

Shading Key:

%

wei

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

19-Mar-21 Reporting closing prices for prior day

Page 1 of 2

Daily Market Report

YTD Q4 2020 Day Week Change to today's price Interest Rates For interest rates, rate at end of Central Bank Bills from closing prices of prior period ach respective year reported. 0.00% 0.00% 0.00% 0.00% -0.04% 1.33% 1.39% 1.39% 28 days C-bill auctions on Wednesday: 1.33% -0.01% -0.03% 2.04% 0.00% 0.00% -0.03% 0.00% -0.16% 2.07% 2.35% 60 days reported Thursday/Friday 2.30% 90 days 2.04% 0.00% 0.00% 0.01% 0.00% -0.37% -0.03% 2.04% 2.50% 2.51% 4.55% 4.55% 4.55% 182 days 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 4.55% Treasury Bills 1.26% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 1.26% 1.26% 28 days 1.26% 2.36% 0.00 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 2.36% 2.36% 2.36% 63 days 91 days 2.32% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 2.32% 2.35% 2.39% 182 days Tbill auctions are irregular Wedr 4.39% 0.00% 0.00% -0.02% -0.02% -0.23% -0.02% 4.41% 4.68% 4.71% 273 days 6.04% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 6.04% 6.04% 6 72% 364 days reported Thursday/Friday 7.20% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 7.20% 7.08% 7.93% Government Inscribed Stock 8.04% 0.00% 0.00% 0.00% 0.00% 8.04% GIS 2Y 2020-22 0.00% GIS auctions usually monthly GIS 3Y 2020-23 reported Thursday/Friday 9.00% 0.00% 0.00% 0.00% 0.00% 0.00% 9.00% GIS 4Y 2020-24 9.84% 0.00% 0.00% 0.00% 0.00% -0.02% 9.84% GIS 5Y 2020-25 9.86% 0.00% 0.00% 0.00% 0.00% 0.00% 9.86% GIS 6Y 2020-26 10.02% 0.00% 0.00% 0.00% 0.00% -0.07% 10.02% GIS 9Y 2020-29 11.82% 0.00% 0.00% 0.00% 0.00% -0.10% 11.82% GIS 10Y 2020-30 0.00% 0.00% 0.00% 0.00% 12.53% 12.53% 0.00% Kina Facility Rate 3.00% 0.00 0.00% 0.00% 0.00% 0.00% 0.00% 3.00% 6.25% 6.25% Ten year Government Bond yields 0.07% **United States** 1.71% 0.17% 0.41% 0.80% 0.23% 0.03% 0.91% 1.92% 2.68% United Kingdom 0.88% 1.00 0.05% 0.14% 0.25% 0.68% -0.03% 0.06% 0.20% 