%	-2.1%	13.7%		
Silver	US\$/oz	14.87	0.40	4.3%	26.3%	-17.0%	-17.0%	5.4%	10.8%		15.3%	-9.4%	7.2%		
Copper	US\$/lb	2.20	0.12	1.1%	2.5%	-14.4%	-21.2%	8.5%	-5.0%		6.3%	-20.3%	31.7%		
Iron Ore	US\$/mt	79.76	0.08	0.0%	-5.9%	-5.5%	-6.0%	-8.2%	-17.3%		20.5%	-0.5%	-10.0%		
Malaysian Palm Oil* RM/tn		2,483	0.49	3.4%	7.0%	0.9%	-18.3%	46.3%	11.4%		51.7%	-18.0%	-24.1%		
LNG *Jap/Korea	US\$/mmBtu	2.96	0.02	-6.2%	-13.1%	-1.7%	-44.2%	-6.9%	19.8%		-41.1%	-19.5%	42.2%		
ICCO Cocoa	US\$/mt	2,248	0.16	-1.2%	-1.6%	-20.5%	-11.5%	4.0%	-0.3%		5.1%	27.7%	-11.0%		
ICO Coffee	US\$/lb	130	0.88	3.5%	20.3%	19.1%	0.2%	28.2%	-6.6%		27.3%	-19.3%	-7.9%		
Equities															
Domestic		PGK K	Arbitrage	Percentage changes											
				PNGX											
Bank South Pacific			12.01	0.76	0.0%	0.1%	-3.9%	2.0%	1.9%	4.5%	14.8%	8.0%	5.6%		
Credit Corporation			1.70	0.86	0.0%	-0.6%	3.0%	6.3%	0.0%	3.2%	18.5%	-18.2%	-12.2%		
City Pharmacy			0.80	0.95	0.0%	0.0%	0.0%	-1.2%	24.6%	0.0%	24.6%	-13.3%	-25.0%		
Kina Petroleum Limited	0.12		0.60		0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	-14.3%	75.0%	0.0%		
Kina Asset Management Limited			0.95		0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	-2.1%		
Kina Securities Limited	1.54		3.30	0.87	0.0%	-2.4%	-2.4%	-2.1%	0.0%	5.3%	27.2%	6.0%	-7.4%		
Airlines PNG			0.12		0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	-20.0%		
Steamship Trading Company	20.64		35.46	1.00	0.0%	0.0%	0.0%	0.0%	0.0%	609.2%	609.2%	0.0%	0.0%		
Oil Search Limited	4.42		13.50	0.60	0.0%	0.0%	-10.0%	-22.0%	1.8%	-5.6%	-5.2%	1.3%	3.0%		
Newcrest Mining Limited	53.43		65.00	0.45	0.0%	0.0%	-7.1%	-7.1%	-12.5%	56.9%	38.6%	-11.4%	23.9%		
Australia															
AMP Limited			1.14	0.02	2.7%	-16.8%	-38.2%	-40.5%	4.9%	-13.9%	-21.8%	-52.8%	3.0%		
ANZ Banking Group Limited			16.57	0.17	11.6%	-0.3%	-36.4%	-32.7%	-13.6%	1.1%	0.7%	-14.9%	-5.5%		
BHP Billiton Limited			31.30	0.36	10.2%	15.3%	-12.0%	-19.6%	6.0%	-10.8%	13.7%	15.8%	18.0%		
Bougainville Copper Limited			0.17	0.20	0.0%	-20.9%	-32.0%	-47.7%	182.6%	9.5%	103.1%	-40.7%	35.0%		
Bank of Queensland			4.80	0.02	2.1%	-11.8%	-34.3%	-33.8%	-26.9%	4.1%	-25.3%	-23.7%	7.2%		
Brambles Limited			10.41	0.28	5.0%	12.3%	-16.0%	-11.2%	2.8%	-11.5%	15.5%	0.8%	-18.8%		
Commonwealth Bank of Australia			62.40	0.22	9.5%	-2.4%	-26.9%	-21.9%	-1.2%	-2.4%	10.4%	-9.9%	-2.5%		
Coca Cola Amatil			8.37	0.06	4.0%	-5.5%	-28.5%	-24.3%	3.8%	4.2%	35.0%	-3.8%	-15.9%		
CSL			284.36	0.62	-0.3%	4.8%	-8.4%	3.1%	18.0%	8.7%	48.9%	31.0%	40.7%		
Fortescue Mining			10.22	0.57	5.0%	-1.3%	-6.1%	-4.4%	21.5%	-2.4%	155.1%	-14.1%	-17.1%		
Horizon Oil Ltd			0.05	0.04	0.0%	-8.0%	-38.7%	-61.7%	-14.3%	33.3%	20.0%	7.5%	66.1%		
Kina Securities Ltd			0.75	0.12	13.7%	-12.4%	-39.9%	-50.0%	0.3%	14.2%	56.8%	27.5%	-29.0%		
Kina Petroleum Ltd			0.06	#DIV/0!	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	-1.7%	-38.9%	5.6%		
Macquarie Group Ltd			84.52	0.16	5.8%	-7.2%	-40.2%	-38.7%	5.2%	4.5%	26.9%	9.1%	14.4%		
Mirvac Group			2.01	0.17	11.7%	-3.4%	-36.4%	-36.8%	3.9%	-2.2%	42.0%	-4.7%	10.3%		
