

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

**06-Apr-21**Reporting closing prices for prior day

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**Daily Market Report** 

## YTD Q4 2020 02-Apr-21 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% 0.00% 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 2.02% 0.00% 0.00% -0.01% -0.02% -0.37% -0.03% 2.04% 2.50% 2.51% 0.00% 4.55% 4.55% 182 days 4.55% 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% -0.01% -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 0.05% **United States** 1.72% 0.98 0.05% 0.16% 0.81% 0.23% 0.03% 0.91% 1.92% 2.68% United Kingdom 0.80% 0.90 0.00% 0.04% 0.04% 0.60% -0.03% 0.06% 0.20% 0.82% 1.28% 1.84% 0.00% 0.19% 0.01% 0.18% -0.08% 0.97% Australia 0.94 0.87% 1.37% 2.32% New Zealand 1.82% 0.92 0.00% 0.18% -0.11% 0.83% 0.49% -0.42% 0.99% 1.65% 2.37% France -0.08% 0.00% 0.02% -0.03% 0.26% -0.10% -0.13% -0.34% 0.12% 0.71% Japan 0.13% 0.82 0.01% 0.04% 0.03% 0.11% 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 0.3782 0.21 0.0% 1.2% 2.5% 2.2% -8.1% -11.7% -0.5% 6.1% PGK/GBP 0.2072 0.15 0.0% 0.1% 0.9% -0.9% -6.2% -5.3% -6.6% -4.4% 1 8% PGK/NZD 0.4101 0.26 0.0% 0.5% 3.2% 3.9% -9.2% -3.6% -9.5% -1.4% 1.5% PGK/JPY 0.99 0.0% 1.3% 7.4% -3.1% -7.9% -2.7% -6.1% 31.570 2.5% -2.6% AUD/USD 0.7536 0.0% -2.4% -2.2% 8.5% 9.9% -0.7% -9.5% 0.72 -1.2% 3.6% 110.760 2.4% USD/JPY 0.0% 1.4% 7.4% -2.2% -2.1% -5.1% -1.5% -2.1% 1.1717 EUR/USD 0.0% -0.6% -2.0% -4.7% 4.8% 4.6% 9.7% -1.9% -4.4% 0.61 GBP/USD 1.3761 0.80 0.0% -0.1% -0.9% 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% 1.5% 15.0% 4.8% Australia All Ordinaries 7.064.20 0.93 0.0% 0.0% 1.7% 3.1% 14.0% 0.1% 0.7% 19.1% -7.4% 5.634.30 0.0% S&P/ASX 100 0.2% 1.7% 13.4% -2.1% 18.9% -6.5% 0.95 3.8% -1.8% S&P/ASX 20 3,811.40 14.7% 15.3% 0.0% 0.2% 0.7% 5.3% -3.0% -1.5% -5.2% S&P/ASX 50 6,591.60 0.0% 0.2% 1.2% 4.4% 12.7% -2.9% -4.9% 19.1% -5.9% 0.2% S&P/ASX 50 Accumulation 76,043.80 0.0% 1.3% 5.7% 13.2% -1.9% -1.9% 24.4% -1.5% S&P/ASX Midcap 50 8,279.60 0.92 0.0% -n 3% 4 n% 0.4% 16.6% 4.5% 14 5% 17.7% -10 5% S&P/ASX Small Ordinaries 3.171.70 0.93 0.0% -0.6% 3.3% 2.7% 13.3% 4.9% 6.6% 