0.82% 1.28% 1.78% 0.07% 0.13% 0.81% 0.18% -0.08% 0.97% Australia 0.89 0.42% 1.37% 2.32% New Zealand 1.79% 0.91 0.02% 0.80% 0.49% -0.42% 0.99% 1.65% 2.37% 0.07% 0.30% France -0.02% 0.02% 0.08% 0.07% 0.32% -0.10% -0.13% -0.34% 0.12% 0.71% Japan 0.11% 0.76 0.01% 0.01% 0.02% 0.09% 0.01% -0.01% 0.02% -0.01% 0.00% Australia RRA Cash Rate 0.10% 0.00% 0.00% 0.00% 0.00% -0.15% 0.00% 0.10% 0.75% 1 50% PNG CPI Index 5.80% 2.90% Latest 12 mth % change 4.30% 4.50% Currencies Percentage changes ial change thin the year PGK/USD 0.2850 0.0% 0.0% 0.0% 0.0% -0.3% -1.0% -2.9% -4.0% PGK/AUD 0.3643 0.06 -1.2% -1.8% -0.9% -1.5% -8.1% -11.7% -0.5% 6.1% PGK/GBP 0.2042 0.08 -0.5% -0.7% -0.8% -2 3% -6.2% -5.3% -6.6% -4.4% 1 8% PGK/NZD 0.3935 0.10 -0.9% -1.4% -0.8% -0.3% -9.2% -3.6% -9.5% -1.4% 1.5% PGK/JPY 31.030 0.72 0.0% 2.8% -3.1% -7.9% -2.7% -6.1% -0.3% 5.6% -2.6% AUD/USD 0.7823 0.91 1.2% 8.5% 9.9% -0.7% -9.5% 1.8% 0.9% 1.5% 3.6% 108.880 USD/JPY 0.99 -0.3% 0.0% 2.8% 5.6% -2.2% -2.1% -5.1% -1.5% -2.1% 1.1967 EUR/USD 0.78 0.6% 0.8% -0.7% 4.8% 4.6% 9.7% -1.9% -4.4% -2.6% GBP/USD 1.3955 0.90 0.5% 0.6% 0.7% 2.4% 6.2% 4.5% 3.9% 3.4% -5.7% **Equity Indices** Papua New Guinea Percentage changes KSi Index 6.105.19 1.00 0.0% 0.0% 0.0% 0.9% 5.2% 12.3% -3.4% 21.1% -5.4% KSi Home Index 13,312.29 0.18 0.0% 0.0% 0.0% 0.0% 0.0% 1.5% 15.0% 4.8% Australia All Ordinaries 7.003.61 0.90 -0.6% 0.7% -2.1% 2.2% 14.0% 0.1% 0.7% 19.1% -7.4% 5.552.80 S&P/ASX 100 -0.8% 0.4% -2.3% 13.4% -2.1% 18.9% -6.5% 0.89 2.3% -1.8% S&P/ASX 20 3,759.10 14.7% 15.3% -0.9% -0.1% -3.4% 3.9% -3.0% -1.5% -5.2% S&P/ASX 50 6,493.10 -1.0% 0.1% -2.4% 2.9% 12.7% -2.9% -4.9% 19.1% -5.9% -1.5% S&P/ASX 50 Accumulation 74,903.70 0.94 -1.0% 0.1% 4.1% 13.2% -1.9% -1.9% 24.4% -1.5% S&P/ASX Midcap 50 8,182.30 0.90 -0.1% 1.8% -2.0% -0.7% 16.6% 4.5% 14 5% 17.7% -10 5% S&P/ASX Small Ordinaries 3.223.40 0.98 0.3% 2.5% 1.2% 4.3% 13.3% 4.9% 6.6% 17.9% -11.3% S&P/ASX 200 6,745.91 -1.4% -1.5% 18.4% -0.7% 0.5% -2.0% 2.4% 13.3% -6.9% 0.90 S&P/ASX 200 Accumulation 76,055.01 -0.7% 