National Australia Bank			15.79	0.12	9.7%	-1.4%	-39.8%	-35.9%	-17.1%	11.2%	2.3%	-18.6%	-3.6%		
Newcrest Mining Limited			25.88	0.24	6.9%	6.1%	-8.4%	-14.4%	-12.9%	8.8%	38.8%	-4.5%	12.7%		
Oil Search Limited			2.14	0.04	4.4%	-12.3%	-63.4%	-70.5%	-1.0%	3.5%	1.3%	-8.1%	8.6%		
Origin Energy Ltd			4.30	0.10	6.2%	-2.3%	-40.2%	-49.1%	6.0%	9.0%	30.6%	-31.3%	42.9%		
Pilbara Minerals Ltd			0.17	0.04	13.8%	0.0%	-40.0%	-41.1%	-12.5%	-41.3%	-55.2%	-43.9%	123.0%		
Qbe Insurance Group Ltd			8.88	0.20	13.3%	5.7%	-37.9%	-31.1%	2.5%	6.2%	27.5%	-5.4%	-14.0%		
Rio Tinto Limited			83.82	0.21	5.4%	4.9%	-8.8%	-16.5%	8.3%	-10.7%	27.9%	3.5%	26.6%		
Santos Limited			3.67	0.15	4.3%	17.3%	-49.0%	-55.1%	5.8%	9.2%	49.3%	0.6%	35.6%		
Stockland			2.15	0.10	8.0%	-22.4%	-56.5%	-53.5%	1.5%	9.1%	31.3%	-21.4%	-2.2%		
Steamship Trading Company			10.00	0.00	0.0%	-16.7%	-21.9%	-20.0%	-19.4%	-2.5%	-33.2%	8.0%	-21.3%		
Suncorp Metway Limited			8.51	0.13	4.9%	-1.0%	-27.9%	-34.3%	-4.8%	1.1%	2.6%	-8.9%	2.5%		
Sydney Airport			5.53	0.18	10.8%	12.6%	-30.9%	-36.1%	7.8%	-0.1%	28.7%	-4.5%	17.7%		
Transurban Group			12.43	0.38	11.2%	20.1%	-19.3%	-16.6%	1.5%	-0.3%	28.0%	-6.3%	20.4%		
Telstra Corporation Limited.			3.16	0.10	0.0%	-0.6%	-9.7%	-10.7%	0.9%	-8.8%	24.2%	-21.5%	-28.8%		
Wesfarmers Ltd			33.41	0.15	5.5%	-2.3%	-21.2%	-19.3%	4.0%	10.1%	28.5%	-27.5%	5.4%		
Westpac Banking Corporation			15.85	0.11	9.2%	-0.3%	-35.7%	-34.6%	-18.3%	4.5%	-3.2%	-20.1%	-3.8%		
Woolworths Limited			36.42	0.47	0.7%	-8.0%	-10.6%	0.7%	-3.0%	12.2%	22.9%	7.8%	13.3%		
Woodside Petroleum Limited			17.33	0.09	7.4%	0.6%	-41.3%	-49.6%	6.2%	-10.9%	9.8%	-5.3%	6.2%		
International															
iShare MSCI All Asia ex Japan	USD \$	59.22	0.23	3.0%	8.0%	-14.7%	-19.3%	10.6%	-5.0%		15.6%	-16.7%	38.8%		
Blackrock Int Equity Fund*	AUD \$	15.96	0.20	0.0%	-0.6%	-13.9%	-11.8%	5.2%	-0.4%		23.5%	-6.6%	6.2%		
Blackrock Australian Equity Fund*	AUD \$	1.23	0.00	0.0%	-10.5%	-30.7%	-30.9%	1.6%	-0.3%		19.1%	-11.0%	4.3%		
Vanguard International Share*	AUD \$	2.24	0.27	2.0%	1.3%	-12.2%	-10.7%	4.5%	1.6%		22.7%	-2.9%	5.9%		
Vanguard FTSE World exUS	USD \$	40.11	0.22	3.4%	10.3%	-20.1%	-25.4%	7.7%	-2.1%		17.9%	-16.7%	23.9%		
Vanguard FTSE Europe	USD \$	41.99	0.22	3.8%	13.0%	-22.7%	-28.3%	9.3%	-2.3%		20.5%	-17.8%	23.4%		
iShares Core MSCI Europe	USD \$	35.88	0.22	3.6%	12.9%	-22.4%	-28.1%	9.0%	-1.8%		20.7%	-17.6%	23.3%		
iShares Asia 50	USD \$	56.16	0.32	2.5%	11.8%	-10.7%	-14.9%	12.6%	-4.3%		19.3%	-16.3%	42.8%		
iShares MSCI Japan	USD \$	48.64	0.31	1.9%	9.6%	-11.4%	-17.9%	4.4%	4.0%		16.9%	-15.4%	22.7%		
Acadian Global Managed Volatiltity Equity Fund		1.51	0.07	0.0%	-3.1%	-15.0%	-13.7%	-3.4%	-1.3%		8.1%	-6.1%	8.3%		
Lazard Global Managed Volatility Fund - Australia*		1.13	0.05	0.0%	-4.5%	-15.6%	-12.2%	0.8%	-1.7%		14.9%	-1.1%			
Robeco Emerging Conservative Equity Fund - Australia		1.31	0.18	1.0%	-10.1%	-14.4%	-14.6%	4.3%	-5.5%		10.4%	-0.6%	15.7%		

*Lazard performance since inception 28.02.17

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