

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

Daily Market Report

30-Mar-21
Reporting closing prices for prior day

		Closing prices	52	Movement for the period									
		29-Mar-21	wk	Day	Week	Month	YTD	Q4 2020	Q3 2020	2020	2019	2018	
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;	1.33%		0.00%	0.00%	0.00%	0.00%	-0.04%	-0.01%	1.33%	1.39%	1.39%	
60 days	reported Thursday/Friday	2.04%		0.00%	0.00%	0.00%	-0.03%	0.00%	-0.16%	2.07%	2.30%	2.35%	
90 days		2.04%	0.00	0.00%	0.00%	0.00%	0.00%	-0.37%	-0.03%	2.04%	2.50%	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%	2.36%	
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%	0.00%	-0.02%	-0.02%	-0.23%	-0.02%	4.41%	4.68%	4.71%	
273 days		6.04%	1.00	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%	1.00	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	7.20%	7.08%	7.93%	
Government Inscribed Stock													
GIS 2Y 2020-22	GIS auctions usually monthly	8.04%		0.00%	0.00%	0.00%		0.00%	0.00%	8.04%			
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		12.53%		0.00%	0.00%	0.00%		0.00%	0.00%	12.53%			
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													
United States		1.71%	0.99	0.03%	0.01%	0.29%	0.79%	0.23%	0.03%	0.91%	1.92%	2.68%	
United Kingdom		0.79%	0.89	0.03%	-0.03%	0.03%	0.59%	-0.03%	0.06%	0.20%	0.82%	1.28%	
Australia		1.69%	0.81	0.03%	-0.07%	0.02%	0.72%	0.18%	-0.08%	0.97%	1.37%	2.32%	
New Zealand		1.68%	0.83	0.04%	-0.07%	-0.06%	0.69%	0.49%	-0.42%	0.99%	1.65%	2.37%	
France		-0.07%	0.60	0.03%	-0.01%	0.03%	0.27%	-0.10%	-0.13%	-0.34%	0.12%	0.71%	
Japan		0.08%	0.57	-0.01%	-0.01%	-0.08%	0.05%	0.01%	-0.01%	0.02%	-0.01%	0.00%	
Australia		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%	4.30%	4.50%	
Currencies		Percentage changes							Annual change within the year				
PGK/USD		0.2850	0.00	0.0%	0.0%	0.0%	0.0%	-0.3%	-1.0%	-2.9%	-1.2%	-4.0%	
PGK/AUD		0.3740	0.16	0.1%	1.4%	2.8%	1.1%	-8.1%	-4.5%	-11.7%	-0.5%	6.1%	
PGK/GBP		0.2071	0.15	0.0%	0.6%	1.4%	-1.0%	-6.2%	-5.3%	-6.6%	-4.4%	1.8%	
PGK/NZD		0.4085	0.24	0.1%	2.6%	5.3%	3.5%	-9.2%	-3.6%	-9.5%	-1.4%	1.5%	
PGK/JPY		31.210	0.84	0.2%	0.7%	3.1%	6.2%	-2.6%	-3.1%	-7.9%	-2.7%	-6.1%	
AUD/USD		0.7622	0.79	0.0%	-1.4%	-2.7%	-1.1%	8.5%	3.6%	9.9%	-0.7%	-9.5%	
USD/JPY		109.500	1.00	0.2%	0.7%	3.1%	6.2%	-2.2%	-2.1%	-5.1%	-1.5%	-2.1%	
EUR/USD		1.1775	0.65	-0.1%	-1.0%	-3.1%	-4.2%	4.8%	4.6%	9.7%	-1.9%	-4.4%	
GBP/USD		1.3766	0.81	0.0%	-0.6%	-1.3%	1.0%	6.2%	4.5%	3.9%	3.4%	-5.7%	
Equity Indices													
Papua New Guinea		Percentage changes											
KSi Index		6,104.61	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%	0.2%	1.5%	15.0%	4.8%	
Australia													
All Ordinaries		7,036.41	0.92	-0.4%	0.6%	-0.1%	2.7%	14.0%	0.1%	0.7%	19.1%	-7.4%	
