

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

12-Mar-24

		Closing prices	52	Movement for the period									
		11-Mar-24	wk	Day	Week	Month	YTD	Q4 2023	Q3 2023	2023	2022	2021	
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													
7 days	C-bill auctions on Thursday;	2.00%		0.00%	0.00%	0.00%	-0.50%	0.50%	-0.23%	2.50%	0.00%	0.00%	
14 days	reported on Friday	2.26%		0.00%	0.00%	0.00%	0.00%	0.00%	0.01%	2.26%	0.00%	0.00%	
28 days		2.35%		0.00%	0.00%	0.00%	0.00%	0.00%	-0.03%	2.35%	1.96%	1.29%	
63 days		2.65%		0.00%	0.00%	0.00%	0.00%	0.00%	-0.01%	2.65%	2.48%	1.99%	
91 days		2.74%	0.00	0.00%	0.00%	0.00%	0.00%	0.00%	-0.07%	2.74%	2.72%	1.95%	
Treasury Bills													
182 days	Tbill auctions are regular Wednesdays	1.79%	0.42	0.00%	0.00%	-0.25%	-0.21%	0.39%	-0.48%	2.00%	2.69%	4.29%	
273 days	reported Thursdays	2.49%	0.00	0.00%	0.00%	-0.05%	-0.05%	0.28%	-0.13%	2.54%	2.95%	5.95%	
364 days		3.11%		0.00%	0.00%	-0.19%	-0.46%	0.48%	0.10%	3.57%	4.27%	7.04%	
Government Inscribed Stock													
GIS 2Y 2023-25	GIS auctions usually monthly	3.93%		0.00%	0.00%	0.00%	0.00%	0.00%	-0.32%	3.93%	4.20%	8.50%	
GIS 3Y 2023-26	reported Thursday/Friday	4.16%		0.00%	0.00%	0.00%	0.00%	0.00%	-0.26%	4.16%	9.00%	9.00%	
GIS 4Y 2023-27		4.49%		0.00%	0.00%	0.00%	0.00%	0.00%	-0.24%	4.49%	5.16%	9.84%	
GIS 5Y 2022-27		4.80%		0.00%	0.00%	-0.44%	-0.44%	0.00%	0.00%	5.24%	5.24%	9.70%	
GIS 6Y 2023-29		5.09%		0.00%	0.00%	0.10%	0.10%	0.00%	-0.28%	4.99%	0.00%	0.00%	
GIS 7Y 2023-30		5.37%		0.00%	0.00%	0.10%	0.10%	0.00%	-0.22%	5.27%	5.56%	9.80%	
GIS 8Y 2023-31		5.49%		0.00%	0.00%	0.07%	0.07%	0.00%	-0.22%	5.42%	5.44%	9.00%	
GIS 9Y 2023-32		5.68%		0.00%	0.00%	0.12%	0.12%	0.00%	-0.30%	5.56%	5.44%	9.90%	
GIS 10Y 2023-33		5.98%		0.00%	0.00%	0.24%	0.24%	0.00%	-0.17%	5.74%	5.44%	9.90%	
Kina Facility Rate		2.00%	0.00	0.00%	0.00%	0.00%	-1.50%	0.00%	0.00%	3.50%	3.25%	3.00%	
Ten year Government Bond yields													
United States		4.10%	0.47	0.02%	-0.11%	-0.08%	0.22%	-0.69%	0.73%	3.88%	3.87%	1.51%	
United Kingdom		3.97%	0.47	0.00%	-0.15%	-0.09%	0.43%	-0.90%	0.05%	3.54%	3.67%	0.97%	
Australia		3.95%	0.43	-0.02%	-0.15%	-0.21%	0.00%	-0.53%	0.46%	3.96%	4.05%	1.67%	
New Zealand		4.54%	0.37	-0.05%	-0.15%	-0.29%	0.22%	-0.98%	0.68%	4.32%	4.47%	2.39%	
