

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

15-Mar-24

		Closing prices	52	Movement for the period									
		14-Mar-24	wk	Day	Week	Month	YTD	Q4 2023	Q3 2023	2023	2022	2021	
Interest Rates		Change to today's price							For interest rates, rate at end of				
Central Bank Bills		from closing prices of prior period							each respective year reported.				
7 days	C-bill auctions on Thursday; reported on Friday	2.00%		0.00%	0.00%	0.00%	-0.50%	0.50%	-0.23%	2.50%	0.00%	0.00%	
14 days		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 reported Thursdays	1.79%	0.42	0.00%	0.00%	-0.21%	-0.21%	0.39%	-0.48%	2.00%	2.69%	4.29%	
273 days		2.49%	0.00	0.00%	0.00%	0.00%	-0.05%	0.28%	-0.13%	2.54%	2.95%	5.95%	
364 days		3.15%		0.00%	0.04%	-0.07%	-0.42%	0.48%	0.10%	3.57%	4.27%	7.04%	
Government Inscribed Stock													
GIS 2Y 2023-25		GIS auctions usually monthly reported Thursday/Friday	3.93%	0.00%	0.00%	0.00%	0.00%	0.00%	-0.32%	3.93%	4.20%	8.50%	
GIS 3Y 2023-26			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%	0.00%	
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		4.29%	0.58	0.10%	0.21%	0.06%	0.41%	-0.69%	0.73%	3.88%	3.87%	1.51%	
United Kingdom		4.09%	0.55	0.07%	0.09%	0.04%	0.55%	-0.90%	0.05%	3.54%	3.67%	0.97%	
Australia		4.06%	0.49	0.04%	0.05%	-0.08%	0.10%	-0.53%	0.46%	3.96%	4.05%	1.67%	
New Zealand		4.60%	0.40	0.01%	-0.02%	-0.17%	0.28%	-0.98%	0.68%	4.32%	4.47%	2.39%	
France		2.88%	0.41	0.07%	0.12%	0.03%	0.32%	-0.84%	0.47%	2.56%	3.12%	0.20%	
Japan		0.78%	0.71	0.01%	0.05%	0.05%	0.16%	-0.15%	0.36%	0.61%	0.42%	0.07%	
Australia		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		0.2656	0.00	0.00%	-0.08%	-0.38%	-1.01%	-1.72%	-2.50%	-5.53%	-0.35%	0.00%	
PGK/AUD		0.4016	0.23	0.05%	-0.64%	-2.29%	2.45%	-7.22%	-0.09%	-6.44%	6.67%	6.19%	
PGK/GBP		0.2077	0.04	0.05%	-0.53%	-2.12%	-1.19%	-5.87%	0.45%	-10.82%	11.60%	1.00%	
PGK/NZD		0.4314	0.00	0.19%	-0.30%	-1.57%	2.18%	-7.13%	-1.28%	-5.95%	7.55%	5.78%	
PGK/JPY		39.280	0.58	0.26%	-0.58%	-1.87%	3.61%	-6.90%	0.52%	0.69%	14.75%	11.64%	
USD/AUD		0.6615	0.54	-0.05%	0.58%	1.96%	-3.36%	5.93%	-2.40%	0.99%	-6.60%	-5.83%	
USD/JPY		147.910	0.82	0.26%	-0.49%	-1.48%	4.69%	-5.29%	3.12%	6.59%	15.13%	11.63%	
USD/EUR		1.0940	0.29	0.10%	0.37%	1.97%	-1.17%	4.62%	-2.56%	3.93%	-5.83%	-8.00%	
USD/GBP		1.2791	0.69	-0.02%	0.46%	1.78%	0.20%	4.42%	-2.97%	5.95%	-10.71%	-0.98%	
Equity Indices													
