

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

10-Mar-21
 Reporting closing prices for prior day

	Closing prices 09-Mar-21	52 wk	Movement for the period				Q4 2020	Q3 2020	2020	2019	2018	
			Day	Week	Month	YTD						
Interest Rates												
Central Bank Bills												
Change to today's price from closing prices of prior period												
28 days	C-bill auctions on Wednesday; reported Thursday/Friday	1.33%	0.00%	0.00%	0.00%	0.00%	-0.04%	-0.01%	1.33%	1.39%	1.39%	
60 days		2.04%	0.00%	0.00%	-0.03%	-0.03%	0.00%	-0.16%	2.07%	2.30%	2.35%	
90 days		2.03%	0.00%	-0.01%	0.00%	-0.01%	-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%	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 Wed	4.40%	0.00%	-0.01%	-0.01%	-0.01%	-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												
GIS 2Y 2020-22	GIS auctions usually monthly	8.04%	0.00%	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%	0.00%	9.00%			
GIS 4Y 2020-24		9.84%	0.00%	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%	0.00%	9.86%			
GIS 6Y 2020-26		10.02%	0.00%	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%	0.00%	-0.10%	11.82%			
GIS 10Y 2020-30		12.53%	0.00%	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		1.53%	0.94	-0.06%	0.13%	0.37%	0.61%	0.23%	0.03%	0.91%	1.92%	2.68%
United Kingdom		0.73%	0.87	-0.03%	0.04%	0.26%	0.53%	-0.03%	0.06%	0.20%	0.82%	1.28%
Australia		1.78%	0.89	0.01%	0.06%	0.55%	0.81%	0.18%	-0.08%	0.97%	1.37%	2.32%
New Zealand		1.88%	0.97	0.00%	0.12%	0.45%	0.89%	0.49%	-0.42%	0.99%	1.65%	2.37%
France		-0.06%	0.58	-0.03%	0.05%	0.17%	0.28%	-0.10%	-0.13%	-0.34%	0.12%	0.71%
Japan		0.13%	0.83	0.00%	0.00%	0.05%	0.11%	0.01%	-0.01%	0.02%	-0.01%	0.00%
Australia	RBA 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	Latest 12 mth % change	5.80%								2.90%	4.30%	4.50%
Currencies												
Percentage changes												
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		0.3720	0.12	0.7%	1.3%	0.8%	0.6%	-8.1%	-4.5%	-11.7%	-0.5%	6.1%
PGK/GBP		0.2060	0.12	0.0%	0.3%	-0.4%	-1.5%	-6.2%	-5.3%	-6.6%	-4.4%	1.8%
PGK/NZD		0.4001	0.15	0.7%	1.8%	1.7%	1.4%	-9.2%	-3.6%	-9.5%	-1.4%	1.5%
PGK/JPY		31.120	0.71	0.7%	2.2%	4.1%	5.9%	-2.6%	-3.1%	-7.9%	-2.7%	-6.1%
AUD/USD		0.7663	0.84	-0.7%	-1.2%	-0.8%	-0.6%	8.5%	3.6%	9.9%	-0.7%	-9.5%
USD/JPY		109.190	1.00	0.7%	2.2%	4.1%	5.9%	-2.2%	-2.1%	-5.1%	-1.5%	-2.1%