France		2.76%	0.31	0.04%	-0.10%	-0.10%	0.20%	-0.84%	0.47%	2.56%	3.12%	0.20%	
Japan		0.76%	0.72	0.02%	0.04%	0.03%	0.15%	-0.15%	0.36%	0.61%	0.42%	0.07%	
Australia	RBA Cash Rate	4.35%		0.00%	0.00%	0.00%	0.00%	0.25%	0.00%	4.35%	3.10%	0.10%	
PNG CPI Index		Latest 12 mth % change	2.20%						1.90%	1.90%	5.70%	4.60%	
Currencies				Percentage changes									
PGK/USD		0.2657	0.00	0.00%	-0.08%	-0.37%	-0.97%	-1.72%	-2.50%	-5.53%	-0.35%	0.00%	
PGK/AUD		0.4017	0.23	0.27%	-1.52%	-1.83%	2.47%	-7.22%	-0.09%	-6.44%	6.67%	6.19%	
PGK/GBP		0.2068	0.00	-0.34%	-1.52%	-2.08%	-1.62%	-5.87%	0.45%	-10.82%	11.60%	1.00%	
PGK/NZD		0.4303	0.00	-0.02%	-1.33%	-1.10%	1.92%	-7.13%	-1.28%	-5.95%	7.55%	5.78%	
PGK/JPY		39.060	0.52	-0.61%	-2.25%	-1.86%	3.03%	-6.90%	0.52%	0.69%	14.75%	11.64%	
USD/AUD		0.6615	0.54	-0.27%	1.47%	1.49%	-3.36%	5.93%	-2.40%	0.99%	-6.60%	-5.83%	
USD/JPY		147.000	0.78	-0.63%	-2.19%	-1.49%	4.05%	-5.29%	3.12%	6.59%	15.13%	11.63%	
USD/EUR		1.0882	0.26	-0.05%	0.34%	0.84%	-1.69%	4.62%	-2.56%	3.93%	-5.83%	-8.00%	
USD/GBP		1.2849	0.74	0.31%	1.45%	1.75%	0.65%	4.42%	-2.97%	5.95%	-10.71%	-0.98%	
Equity Indices													
Papua New Guinea				Percentage changes									
KSI Index		6,415.06	1.00	0.00%	0.33%	0.80%	1.43%	0.15%	0.44%	0.75%	7.10%	-3.09%	
KSI Home Index		16,294.27	1.00	0.00%	3.62%	3.69%	4.71%	-1.70%	1.79%	2.91%	5.07%	8.11%	
Australia													
All Ordinaries		7,963.61	0.87	-1.78%	-0.41%	1.31%	1.71%	8.00%	-2.05%	8.42%	-7.17%	13.55%	
S&P/ASX 100		6,465.39	0.86	-1.85%	-0.47%	1.18%	1.40%	7.63%	-2.13%	7.96%	-3.95%	13.28%	
S&P/ASX 20		4,313.40	0.83	-2.14%	-0.80%	0.06%	-0.05%	8.80%	-1.27%	8.33%	-1.83%	12.14%	
S&P/ASX 50		7,550.90	0.86	-1.90%	-0.56%	0.63%	1.14%	8.14%	-2.01%	8.52%	-3.01%	12.37%	
S&P/ASX 50 Accumulation		99,660.10	0.88	-1.85%	0.09%	1.93%	2.45%	8.90%	-0.56%	13.42%	1.89%	17.00%	
S&P/ASX Midcap 50		9,569.60	0.90	-1.57%	0.08%	4.90%	3.13%	4.39%	-2.92%	4.41%	-9.00%	18.46%	
S&P/ASX Small Ordinaries		3,033.10	0.92	-1.32%	0.34%	2.36%	3.52%	8.00%	-2.91%	4.71%	-20.72%	14.24%	
S&P/ASX 200		7,704.22	0.87	-1.82%	-0.41%	1.17%	1.49%	7.69%	-2.15%	7.84%	-5.45%	13.02%	
S&P/ASX 200 Accumulation		98,337.80	0.88	-1.78%	0.15%	2.35%	2.68%	8.40%	-0.77%	12.42%	-1.08%	17.23%	