0.5% -1.2% 3.5% 13.7% -0.4% 1.4% 23.4% -2.8% S&P/ASX 300 6,742.33 -1.0% 18.8% 0.90 -0.7% 0.6% -1.9% 2.6% 13.4% -1.1% -7.1% S&P/ASX 200 Energy 8,444.50 0.76 0.0% 0.9% 0.2% 26.2% -15.2% -29.9% -10.8% 4.8% 18.2% S&P/ASX 200 Materials 15.815.50 0.79 0.1% -1 0% -5 4% 0.9% 15.2% 2 2% 13 4% 22 1% -2 3% S&P/ASX 200 Industrials 5.837.80 0.59 -1.4% 0.8% 1.3% -2.3% 4.6% -0.2% -14.1% 22.6% -3.8% 10.9% S&P/ASX 200 Consumer Discretionary 3,096.80 0.90 0.1% 2.6% -2.3% 6.4% 7.7% 8.6% 27.2% -10.7% S&P/ASX 200 Consumer Staples 12,223.60 0.33 -0.7% -0.6% -2.3% -3.3% 6.2% -4.9% 3.6% 18.0% 1.0% S&P/ASX 200 Healthcare 39,345.80 0.19 -1.7% -1.1% 17.3% 2.0% -7.8% -6.0% 0.3% 3.0% 41.2% S&P/ASX 200 Financials 6.062.00 0.95 -0.9% -0.2% 2 3% 11.5% 21.8% -6.9% -9.0% 7.4% -14.8% S&P/ASX 200 Information Technology 1,986.60 0.67 -1.3% 2.8% -13.6% -9.7% 24.7% 12.3% 56.3% 31.8% 5.5% 0.76 -21.4% S&P/ASX 200 Telecommunication Services 1.320.40 -0.5% 2.0% -4.7% 4.1% 12.3% -4.3% 0.9% 22.3% S&P/ASX 200 Utilities 6,104.10 2.4% -1.0% 2.1% -9.5% -21.5% 10.1% -10.1% 0.13 -4.6% -7.1% S&P/ASX 200 A-REIT 1.379.20 0.73 3.0% -4.4% 6.7% -8.0% -2.1% S&P/ASX 200 Financial-x-A-REIT 6,761.10 0.95 -0.9% 11.5% -9.0% -0.2% 2.3% 21.8% -6.9% 7.4% -14.8% North American 32.862.30 0.98 -0.5% 10.2% 7.6% 22.3% -5.6% DIIA 1.2% 4.3% 7.4% 7.2% S&P 500 3,915.46 -1.5% -0.6% 0.0% 4.2% 11.7% 8.5% 16.3% 28.9% -6.2% 0.95 NASDAQ 13,116.17 -3.0% -5.4% 15,4% 11.0% 43.6% 35.2% -3.9% -2.1% 1.8% Toronto S&P/TSX 18,836.47 -0.8% 0.0% 3.1% 8.0% 8.1% 3.9% 2.2% 19.1% -11.6% Europe FTSE 6.779.68 0.93 0.3% 0.6% 2.5% 4.9% 10.1% -4.9% -14.3% 12.1% -12.5% DAX 14.775.52 1.00 1.2% 1.4% 6.4% 7.7% 7.5% 3.7% 3.5% 25.5% -18.3% -7.1% CAC 40 6,062.79 0.1% 0.5% 5.8% 9.2% 15.6% -2.7% 26.4% -11.0% Asia Nikkei 30,216.75 1.0% 3.4% -0.1% 10.1% 18.4% 4.0% 16.0% 18.2% -12.1% 29,405.72 0.79 1.3% 0.1% -3.9% 8.0% 16.1% -4.0% -3.4% 9.1% -13.6% Hang Seng Shanghai 3 463 07 0.74 0.5% 0.8% -5.8% -0.3% 7 9% 7.8% 13 9% 22 3% -24 6% Sensex 49,216.52 0.87 -1.2% -4.0% -4.1% 3.1% 25.4% 9.0% 15.8% 14.4% 5.9%