17.9% -11.3% S&P/ASX 200 6,828.69 -1.4% -1.5% 18.4% 0.0% 0.1% 1.8% 3.7% 13.3% -6.9% 0.95 S&P/ASX 200 Accumulation 77,014.58 0.0% 0.1% 1.9% 4.8% 13.7% -0.4% 1.4% 23.4% -2.8% S&P/ASX 300 6,814.22 -1.0% 18.8% 0.0% 0.1% 1.8% 3.6% 13.4% -1.1% -7.1% -3.4% S&P/ASX 200 Energy 8,287.60 0.70 -1.8% 26.2% -15.2% -29.9% -10.8% 0.0% 2.8% 18.2% S&P/ASX 200 Materials 16.005.60 0.82 0.0% 1 4% -0.9% 2 2% 15.2% 2 2% 13 4% 22 1% -2 3% S&P/ASX 200 Industrials 5.859.20 0.54 0.0% 1.5% 3.5% -1.9% 4.6% -0.2% -14.1% 22.6% -3.8% 0.93 10.9% S&P/ASX 200 Consumer Discretionary 3,142.40 0.0% -1.3% 7.0% 8.0% 7.7% 8.6% 27.2% -10.7% S&P/ASX 200 Consumer Staples 12,528.40 0.0% -0.4% 2.5% -0.9% 6.2% -4.9% 3.6% 18.0% 1.0% S&P/ASX 200 Healthcare 40,547.60 0.33 -1.4% 6.5% -1.1% 17.3% 0.0% -3.1% 0.3% 3.0% 41.2% S&P/ASX 200 Financials 6.080.00 0.95 0.0% 0.1% -0.1% 11.8% 21.8% -6.9% -9.0% 7.4% -14.8% S&P/ASX 200 Information Technology 1,993.20 0.65 0.0% 0.4% 1.7% -9.4% 24.7% 12.3% 56.3% 31.8% 5.5% 0.87 0.0% 6.0% -21.4% S&P/ASX 200 Telecommunication Services 1.364.30 -0.1% 7.5% 12.3% -4.3% 0.9% 22.3% S&P/ASX 200 Utilities 6,284.00 0.0% -1.8% 6.6% -1.8% -9.5% -21.5% 10.1% -10.1% 0.21 -7.1% 0.84 S&P/ASX 200 A-REIT 1.426.00 0.0% 3.6% 11.8% 6.7% -8.0% -2.1% S&P/ASX 200 Financial-x-A-REIT 6,781.30 0.95 -0.1% -9.0% 0.0% 0.1% 11.8% 21.8% -6.9% 7.4% -14.8% North American 33.153.21 0.96 0.0% 0.2% 5.3% 10.2% 7.6% 22.3% -5.6% DIIA 8.3% 7.2% S&P 500 4,019.87 0.0% 11.7% 8.5% 16.3% 28.9% -6.2% 0.95 1.1% 4.6% 7.0% NASDAQ 13,480.11 0.0% 2.6% 15,4% 11.0% 43.6% 35.2% -3.9% 4.3% 4.6% Toronto S&P/TSX 18,990.32 0.0% 1.3% 3.3% 8.9% 8.1% 3.9% 2.2% 19.1% -11.6% Europe 10.1% FTSE 6.737.30 0.90 0.0% 0.0% 1.6% 4.3% -4.9% -14.3% 12.1% -12.5% DAX 15.107.17 1.00 0.0% 2.4% 8.5% 10.1% 7.5% 3.7% 3.5% 25.5% -18.3% -7.1% CAC 40 6,102.96 0.0% 1.9% 5.5% 9.9% 15.6% -2.7% 26.4% -11.0% Asia Nikkei 29,854.00 0.94 1.6% 2.3% 3.4% 8.8% 18.4% 4.0% 16.0% 18.2% -12.1% 28,938.74 0.74 0.0% 2.1% -0.5% 6.3% 16.1% -4.0% -3.4% 9.1% -13.6% Hang Seng Shanghai 3 484 39 0.76 0.5% 1 9% -0.5% 0.3% 7 9% 7.8% 13 9% 22 3% -24 6% Sensex 50,029.83 0.90 0.0% 2.1% -0.7% 4.8% 25.4% 9.0% 15.8% 14.4% 5.9%



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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