S&P/ASX 100		5,609.20	0.93	-0.3%	0.9%	0.1%	3.3%	13.4%	-1.8%	-2.1%	18.9%	-6.5%	
S&P/ASX 20		3,798.80	0.90	-0.1%	1.3%	-0.6%	5.0%	14.7%	-3.0%	-1.5%	15.3%	-5.2%	
S&P/ASX 50		6,560.70	0.93	-0.2%	1.1%	-0.2%	3.9%	12.7%	-2.9%	-4.9%	19.1%	-5.9%	
S&P/ASX 50 Accumulation		75,687.40	0.98	-0.2%	1.1%	0.4%	5.2%	13.2%	-1.9%	-1.9%	24.4%	-1.5%	
S&P/ASX Midcap 50		8,253.90	0.92	-0.6%	0.0%	1.8%	0.1%	16.6%	4.5%	14.5%	17.7%	-10.5%	
S&P/ASX Small Ordinaries		3,159.30	0.92	-1.0%	-1.1%	0.3%	2.3%	13.3%	4.9%	6.6%	17.9%	-11.3%	
S&P/ASX 200		6,799.49	0.93	-0.4%	0.7%	0.1%	3.2%	13.3%	-1.4%	-1.5%	18.4%	-6.9%	
S&P/ASX 200 Accumulation		76,669.37	0.97	-0.4%	0.7%	0.6%	4.4%	13.7%	-0.4%	1.4%	23.4%	-2.8%	
S&P/ASX 300		6,784.39	0.93	-0.4%	0.6%	0.1%	3.2%	13.4%	-1.0%	-1.1%	18.8%	-7.1%	
S&P/ASX 200 Energy		8,414.10	0.75	-0.3%	-1.0%	-0.9%	4.4%	26.2%	-15.2%	-29.9%	18.2%	-10.8%	
S&P/ASX 200 Materials		15,992.90	0.82	1.3%	3.1%	-4.0%	2.1%	15.2%	2.2%	13.4%	22.1%	-2.3%	
S&P/ASX 200 Industrials		5,789.00	0.55	0.3%	0.2%	0.5%	-3.1%	4.6%	-0.2%	-14.1%	22.6%	-3.8%	
S&P/ASX 200 Consumer Discretionary		3,141.70	0.93	-1.4%	0.1%	5.2%	8.0%	10.9%	7.7%	8.6%	27.2%	-10.7%	
S&P/ASX 200 Consumer Staples		12,518.00	0.48	-0.5%	0.9%	0.8%	-1.0%	6.2%	-4.9%	3.6%	18.0%	1.0%	
S&P/ASX 200 Healthcare		40,799.20	0.36	-0.8%	2.1%	-0.3%	-2.5%	-1.1%	0.3%	3.0%	41.2%	17.3%	
S&P/ASX 200 Financials		6,034.50	0.93	-0.6%	-0.4%	1.9%	11.0%	21.8%	-6.9%	-9.0%	7.4%	-14.8%	
S&P/ASX 200 Information Technology		1,930.50	0.62	-2.8%	-3.1%	-6.5%	-12.2%	24.7%	12.3%	56.3%	31.8%	5.5%	
S&P/ASX 200 Telecommunication Services		1,349.70	0.84	-1.2%	1.2%	2.7%	6.4%	12.3%	-4.3%	0.9%	22.3%	-21.4%	
S&P/ASX 200 Utilities		6,335.60	0.23	-1.0%	0.4%	6.8%	-1.0%	-7.1%	-9.5%	-21.5%	10.1%	-10.1%	
S&P/ASX 200 A-REIT		1,413.20	0.81	-0.9%	1.1%	2.2%	-2.0%	11.8%	6.7%	-8.0%	14.0%	-2.1%	
S&P/ASX 200 Financial-x-A-REIT		6,730.50	0.93	-0.6%	-0.4%	1.9%	11.0%	21.8%	-6.9%	-9.0%	7.4%	-14.8%	
North American													
DJIA		33,171.37	1.00	0.3%	1.3%	5.2%	8.4%	10.2%	7.6%	7.2%	22.3%	-5.6%	
S&P 500		3,971.09	1.00	-0.1%	0.8%	1.8%	5.7%	11.7%	8.5%	16.3%	28.9%	-6.2%	
NASDAQ		13,059.65	0.82	-0.6%	-2.4%	-3.9%	1.3%	15.4%	11.0%	43.6%	35.2%	-3.9%	
Toronto S&P/TSX		18,719.22	0.95	-0.2%	-0.5%	2.3%	7.4%	8.1%	3.9%	2.2%	19.1%	-11.6%	
Europe													
FTSE		6,736.17	0.89	-0.1%	0.1%	2.2%	4.3%	10.1%	-4.9%	-14.3%	12.1%	-12.5%	
DAX		14,817.72	1.00	0.5%	1.1%	5.7%	8.0%	7.5%	3.7%	3.5%	25.5%	-18.3%	
CAC 40		6,015.51	0.97	0.4%	0.8%	3.8%	8.4%	15.6%	-2.7%	-7.1%	26.4%	-11.0%	
Asia													
Nikkei		29,384.52	0.90	0.7%	0.7%	-0.9%	7.1%	18.4%	4.0%	16.0%	18.2%	-12.1%	
Hang Seng		28,338.30	0.66	0.0%	-1.9%	-3.8%	4.1%	16.1%	-4.0%	-3.4%	9.1%	-13.6%	
Shanghai		3,435.30	0.71	0.5%	-0.2%	-3.3%	-1.1%	7.9%	7.8%	13.9%	22.3%	-24.6%	
Sensex		49,008.50	0.86	0.0%	-1.5%	-1.7%	2.6%	25.4%	9.0%	15.8%	14.4%	5.9%	