S&P/ASX 300		7,658.83	0.87	-1.80%	-0.38%	1.31%	1.63%	7.67%	-2.21%	7.62%	-6.05%	13.38%	
S&P/ASX 200 Energy		10,231.80	0.18	-2.07%	-2.30%	-4.74%	-3.68%	-9.20%	8.05%	-3.76%	39.71%	-1.97%	
S&P/ASX 200 Materials		17,338.00	0.21	-2.56%	-2.48%	-3.51%	-11.04%	13.19%	-4.51%	11.11%	4.79%	6.84%	
S&P/ASX 200 Industrials		7,047.20	0.91	-1.24%	0.38%	2.74%	2.64%	5.13%	-3.91%	10.13%	-6.18%	11.24%	
S&P/ASX 200 Consumer Discretionary		3,556.50	0.94	-1.19%	-0.38%	6.79%	9.76%	5.79%	4.05%	18.68%	-22.65%	21.31%	
S&P/ASX 200 Consumer Staples		12,138.30	0.26	-0.41%	-0.08%	-1.01%	-1.40%	-0.08%	-7.33%	-1.85%	-7.39%	7.13%	
S&P/ASX 200 Healthcare		42,231.90	0.74	-1.60%	0.63%	-2.43%	-0.26%	13.04%	-9.29%	2.31%	-8.41%	7.98%	
S&P/ASX 200 Financials		7,365.50	0.90	-2.17%	0.75%	4.12%	9.63%	6.57%	1.36%	5.66%	-2.72%	20.20%	
S&P/ASX 200 Information Technology		2,282.40	0.99	-0.33%	0.18%	18.54%	24.52%	6.47%	-5.90%	30.41%	-34.25%	-2.79%	
S&P/ASX 200 Telecommunication Services		1,574.10	0.70	-1.22%	-0.79%	-2.85%	-0.89%	6.83%	-3.30%	12.55%	-13.43%	28.46%	
S&P/ASX 200 Utilities		8,050.20	0.22	-0.92%	0.51%	1.52%	-1.58%	-3.12%	-3.34%	-1.59%	24.19%	4.56%	
S&P/ASX 200 A-REIT		1,627.30	0.95	-1.18%	-0.05%	4.80%	8.31%	15.08%	-3.63%	12.67%	-24.00%	21.61%	
S&P/ASX 200 Financial-x-A-REIT		8,215.10	0.90	-2.17%	0.75%	4.12%	9.63%	6.57%	1.36%	5.66%	-2.72%	20.20%	
North American													
DJIA		38,769.66	0.95	0.12%	-0.56%	-0.07%	2.87%	12.48%	-2.62%	13.70%	-8.78%	18.73%	
S&P 500		5,117.94	0.97	-0.11%	-0.25%	1.91%	7.30%	11.24%	-3.65%	24.23%	-19.44%	26.89%	
NASDAQ		16,019.27	0.94	-0.41%	-1.16%	0.48%	6.71%	13.56%	-4.12%	43.42%	-33.10%	21.39%	
Toronto S&P/TSX		21,769.22	0.99	0.15%	1.11%	3.33%	3.87%	7.25%	-3.05%	8.12%	-8.66%	21.74%	
Europe													
FTSE		7,669.23	0.63	0.12%	0.38%	1.26%	-0.83%	1.65%	1.02%	3.78%	0.91%	14.30%	
DAX		17,746.27	0.97	-0.38%	0.17%	4.16%	5.94%	8.87%	-4.71%	20.31%	-12.35%	15.79%	
CAC 40		8,019.73	0.99	-0.10%	0.80%	4.29%	6.32%	5.72%	-3.58%	16.52%	-9.50%	28.85%	
Asia													
Nikkei		38,820.49	0.90	-2.19%	-3.21%	5.21%	16.01%	5.04%	-4.01%	28.24%	-9.37%	4.91%	
Hang Seng		16,587.57	0.28	1.43%	-0.05%	5.34%	-2.70%	-4.28%	-5.85%	-13.82%	-15.46%	-14.08%	
Shanghai		3,068.46	0.53	0.74%	0.96%	7.07%	3.14%	-3.66%	-2.86%	-3.70%	-15.13%	4.80%	