EUR/USD		1.1854	0.70	-0.5%	-1.4%	-1.9%	-3.6%	4.8%	4.6%	9.7%	-1.9%	-4.4%
GBP/USD		1.3838	0.84	0.0%	-0.3%	0.4%	1.5%	6.2%	4.5%	3.9%	3.4%	-5.7%
Equity Indices												
Papua New Guinea												
KSi Index		6,105.19	1.00	0.0%	0.0%	0.6%	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		7,000.43	0.91	0.4%	-0.1%	-1.4%	2.2%	14.0%	0.1%	0.7%	19.1%	-7.4%
S&P/ASX 100		5,590.40	0.92	0.4%	0.2%	-0.6%	3.0%	13.4%	-1.8%	-2.1%	18.9%	-6.5%
S&P/ASX 20		3,823.40	0.93	0.4%	0.4%	0.3%	5.7%	14.7%	-3.0%	-1.5%	15.3%	-5.2%
S&P/ASX 50		6,570.10	0.94	0.5%	0.3%	0.1%	4.1%	12.7%	-2.9%	-4.9%	19.1%	-5.9%
S&P/ASX 50 Accumulation		75,776.80	0.98	0.5%	0.8%	1.3%	5.3%	13.2%	-1.9%	-1.9%	24.4%	-1.5%
S&P/ASX Midcap 50		8,008.30	0.86	0.2%	-0.6%	-4.6%	-2.9%	16.6%	4.5%	14.5%	17.7%	-10.5%
S&P/ASX Small Ordinaries		3,109.90	0.89	0.7%	-0.8%	-2.8%	0.7%	13.3%	4.9%	6.6%	17.9%	-11.3%
S&P/ASX 200		6,771.16	0.92	0.5%	0.1%	-0.7%	2.8%	13.3%	-1.4%	-1.5%	18.4%	-6.9%
S&P/ASX 200 Accumulation		76,313.08	0.95	0.5%	0.6%	0.3%	3.9%	13.7%	-0.4%	1.4%	23.4%	-2.8%
S&P/ASX 300		6,752.25	0.92	0.5%	0.1%	-0.9%	2.7%	13.4%	-1.0%	-1.1%	18.8%	-7.1%
S&P/ASX 200 Energy		8,591.40	0.82	-0.5%	3.1%	2.4%	6.6%	26.2%	-15.2%	-29.9%	18.2%	-10.8%
S&P/ASX 200 Materials		16,392.20	0.89	-0.1%	-0.1%	2.2%	4.6%	15.2%	2.2%	13.4%	22.1%	-2.3%
S&P/ASX 200 Industrials		5,685.30	0.57	1.1%	-0.3%	-3.7%	-4.8%	4.6%	-0.2%	-14.1%	22.6%	-3.8%
S&P/ASX 200 Consumer Discretionary		2,980.70	0.82	1.0%	0.2%	-6.6%	2.4%	10.9%	7.7%	8.6%	27.2%	-10.7%
S&P/ASX 200 Consumer Staples		12,340.50	0.39	0.3%	-1.4%	-4.8%	-2.4%	6.2%	-4.9%	3.6%	18.0%	1.0%
S&P/ASX 200 Healthcare		38,130.70	0.04	1.0%	-6.6%	-8.0%	-8.9%	-1.1%	0.3%	3.0%	41.2%	17.3%
S&P/ASX 200 Financials		6,176.00	1.00	1.0%	3.8%	5.6%	13.6%	21.8%	-6.9%	-9.0%	7.4%	-14.8%
S&P/ASX 200 Information Technology		1,904.60	0.64	-1.7%	-7.1%	-18.4%	-13.4%	24.7%	12.3%	56.3%	31.8%	5.5%
S&P/ASX 200 Telecommunication Services		1,293.60	0.69	0.1%	-1.2%	-5.0%	1.9%	12.3%	-4.3%	0.9%	22.3%	-21.4%
S&P/ASX 200 Utilities		5,993.30	0.07	1.2%	1.8%	-2.0%	-6.4%	-7.1%	-9.5%	-21.5%	10.1%	-10.1%
S&P/ASX 200 A-REIT		1,374.10	0.76	0.0%	-0.4%	0.5%	-4.8%	11.8%	6.7%	-8.0%	14.0%	-2.1%
S&P/ASX 200 Financial-x-A-REIT		6,888.30	1.00	1.0%	3.8%	5.6%	13.6%	21.8%	-6.9%	-9.0%	7.4%	-14.8%
North American												
DJIA		31,832.74	0.99	0.1%	1.4%	1.5%	4.0%	10.2%	7.6%	7.2%	22.3%	-5.6%
S&P 500		3,875.44	0.96	1.4%	0.1%	-0.9%	3.2%	11.7%	8.5%	16.3%	28.9%	-6.2%