06-Apr-21 Reporting closing prices for prior day

**Daily Market Report** 

Indices	02-Apr-21	52 wk	Movement for Day	Week	Month	YTD	04 2020		2000		
					IVIOITEII	שוו	Q4 2020	Q3 2020	2020	2019	2018
MSCI AC Asia-ex-Japan* USD	666.21	0.80	0.2%	2.1%	-0.5%	4.6%	18.6%	10.7%	25.0%	18.2%	-14.4%
MSCI ACWI-ex-Australia* USD	343.55	0.97	0.1%	1.2%	3.8%	5.8%	15.1%	7.7%	16.4%	26.7%	-9.4%
MSCI ACWI-ex-Australia* TR AUD	12,622.00	0.97	0.1%	1.4%	5.2%	7.7%	5.3%	4.1%	5.7%	28.0%	1.5%
MSCI All Country World Index* USD	347.18	0.97	0.1%	1.2%	3.7%	5.8%	14.7%	8.1%	16.3%	26.6%	-9.4%
MSCI ACWI Minimum Volatility USD	2,187.80	0.95	0.0%	0.2%	4.1%	1.8%	6.1%	4.1%	0.6%	18.5%	-3.5%
MSCI World Net Local	6,419.00	0.97	0.1%	1.2%	4.7%	7.3%	12.4%	6.7%	13.5%	27.3%	-7.4%
iShare Emerging Markets VIX Volatility S&P500	53.86 17.33	0.00	0.0% 0.0%	1.1% -8.1%	0.1% -29.7%	4.2% -23.8%	17.2% -13.7%	10.3% -13.3%	15.2% 65.1%	14.9% -45.8%	-17.1% 130.3%
Commodities	17.55	0.00	0.070	-0.170	-23.770	-23.070	-13.770	-13.370	03.170	-43.070	130.370
Light Crude WTI Futures US\$/bbl	61.45	0.91	0.0%	0.8%	-7.0%	26.6%	20.6%	2.4%	-20.5%	34.5%	-24.8%
Brent Crude US\$/bbl	64.86	0.90	0.0%	0.4%	-6.5%	25.2%	26.5%	-0.5%	-21.5%	22.7%	-19.5%
Gold US\$/oz	1,728.40	0.13	0.0%	-0.4%	1.8%	-8.8%	0.0%	5.3%	24.4%	18.9%	-2.1%
Silver US\$/oz	24.95	0.69	0.0%	-0.7%	-1.3%	-5.5%	12.4%	26.1%	47.4%	15.3%	-9.4%
Copper US\$/lb	3.99	0.84	0.0%	-1.9%	-2.1%	13.4%	16.0%	11.1%	25.8%	6.3%	-20.3%
Iron Ore US\$/mt	155.29	0.86	0.0%	0.1%	-7.2%	0.6%	30.9%	17.9%	82.0%	20.5%	-0.5%
Malaysian Palm Oil* RM/tn	4,147	0.94	-0.1%	3.0%	5.1%	6.6%	37.1%	19.3%	28.0%	51.7%	-18.0%
LNG *Jap/Korea US\$/mmBtu	6.93	0.28	0.0%	-0.1%	15.4%	-51.6%	183.2%	134.9%	169.8%	-41.1%	-19.5%
ICCO Cocoa US\$/mt	2,392	0.26	0.0%	-2.7%	-11.6%	-8.1%	2.2%	13.1%	2.5%	5.1%	27.7%
ICO Coffee US\$/lb Equities	122	0.61	0.0%	-5.4%	-5.6%	-5.2%	15.6%	10.9%	-1.1%	27.3%	-19.3%
Domestic PGK K Arbitrage	PNGX		Percentage chang	es							
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 2.53	3.20	0.67	0.0%	0.0%	-1.5%	6.7%	-9.1%	0.0%	-11.0%	27.2%	6.0%
Steamship Trading Company 24.72	35.46		0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	609.2%	0.0%