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 	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

30-Mar-21
Reporting closing prices for prior day

		29-Mar-21	52 wk	Movement for the period				Q4 2020	Q3 2020	2020	2019	2018
				Day	Week	Month	YTD					
Indices												
MSCI AC Asia-ex-Japan*	USD	653.24	0.76	0.2%	-1.9%	-4.3%	2.6%	18.6%	10.7%	25.0%	18.2%	-14.4%
MSCI ACWI-ex-Australia*	USD	339.10	0.95	-0.1%	-0.2%	0.5%	4.4%	15.1%	7.7%	16.4%	26.7%	-9.4%
MSCI ACWI-ex-Australia*	TR AUD	12,431.63	0.99	-0.2%	1.7%	3.3%	6.1%	5.3%	4.1%	5.7%	28.0%	1.5%
MSCI All Country World Index*	USD	342.75	0.95	-0.1%	-0.2%	0.5%	4.4%	14.7%	8.1%	16.3%	26.6%	-9.4%
MSCI ACWI Minimum Volatility USD		2,198.78	1.00	0.7%	1.5%	4.2%	2.3%	6.1%	4.1%	0.6%	18.5%	-3.5%
MSCI World Net Local		6,342.17	0.99	-0.1%	0.5%	1.8%	6.0%	12.4%	6.7%	13.5%	27.3%	-7.4%
iShare Emerging Markets		52.90	0.78	-0.7%	-1.9%	-4.1%	2.4%	17.2%	10.3%	15.2%	14.9%	-17.1%
VIX Volatility S&P500		20.74	0.07	10.0%	9.9%	-11.2%	-8.8%	-13.7%	-13.3%	65.1%	-45.8%	130.3%
Commodities												
Light Crude WTI Futures	US\$/bbl	61.56	0.92	1.0%	0.0%	1.5%	26.9%	20.6%	2.4%	-20.5%	34.5%	-24.8%
Brent Crude	US\$/bbl	64.98	0.91	0.6%	0.0%	2.0%	25.4%	26.5%	-0.5%	-21.5%	22.7%	-19.5%
Gold	US\$/oz	1,714.60	0.09	-1.2%	-1.5%	-0.5%	-9.5%	0.0%	5.3%	24.4%	18.9%	-2.1%
Silver	US\$/oz	24.77	0.68	-1.4%	-3.9%	-7.1%	-6.2%	12.4%	26.1%	47.4%	15.3%	-9.4%
Copper	US\$/lb	4.03	0.87	-0.8%	-2.5%	-1.9%	14.6%	16.0%	11.1%	25.8%	6.3%	-20.3%
Iron Ore	US\$/mt	155.56	0.86	0.3%	-1.1%	-5.9%	0.7%	30.9%	17.9%	82.0%	20.5%	-0.5%
Malaysian Palm Oil* RM/tn		4,123	0.93	2.4%	-0.4%	4.6%	6.0%	37.1%	19.3%	28.0%	51.7%	-18.0%
LNG *Jap/Korea	US\$/mmBtu	6.87	0.28	-0.9%	3.6%	15.9%	-52.0%	183.2%	134.9%	169.8%	-41.1%	-19.5%
ICCO Cocoa	US\$/mt	2,436	0.31	-0.9%	-2.8%	-11.0%	-6.4%	2.2%	13.1%	2.5%	5.1%	27.7%
ICO Coffee	US\$/lb	127	0.73	-1.1%	-2.3%	-6.0%	-0.9%	15.6%	10.9%	-1.1%	27.3%	-19.3%
Equities												
Domestic												
		PGK K	Arbitrage	Percentage changes								
				PNGX								
Bank South Pacific				12.00	0.00	0.0%	0.0%	0.0%	0.0%	0.0%	1.9%	14.8%
Credit Corporation				1.70	0.80	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%	-9.1%	-38.3%	24.6%	-13.3%