NASDAQ		13,073.82	0.85	3.7%	-2.1%	-6.7%	1.4%	15.4%	11.0%	43.6%	35.2%	-3.9%
Toronto S&P/TSX		18,599.19	1.00	0.8%	1.0%	1.0%	6.7%	8.1%	3.9%	2.2%	19.1%	-11.6%
Europe												
FTSE		6,730.34	0.90	0.2%	1.8%	3.0%	4.2%	10.1%	-4.9%	-14.3%	12.1%	-12.5%
DAX		14,437.94	1.00	0.4%	2.8%	3.0%	5.2%	7.5%	3.7%	3.5%	25.5%	-18.3%
CAC 40		5,924.97	1.00	0.4%	2.0%	4.1%	6.7%	15.6%	-2.7%	-7.1%	26.4%	-11.0%
Asia												
Nikkei		29,027.94	0.89	1.0%	-1.3%	-1.6%	5.8%	18.4%	4.0%	16.0%	18.2%	-12.1%
Hang Seng		28,773.23	0.72	0.8%	-1.1%	-2.4%	5.7%	16.1%	-4.0%	-3.4%	9.1%	-13.6%
Shanghai		3,359.29	0.65	-1.8%	-4.3%	-6.8%	-3.3%	7.9%	7.8%	13.9%	22.3%	-24.6%
Sensex		51,025.48	0.95	1.2%	1.4%	-0.6%	6.9%	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

% 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

		09-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	653.11	0.78	-2.4%	-3.9%	-6.4%	2.5%	18.6%	10.7%	25.0%	18.2%	-14.4%
MSCI ACWI-ex-Australia*	USD	329.22	0.88	-0.5%	-1.9%	-3.1%	1.4%	15.1%	7.7%	16.4%	26.7%	-9.4%
MSCI ACWI-ex-Australia*	TR AUD	11,955.80	0.89	-0.3%	0.2%	-2.0%	2.0%	5.3%	4.1%	5.7%	28.0%	1.5%
MSCI All Country World Index*	USD	332.96	0.89	-0.5%	-1.9%	-3.0%	1.4%	14.7%	8.1%	16.3%	26.6%	-9.4%
MSCI ACWI Minimum Volatility USD		2,105.28	0.84	0.0%	-0.2%	-2.7%	-2.1%	6.1%	4.1%	0.6%	18.5%	-3.5%
MSCI World Net Local		6,124.68	0.92	-0.1%	-1.1%	-1.9%	2.4%	12.4%	6.7%	13.5%	27.3%	-7.4%
iShare Emerging Markets		53.53	0.82	2.2%	-2.0%	-6.0%	3.6%	17.2%	10.3%	15.2%	14.9%	-17.1%
VIX Volatility S&P500		24.03	0.11	-5.7%	-0.3%	11.1%	5.6%	-13.7%	-13.3%	65.1%	-45.8%	130.3%
Commodities												
Light Crude WTI Futures	US\$/bbl	64.01	0.98	-1.6%	7.1%	9.5%	31.9%	20.6%	2.4%	-20.5%	34.5%	-24.8%
Brent Crude	US\$/bbl	67.21	0.96	-1.3%	7.2%	9.8%	29.7%	26.5%	-0.5%	-21.5%	22.7%	-19.5%
Gold	US\$/oz	1,716.90	0.26	2.3%	-1.0%	-6.6%	-9.4%	0.0%	5.3%	24.4%	18.9%	-2.1%
Silver	US\$/oz	26.18	0.79	3.6%	-2.6%	-4.2%	-0.9%	12.4%	26.1%	47.4%	15.3%	-9.4%
Copper	US\$/lb	4.01	0.86	-2.1%	-5.1%	7.8%	13.9%	16.0%	11.1%	25.8%	6.3%	-20.3%
Iron Ore	US\$/mt	162.36	0.94	0.0%	-1.8%	5.0%	5.1%	30.9%	17.9%	82.0%	20.5%	-0.5%
Malaysian Palm Oil* RM/tn		4,075	1.00	0.1%	4.4%	3.9%	4.7%	37.1%	19.3%	28.0%	51.7%	-18.0%
LNG *Jap/Korea	US\$/mmBtu	6.01	0.23	0.2%	2.3%	-27.6%	-58.0%	183.2%	134.9%	169.8%	-41.1%	-19.5%
ICCO Cocoa	US\$/mt	2,713	0.62	0.7%	-1.1%	5.1%	4.2%	2.2%	13.1%	2.5%	5.1%	27.7%