Oil Search Limited 10.84		0.46	0.0%	0.0%	0.0%	5.3%	-4.8%	8.7%	-45.0%	-5.2%	1.3%
Newcrest Mining Limited 66.23	81.50	1.00	0.0%	0.0%	0.0%	0.0%	8.7%	15.4%	16.4%	38.6%	-11.4%
Australia	7.75		0.00/	2 604	4.5.007	22.20/	40 50/	44.40	10.00/	20.50/	40.00/
A2 Milk Company Limited	7.75	0.00	0.0%	-3.6%	-16.8%	-32.3%	-18.5%	-24.7%	-19.9%	38.6%	40.0%
ANZ Banking Group Limited BHP Billiton Limited	28.24 45.65	0.75	0.0% 0.0%	0.2% 1.3%	-2.1% -5.3%	24.4% 7.6%	31.8% 19.2%	-7.6% -0.6%	-7.8% 9.0%	0.7% 13.7%	-14.9% 15.8%
Boral Limited	5.86	1.00	0.0%	6.7%	-5.5% 11.0%	18.4%	8.6%	20.3%	10.5%	-9.3%	-36.6%
Bouganville Copper Limited	0.43	0.56	0.0%	-2.3%	-4.4%	48.3%	11.5%	10.6%	-10.8%	103.1%	-40.7%
Bank of Queensland	8.65	0.88	0.0%	-0.6%	-4.5%	11.8%	35.1%	-7.1%	6.8%	-25.3%	-23.7%
Brambles Limited	10.56	0.48	0.0%	1.8%	4.6%	-0.4%	1.0%	-3.5%	-9.6%	15.5%	0.8%
Commonwealth Bank of Australia	86.21	0.92	0.0%	0.2%	-0.3%	5.0%	29.1%	-8.4%	2.8%	10.4%	-9.9%
CSL	263.00	0.23	0.0%	-1.7%	5.8%	-7.1%	-1.3%	0.0%	2.7%	48.9%	31.0%
Fortescue Mining	20.25	0.63	0.0%	0.5%	-8.4%	-13.6%	43.7%	17.7%	119.2%	155.1%	-14.1%
Horizon Oil Ltd	0.09	0.93	0.0%	4.8%	4.8%	41.9%	6.9%	-4.9%	-48.3%	20.0%	7.5%
Kina Securities Ltd	0.96	0.50	0.0%	1.1%	-9.0%	6.1%	12.5%	-25.2%	-39.6%	56.8%	27.5%
Kina Petroleum Ltd	0.06		0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	-1.7%	-38.9%
Macquarie Group Ltd	152.12 2.44	0.98	0.0% 0.0%	-0.8% 0.4%	5.5% 3.8%	9.8%	15.8% 21.1%	0.8% 0.5%	0.5% -17.0%	26.9%	9.1% -4.7%
Mirvac Group National Australia Bank	26.10	0.95	0.0%	-0.3%	-1.1%	-7.6% 15.5%	27.3%	-2.6%	-8.2%	42.0% 2.3%	-18.6%
Newcrest Mining Limited	25.05	0.13	0.0%	0.5%	7.8%	-2.8%	-17.5%	-0.9%	-14.8%	38.8%	-4.5%
Oil Search Limited	4.10	0.77	0.0%	-2.8%	-7.2%	10.5%	40.5%	-16.7%	-48.8%	1.3%	-8.1%
Origin Energy Ltd	4.65	0.27	0.0%	-1.7%	3.6%	-2.3%	10.7%	-26.4%	-43.7%	30.6%	-31.3%
Pilbara Minerals Ltd	1.09	0.76	0.0%	4.8%	11.3%	24.7%	167.7%	30.0%	210.7%	-55.2%	-43.9%
Qbe Insurance Group Ltd	9.78	0.67	0.0%	1.3%	3.7%	14.7%	-0.9%	-2.8%	-33.8%	27.5%	-5.4%
Rio Tinto Limited	112.00	0.63	0.0%	1.5%	-4.8%	-1.6%	20.7%	-3.7%	13.4%	27.9%	3.5%