Shading Key: wei

52 week high (green = 1), low (red = 0)) or shaded in-between

\$4 2 standard deviation move up (5%)

These estima 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

19-Mar-21 Reporting closing prices for prior day

Daily Market Report

		52	Movement for	the period							
	18-Mar-21		Movement for Day	Week	Month	YTD	Q4 2020	Q3 2020	2020	2019	2018
Indices											
MSCI AC Asia-ex-Japan* USD	671.89	0.82	0.4%	-0.6%	-7.2%	5.5%	18.6%	10.7%	25.0%	18.2%	-14.4%
MSCI ACWI-ex-Australia* USD	339.20	0.95	-0.7%	-0.2%	-1.2%	4.5%	15.1%	7.7%	16.4%	26.7%	-9.4%
MSCI ACWI-ex-Australia* TR AUD	12,120.76	0.89	-2.0%	-0.5%	-1.1%	3.4%	5.3%	4.1%	5.7%	28.0%	1.5%
MSCI All Country World Index* USD	342.92	0.95	-0.7%	-0.2%	-1.2%	4.5%	14.7%	8.1%	16.3%	26.6%	-9.4%
MSCI ACWI Minimum Volatility USD	2,158.81	0.94	-0.2%	0.9%	0.1%	0.4%	6.1%	4.1%	0.6%	18.5%	-3.5%
MSCI World Net Local iShare Emerging Markets	6,352.99 53.42	1.00 0.80	0.0% -1.8%	0.9% -2.8%	0.9% -6.5%	6.2% 3.4%	12.4% 17.2%	6.7% 10.3%	13.5% 15.2%	27.3% 14.9%	-7.4% -17.1%
VIX Volatility S&P500	21.58	0.09	12.2%	-1.5%	-4.0%	-5.1%	-13.7%	-13.3%	65.1%	-45.8%	130.3%
Commodities	21.50			2.570	11070	3.270	25.770	15.570	03.170	15.070	150.570
Light Crude WTI Futures US\$/bbl	60.00	0.94	-7.1%	-9.1%	-0.9%	23.7%	20.6%	2.4%	-20.5%	34.5%	-24.8%
Brent Crude US\$/bbl	63.28	0.87	-6.9%	-9.1%	-0.3%	22.2%	26.5%	-0.5%	-21.5%	22.7%	-19.5%
Gold US\$/oz	1,734.60	0.14	0.3%	0.7%	-2.3%	-8.5%	0.0%	5.3%	24.4%	18.9%	-2.1%
Silver US\$/oz	26.35	0.79	1.1%	0.6%	-2.8%	-0.2%	12.4%	26.1%	47.4%	15.3%	-9.4%
Copper US\$/lb	4.11	0.90	-0.3%	-0.7%	5.1%	16.7%	16.0%	11.1%	25.8%	6.3%	-20.3%
Iron Ore US\$/mt	160.03	0.91	0.0%	0.1%	0.1%	3.6%	30.9%	17.9%	82.0%	20.5%	-0.5%
Malaysian Palm Oil* RM/tn	4,080	0.91	-2.9%	-3.3%	5.1%	4.9%	37.1%	19.3%	28.0%	51.7%	-18.0%
LNG *Jap/Korea US\$/mmBtu ICCO Cocoa US\$/mt	6.57	0.26	-1.3%	8.4% -7.7%	-0.5%	-54.1%	183.2%	134.9% 13.1%	169.8%	-41.1%	-19.5% 27.7%
ICCO Cocoa US\$/mt ICO Coffee US\$/lb	2,542 126	0.43	0.8% -4.9%	-4.1%	-0.4% -0.9%	-2.3% -1.4%	2.2% 15.6%	10.9%	2.5% -1.1%	5.1% 27.3%	-19.3%
Equities 033/16	120	0.72	Percentage chang		-0.570	-1.470	(/////////13/30/0/	10.5%	-1.1/0	27.3/0	-13.370
Domestic PGK K Arbitrage	PNGX		r creentage enang	,							
Bank South Pacific	12.00	0.00	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	1.9%	14.8%	8.0%