Sensex		73,502.64	0.96	-0.83%	-0.50%	3.42%	1.75%	9.74%	1.71%	18.74%	4.44%	21.99%	

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These estimates are based upon the last 256 daily moves of each instrument

12-Mar-24

			Closing prices	52	Movement for the period									
			11-Mar-24	wk	Day	Week	Month	YTD		Q4 2023	Q3 2023	2023	2022	2021
Indices														
MSCI World USD Index			3,367.08	0.98	-0.39%	0.14%	2.61%	6.24%		11.07%	-3.83%	21.77%	-19.46%	20.14%
MSCI World Net TR USD Index			10,527.78	0.98	-0.39%	0.19%	2.77%	6.50%		11.42%	-3.46%	23.79%	-18.14%	21.82%
MSCI ACWI-ex-Australia TR AUD Index			18,028.95	0.95	0.13%	-1.01%	1.40%	10.12%		5.31%	-0.43%	23.23%	-12.52%	29.58%
MSCI ACWI Net TR USD Index			411.38	0.98	-0.33%	0.26%	2.94%	5.99%		11.03%	-3.40%	22.20%	-18.36%	18.54%
MSCI ACWI Minimum Volatility USD			2,316.08	1.00	0.12%	1.05%	2.67%	3.83%		6.14%	-3.25%	5.36%	-12.04%	11.95%
MSCI EM Asia Net TR USD Index			627.94	1.00	0.28%	1.20%	5.76%	2.83%		6.71%	-2.90%	7.76%	-21.11%	-5.08%
MSCI EM Net TR USD Index			542.93	1.00	0.19%	0.87%	4.53%	1.71%		7.86%	-2.93%	9.83%	-20.09%	-2.54%
VIX Volatility S&P500			15.22	0.23	3.26%	12.82%	9.26%	22.25%		-28.94%	28.92%	-42.55%	25.84%	-24.31%
Commodities														
Light Crude WTI Futures			US\$/bbl	77.93	0.42	-0.10%	-1.03%	1.31%	8.76%	-21.08%	28.52%	-10.73%	6.11%	55.89%
Brent Crude			US\$/bbl	82.21	0.42	0.16%	-0.71%	0.39%	6.71%	-19.17%	27.25%	-10.32%	9.89%	50.93%
Gold			US\$/oz	2,188.60	1.00	0.14%	2.93%	7.65%	5.64%	11.02%	-3.28%	13.45%	-0.31%	-3.34%
Silver			US\$/oz	24.72	0.71	0.68%	3.02%	8.56%	2.61%	7.29%	-2.48%	0.19%	2.67%	-11.35%
Copper			US\$/lb	3.93	0.66	0.95%	1.85%	5.49%	0.98%	4.09%	-0.59%	2.10%	-14.77%	27.05%
Iron Ore			US\$/mt	111.22	0.41	-1.51%	-0.66%	-11.39%	-14.66%	12.93%	5.96%	19.98%	-3.57%	-27.05%
Malaysian Palm Oil* RM/tn			4,208	0.89	0.65%	4.75%	7.35%	14.91%		-0.73%	-1.65%	-12.20%	-19.15%	32.59%
LNG *Jap/Korea			US\$/mmBtu	8.47	0.23	0.06%	1.50%	-10.28%	-26.52%	-21.26%	19.53%	-60.97%	-3.21%	113.25%
ICCO Cocoa			US\$/mt	7,329	1.00	4.74%	3.85%	25.07%	74.67%	22.76%	3.01%	61.38%	3.17%	-3.19%
ICO Coffee			US cents/lb	194	0.76	1.54%	-1.55%	-0.64%	3.21%	28.84%	-9.22%	12.55%	-26.01%	76.30%
Equities														
Domestic														