ICO Coffee	US\$/lb	129	0.77	-0.1%	-3.2%	4.8%	0.5%	15.6%	10.9%	-1.1%	27.3%	-19.3%
Equities												
Percentage changes												
Domestic												
	PGK K	Arbitrage	PNGX									
Bank South Pacific			12.00	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%
City Pharmacy			0.50	0.60	0.0%	0.0%	0.0%	0.0%	-9.1%	-38.3%	24.6%	-13.3%
Kina Petroleum Limited	0.15		0.60	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	-14.3%	75.0%
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	2.78		3.25	0.83	0.0%	0.0%	1.6%	8.3%	-9.1%	-11.0%	27.2%	6.0%
Airlines PNG			0.12	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%
Steamship Trading Company	25.54		35.46	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	609.2%	0.0%
Oil Search Limited	12.02		10.02	0.46	0.0%	0.1%	3.2%	5.3%	-4.8%	-45.0%	-5.2%	1.3%
Newcrest Mining Limited	63.17		81.50	1.00	0.0%	0.0%	0.0%	0.0%	8.7%	15.4%	16.4%	38.6%
Australia												
AZ Milk Company Limited			9.12	0.83	-0.9%	-4.4%	-12.1%	-20.3%	-18.5%	-24.7%	-19.9%	38.6%
ANZ Banking Group Limited			29.10	1.00	1.3%	8.2%	16.7%	28.2%	31.8%	-7.6%	-7.8%	0.7%
BHP Billiton Limited			48.99	0.91	-0.8%	-0.3%	9.8%	15.5%	19.2%	-0.6%	9.0%	13.7%
Boral Limited			5.52	1.00	3.0%	4.3%	10.2%	11.5%	8.6%	20.3%	10.5%	-9.3%
Bougainville Copper Limited			0.42	0.57	-4.5%	16.7%	-4.5%	44.8%	11.5%	10.6%	-10.8%	103.1%
Bank of Queensland			8.86	0.92	-2.3%	-1.3%	7.8%	14.5%	35.1%	-7.1%	6.8%	-25.3%
Brambles Limited			9.98	0.20	-1.3%	-1.1%	-6.4%	-5.8%	1.0%	-3.5%	-9.6%	15.5%
Commonwealth Bank of Australia			87.89	0.98	0.7%	4.0%	0.5%	7.0%	29.1%	-8.4%	2.8%	10.4%
CSL			250.16	0.25	1.7%	-7.3%	-8.6%	-11.7%	-1.3%	0.0%	2.7%	48.9%
Fortescue Mining			22.18	0.77	-0.1%	2.6%	-7.2%	-5.3%	43.7%	17.7%	119.2%	155.1%
Horizon Oil Ltd			0.08	0.85	-1.2%	-1.2%	0.0%	35.5%	6.9%	-4.9%	-48.3%	20.0%
Kina Securities Ltd			1.04	0.68	1.5%	-4.6%	1.5%	15.0%	12.5%	-25.2%	-39.6%	56.8%
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			152.05	1.00	2.4%	3.5%	6.2%	9.8%	15.8%	0.8%	0.5%	26.9%
Mirvac Group			2.39	0.52	1.7%	3.0%	1.3%	-9.5%	21.1%	0.5%	-17.0%	42.0%
National Australia Bank			26.65	1.00	0.8%	5.5%	6.5%	17.9%	27.3%	-2.6%	-8.2%	2.3%
Newcrest Mining Limited			23.50	0.33	-1.6%	-1.5%	-6.8%	-8.8%	-17.5%	-0.9%	-14.8%	38.8%
Oil Search Limited			4.47	0.95	-2.2%	5.4%	8.2%	20.5%	40.5%	-16.7%	-48.8%	1.3%
Origin Energy Ltd			4.59	0.24	0.4%	1.8%	4.8%	-3.6%	10.7%	-26.4%	-43.7%	30.6%