Kina Asset Management Limited				0.90	0.00	0.0%	0.0%	0.0%	-5.3%	-5.3%	0.0%	0.0%
Kina Securities Limited	2.46			3.20	0.67	0.0%	-1.5%	0.0%	0.0%	-11.0%	27.2%	6.0%
Steamship Trading Company	24.06			35.46	0.00	0.0%	0.0%	0.0%	0.0%	0.0%	609.2%	0.0%
Oil Search Limited	11.20			10.02	0.46	0.0%	0.0%	0.1%	5.3%	-4.8%	-5.2%	1.3%
Newcrest Mining Limited	66.74			81.50	1.00	0.0%	0.0%	0.0%	8.7%	15.4%	16.4%	38.6%
Australia												
A2 Milk Company Limited				7.94	0.00	-1.2%	-5.8%	-10.5%	-30.7%	-18.5%	-24.7%	-19.9%
ANZ Banking Group Limited				27.99	0.92	-0.6%	-1.3%	5.3%	23.3%	31.8%	-7.6%	-7.8%
BHP Billiton Limited				45.86	0.77	1.8%	3.1%	-8.4%	8.1%	19.2%	-0.6%	9.0%
Boral Limited				5.44	0.93	-0.9%	-1.1%	2.6%	9.9%	8.6%	20.3%	10.5%
Bougainville Copper Limited				0.44	0.58	-1.1%	8.7%	3.6%	50.0%	11.5%	10.6%	-10.8%
Bank of Queensland				8.54	0.85	-1.8%	0.5%	-4.2%	10.3%	35.1%	-7.1%	6.8%
Brambles Limited				10.42	0.41	0.5%	3.9%	3.5%	-1.7%	1.0%	-3.5%	-9.6%
Commonwealth Bank of Australia				85.57	0.90	-0.5%	0.6%	1.7%	4.2%	29.1%	-8.4%	2.8%
CSL				265.39	0.26	-0.8%	2.0%	-1.8%	-6.3%	-1.3%	0.0%	2.7%
Fortescue Mining				20.58	0.65	2.1%	7.4%	-9.3%	-12.2%	43.7%	17.7%	119.2%
Horizon Oil Ltd				0.08	0.84	0.0%	-1.2%	-3.4%	35.5%	6.9%	-4.9%	-48.3%
Kina Securities Ltd				0.92	0.42	-2.6%	0.0%	-18.2%	2.2%	12.5%	-25.2%	-39.6%
Kina Petroleum Ltd				0.06	0.00	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	-1.7%
Macquarie Group Ltd				151.46	0.97	-1.3%	0.4%	4.2%	9.4%	15.8%	0.8%	0.5%
Mirvac Group				2.40	0.51	-1.2%	-2.0%	3.9%	-9.1%	21.1%	0.5%	-17.0%
National Australia Bank				26.13	0.95	-0.2%	0.0%	3.9%	15.6%	27.3%	-2.6%	-8.2%
Newcrest Mining Limited				24.96	0.13	0.2%	1.1%	2.0%	-3.2%	-17.5%	-0.9%	-14.8%
Oil Search Limited				4.19	0.82	-0.7%	-3.9%	-3.0%	12.9%	40.5%	-16.7%	-48.8%
Origin Energy Ltd				4.69	0.28	-0.8%	-1.3%	2.2%	-1.5%	10.7%	-26.4%	-43.7%
Pilbara Minerals Ltd				1.04	0.72	0.5%	2.0%	3.0%	19.5%	167.7%	30.0%	210.7%
Qbe Insurance Group Ltd				9.56	0.61	-0.9%	0.7%	3.5%	12.1%	-0.9%	-2.8%	-33.8%
Rio Tinto Limited				112.26	0.64	1.7%	4.1%	-12.1%	-1.4%	20.7%	-3.7%	13.4%