			PGK	Arbitrage	Percentage changes									
				PNGX										
Bank South Pacific			14.16	16.11	1.00	0.00%	0.00%	4.95%	17.59%	2.16%	4.36%	10.39%	1.31%	2.08%
Credit Corporation				2.11	1.00	0.00%	4.98%	4.98%	5.50%	-2.44%	2.50%	8.11%	10.12%	-1.18%
City Pharmacy				0.79	0.36	0.00%	0.00%	0.00%	0.00%	0.00%	-1.25%	-12.22%	-5.26%	90.00%
Kina Asset Management Limited				1.02		0.00%	0.99%	2.00%	13.33%	0.00%	5.88%	-5.26%	-4.04%	10.00%
Kina Securities Limited			2.07	2.90	1.00	0.00%	0.00%	7.41%	16.00%	3.73%	0.42%	-9.09%	-6.78%	-1.67%
Steamship Trading Company			31.74	45.00		0.00%	26.90%	26.90%	26.90%	0.00%	0.00%	0.00%	0.00%	0.00%
Santos Limited			17.80	19.31	1.00	0.00%	0.00%	0.36%	0.42%	0.10%	0.52%	0.68%		
Newmont Corporation			10.06	145.00		0.00%	0.00%	0.00%						
Australia														
A2 Milk Company Limited				5.94	0.84	-1.00%	4.95%	11.86%	39.44%	0.47%	-13.29%	-38.08%	26.01%	-52.31%
ANZ Banking Group Limited				29.24	0.92	-1.91%	1.49%	4.28%	12.81%	1.01%	8.22%	8.95%	-13.52%	21.19%
BSP Financial Group				5.69	0.37	0.53%	-8.96%	-18.71%	4.98%	5.24%	5.97%	10.61%	14.75%	-17.88%
BHP Billiton Limited				42.82	0.29	-2.57%	-3.19%	-7.05%	-15.06%	13.92%	-1.64%	10.48%	9.95%	-2.19%
Boral Limited				6.12	0.95	-1.61%	0.66%	6.43%	13.54%	21.12%	10.42%	86.51%	-52.62%	23.23%
Bougainville Copper Limited				0.72	0.84	4.35%	-2.70%	58.24%	111.76%	11.48%	-23.75%	-2.86%	14.75%	5.17%
Bank of Queensland				6.12	0.69	-1.45%	2.68%	2.51%	0.66%	5.92%	4.55%	-11.88%	-14.71%	4.52%
Brambles Limited				15.29	0.85	-1.23%	0.66%	1.53%	12.43%	-5.03%	-0.62%	12.68%	13.55%	0.28%
Commonwealth Bank of Australia				118.13	0.87	-2.73%	0.01%	2.07%	5.66%	11.83%	-0.30%	8.97%	1.58%	23.01%
CSL				281.20	0.63	-1.50%	0.62%	-3.11%	-1.90%	14.29%	-9.58%	-0.39%	-1.02%	2.66%
Fortescue Mining				25.04	0.56	-3.54%	-1.26%	-12.11%	-13.71%	38.72%	-5.68%	41.49%	6.77%	-18.01%
Horizon Oil Ltd				0.17	0.78	0.00%	0.00%	13.33%	9.68%	-13.89%	28.57%	19.23%	41.30%	48.39%
Kina Securities Ltd				0.83	0.58	-1.78%	-9.29%	-6.74%	3.75%	1.91%	6.08%	3.23%	-9.36%	-5.00%
Kina Petroleum Ltd				0.06		0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
Macquarie Group Ltd				197.06	0.96	-0.87%	2.20%	4.74%	7.31%	9.48%	-5.57%	9.98%	-18.71%	48.32%