Credit Corporation	1.70	0.80	0.0%	0.0%	0.0%	0.0%	0.0%	3.0%	6.3%	18.5%	-18.2%
City Pharmacy	0.50	0.00	0.0%	0.0%	0.0%	0.0%	0.0%	-9.1%	-38.3%	24.6%	-13.3%
Kina Asset Management Limited	0.90		0.0%	0.0%	0.0%	0.0%	-5.3%	0.0%	-5.3%	0.0%	0.0%
Kina Securities Limited 2.64	3.25	0.83	0.0%	0.0%	1.6%	8.3%	-9.1%	0.0%	-11.0%	27.2%	6.0%
Steamship Trading Company 25.94			0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	609.2%	0.0%
Oil Search Limited 11.83		0.46	0.0%	0.0%	0.0%	5.3%	-4.8%	8.7%	-45.0%	-5.2%	1.3%
Newcrest Mining Limited 68.79 Australia	81.50	1.00	0.0%	0.0%	0.0%	0.0%	8.7%	15.4%	16.4%	38.6%	-11.4%
A2 Milk Company Limited	8.46	0.00	-2.2%	-4.8%	-17.0%	-26.1%	-18.5%	-24.7%	-19.9%	38.6%	40.0%
ANZ Banking Group Limited	28.14	0.93	-0.8%	-0.3%	6.0%	24.0%	31.8%	-7.6%	-7.8%	0.7%	-14.9%
BHP Billiton Limited	45.69	0.76	-0.8%	-2.4%	-5.8%	7.7%	19.2%	-0.6%	9.0%	13.7%	15.8%
Boral Limited	5.50	0.95	-2.1%	-0.5%	7.4%	11.1%	8.6%	20.3%	10.5%	-9.3%	-36.6%
Bouganville Copper Limited	0.39	0.45	0.0%	-14.4%	-10.5%	32.8%	11.5%	10.6%	-10.8%	103.1%	-40.7%
Bank of Queensland	8.49	0.84	-2.2%	-4.4%	1.0%	9.7%	35.1%	-7.1%	6.8%	-25.3%	-23.7%
Brambles Limited	9.89	0.16	-1.4%	-0.4%	-5.8%	-6.7%	1.0%	-3.5%	-9.6%	15.5%	0.8%
Commonwealth Bank of Australia	85.75	0.90	-1.6%	-0.8%	2.5%	4.4%	29.1%	-8.4%	2.8%	10.4%	-9.9%
CSL	256.09	0.12	-1.9%	0.9%	-11.4%	-9.6%	-1.3%	0.0%	2.7%	48.9%	31.0%
Fortescue Mining	20.30	0.63	-0.5%	-2.3%	-18.4%	-13.4%	43.7%	17.7%	119.2%	155.1%	-14.1%
Horizon Oil Ltd	0.09	0.93	0.6%	4.8%	-3.3%	41.9%	6.9%	-4.9%	-48.3%	20.0%	7.5%
Kina Securities Ltd	0.96	0.51	0.0%	-5.9%	-7.7%	6.7%	12.5%	-25.2%	-39.6%	56.8%	27.5%
Kina Petroleum Ltd Macquarie Group Ltd	0.06 151.44	0.99	0.0% 0.1%	0.0% 1.9%	0.0% 4.0%	0.0% 9.4%	0.0% 15.8%	0.0% 0.8%	0.0% 0.5%	-1.7% 26.9%	-38.9% 9.1%
Mirvac Group	2.38	0.48	-3.3%	0.4%	8.2%	-9.8%	21.1%	0.5%	-17.0%	42.0%	-4.7%
National Australia Bank	26.01	0.94	-0.9%	-0.4%	1.9%	15.1%	27.3%	-2.6%	-8.2%	2.3%	-18.6%
Newcrest Mining Limited	25.06	0.13	3.7%	2.6%	3.9%	-2.8%	-17.5%	-0.9%	-14.8%	38.8%	-4.5%
Oil Search Limited	4.31	0.88	-0.7%	-0.7%	1.7%	16.2%	40.5%	-16.7%	-48.8%	1.3%	-8.1%
Origin Energy Ltd	4.63	0.26	-0.2%	3.1%	2.9%	-2.7%	10.7%	-26.4%	-43.7%	30.6%	-31.3%
Pilbara Minerals Ltd	1.09	0.76	1.4%	9.5%	0.9%	25.3%	167.7%	30.0%	210.7%	-55.2%	-43.9%