Papua New Guinea				Percentage changes									
KSI Index		6,415.78	1.00	0.00%	0.06%	0.81%	1.44%	0.15%	0.44%	0.75%	7.10%	-3.09%	
KSI Home Index		16,294.27	1.00	0.00%	0.06%	3.69%	4.71%	-1.70%	1.79%	2.91%	5.07%	8.11%	
Australia													
All Ordinaries		7,973.95	0.88	-0.20%	-0.66%	1.56%	1.85%	8.00%	-2.05%	8.42%	-7.17%	13.55%	
S&P/ASX 100		6,471.70	0.87	-0.21%	-0.67%	1.34%	1.50%	7.63%	-2.13%	7.96%	-3.95%	13.28%	
S&P/ASX 20		4,302.30	0.81	-0.28%	-1.29%	0.15%	-0.31%	8.80%	-1.27%	8.33%	-1.83%	12.14%	
S&P/ASX 50		7,548.20	0.85	-0.25%	-0.88%	0.86%	1.11%	8.14%	-2.01%	8.52%	-3.01%	12.37%	
S&P/ASX 50 Accumulation		99,641.80	0.87	-0.25%	-0.81%	2.15%	2.43%	8.90%	-0.56%	13.42%	1.89%	17.00%	
S&P/ASX Midcap 50		9,661.40	0.96	0.05%	0.73%	4.57%	4.12%	4.39%	-2.92%	4.41%	-9.00%	18.46%	
S&P/ASX Small Ordinaries		3,048.60	0.95	-0.19%	-0.19%	3.45%	4.04%	8.00%	-2.91%	4.71%	-20.72%	14.24%	
S&P/ASX 200		7,713.63	0.88	-0.20%	-0.65%	1.42%	1.62%	7.69%	-2.15%	7.84%	-5.45%	13.02%	
S&P/ASX 200 Accumulation		98,488.56	0.89	-0.20%	-0.57%	2.61%	2.84%	8.40%	-0.77%	12.42%	-1.08%	17.23%	
S&P/ASX 300		7,669.76	0.88	-0.21%	-0.62%	1.57%	1.78%	7.67%	-2.21%	7.62%	-6.05%	13.38%	
S&P/ASX 200 Energy		10,132.80	0.09	0.15%	-2.03%	-3.63%	-4.61%	-9.20%	8.05%	-3.76%	39.71%	-1.97%	
S&P/ASX 200 Materials		17,531.50	0.28	1.85%	-1.35%	-0.84%	-10.05%	13.19%	-4.51%	11.11%	4.79%	6.84%	
S&P/ASX 200 Industrials		7,000.40	0.87	0.03%	-1.92%	0.95%	1.96%	5.13%	-3.91%	10.13%	-6.18%	11.24%	
S&P/ASX 200 Consumer Discretionary		3,598.20	0.97	-0.73%	0.91%	4.84%	11.05%	5.79%	4.05%	18.68%	-22.65%	21.31%	
S&P/ASX 200 Consumer Staples		12,170.30	0.28	0.55%	1.07%	-1.72%	-1.14%	-0.08%	-7.33%	-1.85%	-7.39%	7.13%	
S&P/ASX 200 Healthcare		42,407.70	0.75	0.43%	0.04%	-0.31%	0.16%	13.04%	-9.29%	2.31%	-8.41%	7.98%	
S&P/ASX 200 Financials		7,301.40	0.86	-1.88%	-1.05%	3.15%	8.68%	6.57%	1.36%	5.66%	-2.72%	20.20%	
S&P/ASX 200 Information Technology		2,302.50	0.98	-0.67%	1.38%	14.53%	25.62%	6.47%	-5.90%	30.41%	-34.25%	-2.79%	
S&P/ASX 200 Telecommunication Services		1,565.40	0.66	-0.71%	-0.70%	-1.36%	-1.44%	6.83%	-3.30%	12.55%	-13.43%	28.46%	
S&P/ASX 200 Utilities		8,139.80	0.28	-0.05%	1.30%	1.95%	-0.49%	-3.12%	-3.34%	-1.59%	24.19%	4.56%	
S&P/ASX 200 A-REIT		1,646.70	1.00	0.01%	0.95%	3.66%	9.60%	15.08%	-3.63%	12.67%	-24.00%	21.61%	
S&P/ASX 200 Financial-x-A-REIT		8,143.50	0.86	-1.88%	-1.05%	3.15%	8.68%	6.57%	1.36%	5.66%	-2.72%	20.20%	