Mirvac Group				2.14	0.53	-1.83%	-1.38%	-5.73%	2.39%	-1.88%	-5.75%	-1.88%	-26.80%	10.23%
National Australia Bank				34.03	0.89	-3.08%	-0.32%	4.23%	10.85%	5.61%	10.24%	2.13%	4.23%	27.61%
Newmont Corporation				51.12	0.82	0.63%	4.95%	1.53%	-16.33%					
Origin Energy Ltd				8.85	0.70	-0.90%	-0.56%	5.11%	4.49%	-3.53%	4.40%	9.72%	47.33%	10.08%
Pilbara Minerals Ltd				4.00	0.36	-0.50%	-9.30%	12.99%	1.27%	-8.14%	-12.07%	5.33%	17.19%	267.82%
Qbe Insurance Group Ltd				17.08	0.93	-0.06%	-0.93%	2.64%	15.33%	-5.73%	0.26%	10.28%	18.33%	33.06%
Rio Tinto Limited				115.59	0.36	-3.59%	-6.34%	-10.35%	-14.79%	19.47%	-0.99%	16.54%	16.28%	-12.05%
ResMed Inc				27.90	0.45	-3.69%	3.53%	-0.82%	9.67%	7.80%	-28.07%	-17.83%	-13.47%	31.40%
Santos Limited				7.15	0.31	-1.79%	-1.52%	-2.59%	-5.92%	-3.80%	5.05%	6.44%	13.15%	0.64%
Steamship Trading Company				12.75	0.94	0.00%	-1.92%	0.00%	2.00%	2.29%	6.26%	19.05%	5.00%	1.52%
Suncorp Metway Limited				15.52	0.97	-0.32%	1.04%	8.46%	12.06%	-0.86%	3.56%	15.03%	8.76%	13.66%
Transurban Group				13.45	0.49	-0.96%	-0.22%	3.78%	-1.90%	8.04%	-10.95%	5.62%	-6.08%	1.17%
Telstra Corporation Limited				3.81	0.08	-0.52%	0.00%	-4.27%	-3.79%	2.86%	-10.47%	-0.75%	-4.55%	40.27%
Treasury Wine Estates Limited				12.28	0.52	-0.57%	-0.65%	10.23%	13.91%	-12.57%	9.80%	-20.79%	9.94%	31.70%
Westpac Banking Corporation				26.82	0.89	-3.18%	0.56%	9.47%	17.12%	8.27%	-0.89%	-1.93%	9.37%	10.22%
Worley Limited				16.51	0.72	-1.90%	-4.35%	5.83%	-5.44%	0.29%	10.26%	16.40%	41.11%	-7.48%
Woolworths Limited				32.75	0.06	-0.55%	0.21%	-7.04%	-11.96%	-0.32%	-6.07%	10.85%	-11.71%	-3.31%
International														
iShare MSCI All Asia ex Japan			USD \$	67.82	0.71	0.37%	1.73%	3.23%	1.88%	4.82%	-4.42%	2.72%	-21.64%	-7.74%
Blackrock Int Equity Fund*			AUD \$	24.32	0.94	-0.70%	-1.13%	1.29%	10.30%	4.26%	-3.53%	16.82%	-15.90%	24.76%
Blackrock Australian Equity Fund*			AUD \$	1.92	1.00	1.06%	1.85%	3.91%	2.92%	8.58%	-2.75%	7.90%	-11.03%	11.82%
Vanguard International Share*			AUD \$	3.35	0.94	-0.58%	-1.18%	1.40%	9.66%	3.92%	-2.52%	17.60%	-16.11%	23.54%
Vanguard FTSE World exUS			USD \$	58.21	0.92	-0.29%	1.32%	3.89%	3.69%	8.23%	-4.67%	11.97%	-18.18%	5.00%
Vanguard FTSE Europe			USD \$	66.85	0.98	0.01%	1.78%	4.62%	3.68%	11.31%	-6.11%	16.31%	-18.76%	13.28