ResMed Inc	25.72	0.41	0.0%	3.4%	7.3%	-5.5%	14.0%	-13.3%	24.3%	37.6%	44.9%
Steamship Trading Company	9.35	0.35	0.0%	3.9%	-1.6%	-5.1%	2.6%	-1.5%	-21.2%	-33.2%	8.0%
Suncorp Metway Limited	10.25	0.82	0.0%	3.3%	1.4%	5.2%	15.3%	-8.5%	-24.8%	2.6%	-8.9%
Sydney Airport	6.07	0.48	0.0%	1.8%	2.7%	-5.3%	9.4%	3.4%	-26.0%	28.7%	-4.5%
Transurban Group Telstra Corporation Limited.	13.26	0.27	0.0%	4.2%	5.7%	-2.9%	-3.2%	-0.1%	-8.4%	28.0%	-6.3%
Treasury Wine Estates Limited	3.40 10.36	0.49	0.0% 0.0%	-0.3% -3.9%	9.7% 0.5%	14.1% 10.2%	7.2% 5.1%	-11.2% -14.7%	-15.8% -42.1%	24.2% 9.7%	-21.5% -7.3%
Westpac Banking Corporation	24.54	0.49	0.0%	0.8%	-1.3%	26.7%	15.0%	-6.2%	-42.1%	-3.2%	-7.5%
Worley Limited	10.58	0.51	0.0%	0.4%	0.3%	-7.9%	20.3%	9.5%	-25.0%	34.1%	-16.1%
Woolworths Limited	40.92	0.88	0.0%	0.9%	5.1%	4.1%	7.9%	-2.3%	8.7%	22.9%	7.8%
Woodside Petroleum Limited	24.00	0.68	0.0%	-2.2%	-5.7%	5.5%	29.4%	-18.8%	-33.9%	9.8%	-5.3%
International											
iShare MSCI All Asia ex Japan USD \$	93.74	0.79	0.0%	1.2%	-0.8%	4.6%	16.1%	11.6%	22.2%	15.6%	-16.7%
Blackrock Int Equity Fund* AUD \$		1.00	0.0%	0.8%	6.8%	6.2%	5.6%	-1.6%	-0.6%	23.5%	-6.6%
Blackrock Australian Equity Fund* AUD \$		0.96	0.0%	0.0%	0.5%	1.6%	12.6%	1.7%	-2.3%	19.1%	-11.0%
Vanguard International Share* AUD \$		1.00	0.0%	0.7%	6.7%	4.8%	5.1%	1.1%	-0.1%	22.7%	-2.9%
Vanguard FTSE World exUS USD \$		0.94	0.0%	0.7%	1.9%	5.3%	15.7%	6.0%	8.6%	17.9%	-16.7%
Vanguard FTSE Europe USD \$		0.95	0.0%	1.2%	3.6%	6.3%	14.9%	4.2%	2.8%	20.5%	-17.8%
iShares Core MSCI Europe USD \$		0.95	0.0%	1.3%	4.3%	7.0%	14.7%	4.6%	2.8%	20.7%	-17.6%
iShares Asia 50 USD \$		0.81	0.0%	1.4%	-1.6%	7.3%	21.4%	10.7%	32.1%	19.3%	-16.3%
iShares MSCI Japan USD \$ Acadian Global Managed Volatitlity Equity Fund	69.14 1.61	0.87	0.0% 0.0%	-1.4% 0.0%	1.4% 5.3%	2.3% 3.8%	14.4% -0.2%	7.6% -2.2%	14.0% -11.5%	16.9% 8.1%	-15.4% -6.1%
Lazard Global Managed Volatility Fund - Australia*	1.05	0.76	0.0%	0.0%	7.9%	5.5%	-0.2% -3.2%	-2.2% -11.7%	-11.5% -22.7%	8.1% 14.9%	-6.1%
Robeco Emerging Conservative Equity Fund - Australia	1.38	1.00	0.0%	1.8%	4.1%	6.4%		-4.0%	-15.4%	10.4%	-0.6%
*Lazard performance since inception 28.02.17	1.36		0.070			J.+/0	→.∪/0	7.070	13.470	10.470	Page 2 of 2