Pilbara Minerals Ltd			0.95	0.65	2.2%	-7.8%	-5.5%	9.2%	167.7%	30.0%	210.7%	-55.2%
Qbe Insurance Group Ltd			9.76	0.66	3.8%	5.6%	15.0%	14.4%	-0.9%	-2.8%	-33.8%	27.5%
Rio Tinto Limited			121.21	0.82	0.1%	-4.7%	4.0%	6.5%	20.7%	-3.7%	13.4%	27.9%
ResMed Inc			23.68	0.11	-1.3%	-5.2%	-9.4%	-13.0%	14.0%	-13.3%	24.3%	37.6%
Steamship Trading Company			9.50	0.50	0.0%	0.0%	-2.6%	-3.6%	2.6%	-1.5%	-21.2%	-33.2%
Suncorp Metway Limited			10.53	0.92	2.9%	2.6%	-1.9%	8.1%	15.3%	-8.5%	-24.8%	2.6%
Sydney Airport			5.95	0.42	1.9%	1.9%	4.0%	-7.2%	9.4%	3.4%	-26.0%	28.7%
Transurban Group			12.70	0.37	2.3%	-2.1%	-4.6%	-7.0%	-3.2%	-0.1%	-8.4%	28.0%
Telstra Corporation Limited			3.10	0.51	-0.6%	-0.3%	-1.3%	4.0%	7.2%	-11.2%	-15.8%	24.2%
Treasury Wine Estates Limited			11.10	0.64	1.2%	3.5%	10.4%	18.1%	5.1%	-14.7%	-42.1%	9.7%
Westpac Banking Corporation			24.92	1.20	0.7%	3.1%	12.4%	28.7%	15.0%	-6.2%	-20.1%	-3.2%
Worley Limited			10.65	0.58	-0.5%	1.0%	0.1%	-7.3%	20.3%	9.5%	-25.0%	34.1%
Woolworths Limited			39.22	0.66	0.2%	-3.2%	-4.4%	-0.2%	7.9%	-2.3%	8.7%	22.9%
Woodside Petroleum Limited			25.64	0.83	-0.1%	3.7%	0.9%	12.8%	29.4%	-18.8%	-33.9%	9.8%
International												
iShare MSCI All Asia ex Japan	USD \$	93.73	0.82	2.2%	-2.3%	-6.3%	4.6%	16.1%	11.6%	22.2%	15.6%	-16.7%
Blackrock Int Equity Fund*	AUD \$	18.32	0.85	-0.3%	0.2%	-2.0%	1.8%	5.6%	-1.6%	-0.6%	23.5%	-6.6%
Blackrock Australian Equity Fund*	AUD \$	1.75	0.93	0.5%	0.0%	-1.2%	0.7%	12.6%	1.7%	-2.3%	19.1%	-11.0%
Vanguard International share*	AUD \$	2.53	0.88	0.0%	0.6%	-1.7%	0.9%	5.1%	1.1%	-0.1%	22.7%	-2.9%
Vanguard FTSE World exUS	USD \$	60.55	0.91	1.5%	-0.7%	-1.9%	3.8%	15.7%	6.0%	8.6%	17.9%	-16.7%
Vanguard FTSE Europe	USD \$	62.68	0.97	1.6%	0.3%	0.8%	4.1%	14.9%	4.2%	2.8%	20.5%	-17.8%
iShares Core MSCI Europe	USD \$	53.48	0.98	1.5%	0.5%	1.1%	4.3%	14.7%	4.6%	2.8%	20.7%	-17.6%
iShares Asia 50	USD \$	94.40	0.84	2.2%	-1.6%	-5.3%	8.3%	21.4%	10.7%	32.1%	19.3%	-16.3%
iShares MSCI Japan	USD \$	68.14	0.85	1.1%	-0.8%	-3.9%	0.9%	14.4%	7.6%	14.0%	16.9%	-15.4%
Acadian Global Managed Volatility Equity Fund		1.53	0.15	0.0%	1.3%	-3.5%	-1.4%	-0.2%	-2.2%	-11.5%	8.1%	-6.1%
Lazard Global Managed Volatility Fund - Australia*		1.00	0.12	0.4%	2.5%	-0.4%	0.8%	-3.2%	-11.7%	-22.7%	14.9%	-1.1%
Robeco Emerging Conservative Equity Fund - Australia		1.34	0.96	2.0%	1.9%	0.4%	4.0%	4.8%	-4.0%	-15.4%	10.4%	-0.6%

*Lazard performance since inception 28.02.17