Qbe Insurance Group Ltd	9.67	0.64	-0.2%	0.4%	10.9%	13.4%	-0.9%	-2.8%	-33.8%	27.5%	-5.4%
Rio Tinto Limited	110.80	0.61	-0.9%	-4.2%	-13.1%	-2.7%	20.7%	-3.7%	13.4%	27.9%	3.5%
ResMed Inc	24.65	0.25	-1.5%	1.3%	-2.8%	-9.5%	14.0%	-13.3%	24.3%	37.6%	44.9%
Steamship Trading Company	9.45	0.45	0.0%	-0.5%	-0.5%	-4.1%	2.6%	-1.5%	-21.2%	-33.2%	8.0%
Suncorp Metway Limited	10.10	0.76	-2.3%	-4.4% 1.0%	2.3%	3.7%	15.3%	-8.5%	-24.8%	2.6%	-8.9%
Sydney Airport Transurban Group	6.30	0.60	-1.3%	1.8%	14.1% 2.3%	-1.7% -5.5%	9.4%	3.4%	-26.0% -8.4%	28.7%	-4.5% -6.3%
Telstra Corporation Limited.	12.91 3.19	0.19	-2.1% 0.0%	-0.4% 4.2%	-3.3%	-5.5% 7.0%	-3.2% 7.2%	-0.1% -11.2%	-8.4% -15.8%	28.0% 24.2%	-6.3% -21.5%
Treasury Wine Estates Limited	11.10	0.64	1.1%	-3.5%	-6.8%	18.1%	5.1%	-11.2%	-42.1%	9.7%	-7.3%
Westpac Banking Corporation	24.44	0.95	-0.9%	-0.4%	0.3%	26.2%	15.0%	-6.2%	-42.1%	-3.2%	-20.1%
Worley Limited	11.10	0.61	1.7%	3.6%	5.4%	-3.4%	20.3%	9.5%	-25.0%	34.1%	-16.1%
Woolworths Limited	38.75	0.60	-1.5%	-0.1%	-1.1%	-1.4%	7.9%	-2.3%	8.7%	22.9%	7.8%
Woodside Petroleum Limited	24.92	0.77	-0.2%	0.7%	-1.7%	9.6%	29.4%	-18.8%	-33.9%	9.8%	-5.3%
International											
iShare MSCI All Asia ex Japan USD \$		0.79	-1.5%	-2.8%	-7.0%	4.2%	16.1%	11.6%	22.2%	15.6%	-16.7%
Blackrock Int Equity Fund* AUD \$		1.00	0.0%	1.6%	1.0%	5.3%	5.6%	-1.6%	-0.6%	23.5%	-6.6%
Blackrock Australian Equity Fund* AUD \$		0.96	0.0%	1.3%	-0.4%	1.8%	12.6%	1.7%	-2.3%	19.1%	-11.0%
Vanguard International Share* AUD \$		1.00	0.0%	1.6%	1.0%	4.0%	5.1%	1.1%	-0.1%	22.7%	-2.9%
Vanguard FTSE World exUS USD \$		0.92	-1.1%	-0.6%	-1.4%	4.7%	15.7%	6.0%	8.6%	17.9%	-16.7%
Vanguard FTSE Europe USD \$		0.96	-1.2%	-0.8%	1.1%	4.9%	14.9%	4.2%	2.8%	20.5%	-17.8%
iShares Core MSCI Europe USD \$		0.96	-1.2% -1.5%	-1.0%	1.2%	4.9% 6.7%	14.7%	4.6%	2.8%	20.7%	-17.6% -16.3%
iShares Asia 50 USD \$ iShares MSCI Japan USD \$		0.80	-1.5% 0.3%	-3.3% 3.1%	-7.3% -1.0%	6.7% 3.9%	21.4% 14.4%	10.7% 7.6%	32.1% 14.0%	19.3% 16.9%	-16.3% -15.4%
Acadian Global Managed Volatitlity Equity Fund	1.61	0.72	0.3%	4.9%	-1.0% 1.6%	3.4%	-0.2%	-2.2%	-11.5%	8.1%	-15.4% -6.1%
Lazard Global Managed Volatility Fund - Australia*	1.02	0.20	0.0%	1.9%	1.7%	2.9%	-3.2%	-11.7%	-22.7%	14.9%	-1.1%
Robeco Emerging Conservative Equity Fund - Australia	1.35	1.00	0.0%	0.7%	0.4%	4.7%		-4.0%	-15.4%	10.4%	-0.6%
						, -					