ResMed Inc				25.09	0.32	0.8%	3.8%	-0.3%	-7.9%	14.0%	-13.3%	24.3%
Steamship Trading Company				9.00	0.00	0.0%	-3.2%	-5.3%	-8.6%	2.6%	-1.5%	-21.2%
Suncorp Metway Limited				9.88	0.67	-0.4%	-0.4%	-2.2%	1.4%	15.3%	-8.5%	-24.8%
Sydney Airport				5.99	0.44	0.5%	-2.4%	1.0%	-6.6%	9.4%	3.4%	-26.0%
Transurban Group				12.95	0.17	1.7%	2.5%	0.0%	-5.2%	-3.2%	-0.1%	-8.4%
Telstra Corporation Limited				3.39	0.86	-0.6%	4.3%	7.6%	13.8%	7.2%	-11.2%	-15.8%
Treasury Wine Estates Limited				10.63	0.55	-1.4%	-4.1%	-3.5%	13.1%	5.1%	-14.7%	-42.1%
Westpac Banking Corporation				24.34	0.94	0.0%	-1.3%	0.6%	25.7%	15.0%	-6.2%	-20.1%
Worley Limited				10.61	0.55	0.7%	-4.2%	-3.8%	-7.7%	20.3%	9.5%	-25.0%
Woolworths Limited				40.44	0.81	-0.2%	1.9%	0.4%	2.9%	7.9%	-2.3%	8.7%
Woodside Petroleum Limited				24.43	0.72	-0.4%	-1.2%	-2.9%	7.4%	29.4%	-18.8%	-33.9%
International												
iShare MSCI All Asia ex Japan	USD \$	92.03	0.75	-0.7%	-2.3%	-5.4%	2.7%	16.1%	11.6%	22.2%	15.6%	-16.7%
Blackrock Int Equity Fund*	AUD \$	19.08	1.00	0.7%	2.3%	5.0%	6.0%	5.6%	-1.6%	-0.6%	23.5%	-6.6%
Blackrock Australian Equity Fund*	AUD \$	1.78	0.98	0.5%	1.6%	2.9%	2.2%	12.6%	1.7%	-2.3%	19.1%	-11.0%
Vanguard International Share*	AUD \$	2.62	1.00	0.6%	2.1%	4.8%	4.6%	5.1%	1.1%	-0.1%	22.7%	-2.9%
Vanguard FTSE World exUS	USD \$	60.74	0.91	-0.5%	-0.8%	-0.6%	4.1%	15.7%	6.0%	8.6%	17.9%	-16.7%
Vanguard FTSE Europe	USD \$	63.04	0.95	-0.4%	-0.2%	1.2%	4.6%	14.9%	4.2%	2.8%	20.5%	-17.8%
iShares Core MSCI Europe	USD \$	53.96	0.97	-0.4%	-0.2%	1.7%	5.2%	14.7%	4.6%	2.8%	20.7%	-17.6%
iShares Asia 50	USD \$	91.62	0.77	-0.7%	-2.1%	-6.0%	5.1%	21.4%	10.7%	32.1%	19.3%	-16.3%
iShares MSCI Japan	USD \$	69.69	0.90	-0.6%	-0.8%	0.5%	3.2%	14.4%	7.6%	14.0%	16.9%	-15.4%
Acadian Global Managed Volatility Equity Fund		1.61	0.76	0.0%	1.5%	6.7%	3.8%	-0.2%	-2.2%	-11.5%	8.1%	-6.1%
Lazard Global Managed Volatility Fund - Australia*		1.05	0.32	0.5%	2.9%	7.6%	5.8%	-3.2%	-11.7%	-22.7%	14.9%	-1.1%
Robeco Emerging Conservative Equity Fund - Australia		1.36	1.00	0.8%	1.6%	5.6%	5.4%	4.8%	-4.0%	-15.4%	10.4%	-0.6%

*Lazard performance since inception 28.02.17

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