North American													
DJIA		38,905.66	0.97	-0.35%	0.29%	0.34%	3.23%	12.48%	-2.62%	13.70%	-8.78%	18.73%	
S&P 500		5,150.48	0.98	-0.29%	-0.13%	2.40%	7.98%	11.24%	-3.65%	24.23%	-19.44%	26.89%	
NASDAQ		16,128.53	0.97	-0.30%	-0.89%	1.40%	7.44%	13.56%	-4.12%	43.42%	-33.10%	21.39%	
Toronto S&P/TSX		21,829.85	0.96	-0.64%	0.16%	2.86%	4.16%	7.25%	-3.05%	8.12%	-8.66%	21.74%	
Europe													
FTSE		7,743.15	0.74	-0.37%	0.66%	1.92%	0.13%	1.65%	1.02%	3.78%	0.91%	14.30%	
DAX		17,942.04	0.99	-0.11%	0.56%	5.25%	7.11%	8.87%	-4.71%	20.31%	-12.35%	15.79%	
CAC 40		8,161.42	1.00	0.29%	1.81%	5.40%	8.20%	5.72%	-3.58%	16.52%	-9.50%	28.85%	
Asia													
Nikkei		38,807.38	0.90	0.29%	-2.00%	1.70%	15.97%	5.04%	-4.01%	28.24%	-9.37%	4.91%	
Hang Seng		16,961.66	0.34	-0.71%	4.51%	6.38%	-0.50%	-4.28%	-5.85%	-13.82%	-15.46%	-14.08%	
Shanghai		3,038.23	0.49	-0.18%	0.36%	6.01%	2.13%	-4.36%	-2.86%	-3.70%	-15.13%	4.80%	
Sensex		73,097.28	0.94	0.46%	-1.38%	1.45%	1.19%	9.74%	1.71%	18.74%	4.44%	21.99%	

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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

15-Mar-24

			Closing prices	52	Movement for the period									
			14-Mar-24	wk	Day	Week	Month	YTD	Q4 2023	Q3 2023	2023	2022	2021	
Indices														
MSCI World USD Index			3,382.48	0.98	-0.40%	0.76%	3.58%	6.73%	11.07%	-3.83%	21.77%	-19.46%	20.14%	
MSCI World Net TR USD Index			10,619.42	1.00	0.00%	1.22%	4.14%	7.42%	11.42%	-3.46%	23.79%	-18.14%	21.82%	
MSCI ACWI-ex-Australia TR AUD Index			18,183.71	0.99	0.21%	0.58%	2.17%	11.06%	5.31%	-0.43%	23.23%	-12.52%	29.58%	
MSCI ACWI Net TR USD Index			413.62	0.98	-0.31%	0.97%	3.90%	6.57%	11.03%	-3.40%	22.20%	-18.36%	18.54%	
MSCI ACWI Minimum Volatility USD			2,311.20	0.97	-0.16%	0.20%	2.04%	3.61%	6.14%	-3.25%	5.36%	-12.04%	11.95%	
MSCI EM Asia Net TR USD Index			634.64	0.99	0.36%	2.63%	6.51%	3.93%	6.71%	-2.90%	7.76%	-21.11%	-5.08%	
MSCI EM Net TR USD Index			548.43	1.00	0.24%	2.13%	5.21%	2.74%	7.86%	-2.93%	9.83%	-20.09%	-2.54%	
VIX Volatility S&P500			14.40	0.22	4.73%	-0.28%	2.78%	15.66%	-28.94%	28.92%	-42.55%	25.84%	-24.31%	
Commodities														
Light Crude WTI Futures	US\$/bbl		81.26	0.53	1.93%	2.95%	4.14%	13.41%	-21.08%	28.52%	-10.73%	6.11%	55.89%	
Brent Crude	US\$/bbl		85.42	0.55	1.65%	2.30%	3.19%	10.88%	-19.17%	27.25%	-10.32%	9.89%	50.93%	
Gold	US\$/oz		2,167.50	0.94	-0.61%	0.11%	7.57%	4.62%	11.02%	-3.28%	13.45%	-0.31%	-3.34%	
Silver	US\$/oz		25.06	0.78	-0.38%	1.96%	9.19%	4.04%	7.29%	-2.48%	0.19%	2.67%	-11.35%	
Copper	US\$/lb		4.05	0.86	-0.36%	3.04%	7.65%	3.98%	4.09%	-0.59%	2.10%	-14.77%	27.05%	
Iron Ore	US\$/mt		105.05	0.25	0.00%	-6.71%	-16.30%	-19.40%	12.93%	5.96%	19.98%	-3.57%	-27.05%	
Malaysian Palm Oil* RM/tn			4,330	1.00	2.00%	4.46%	8.39%	18.24%	-0.73%	-1.65%	-12.20%	-19.15%	32.59%	
LNG *Jap/Korea	US\$/mmBtu		8.49	0.03	0.18%	1.07%	-9.17%	-26.30%	-21.26%	19.53%	-60.97%	-3.21%	113.25%	
ICCO Cocoa	US\$/mt		7,405	0.88	-7.83%	4.98%	24.22%	76.48%	22.76%	3.01%	61.38%	3.17%	-3.19%	
ICO Coffee	US cents/lb		191	0.72	-0.16%	-3.53%	1.08%	1.62%	28.84%	-9.22%	12.55%	-26.01%	76.30%	
Equities														
Domestic		PGK	Arbitrage	Percentage changes										
				PNGX										
Bank South Pacific			14.87	16.10	0.98	0.00%	0.00%	4.89%	17.52%	2.16%	4.36%	10.39%	1.31%	2.08%
Credit Corporation				2.11	1.00	0.00%	0.00%	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		2.10		2.95	1.00	0.00%	6.88%	9.26%	18.00%	3.73%	0.42%	-9.09%	-6.78%	-1.67%
Steamship Trading Company		31.75		45.00		0.00%	0.00%	26.90%	26.90%	0.00%	0.00%	0.00%	0.00%	0.00%
Santos Limited		17.85		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				5.98	0.99	0.84%	0.84%	17.49%	40.38%	0.47%	-13.29%	-38.08%	26.01%	-52.31%
ANZ Banking Group Limited				28.68	0.85	-3.76%	-2.12%	1.63%	10.65%	1.01%	8.22%	8.95%	-13.52%	21.19%
BSP Financial Group				5.97	0.48	0.00%	2.93%	-9.95%	10.15%	5.24%	5.97%	10.61%	14.75%	-17.88%
BHP Billiton Limited				43.06	0.13	2.65%	-1.82%	-4.67%	-14.58%	13.92%	-1.64%	10.48%	9.95%	-2.19%
Boral Limited				6.20	0.98	1.47%	-0.80%	5.80%	15.03%	21.12%	10.42%	86.51%	-52.62%	23.23%
Bougainville Copper Limited				0.67	0.74	-1.47%	-10.67%	35.35%	97.06%	11.48%	-23.75%	-2.86%	14.75%	5.17%
Bank of Queensland				6.13	0.70	-1.45%	0.00%	3.72%	0.82%	5.92%	4.55%	-11.88%	-14.71%	4.52%
Brambles Limited				15.30	0.85	-1.16%	-2.67%	0.66%	12.50%	-5.03%	-0.62%	12.68%	13.55%	0.28%
Commonwealth Bank of Australia				116.22	0.80	-1.13%	-2.54%	1.80%	3.95%	11.83%	-0.30%	8.97%	1.58%	23.01%
CSL				282.67	0.65	0.95%	0.29%	-0.08%	-1.39%	14.29%	-9.58%	-0.39%	-1.02%	2.66%
Fortescue Mining				24.53	0.51	0.12%	-5.80%	-12.64%	-15.47%	38.72%	-5.68%	41.49%	6.77%	-18.01%
Horizon Oil Ltd				0.18	0.89	6.06%	2.94%	12.90%	12.90%	-13.89%	28.57%	19.23%	41.30%	48.39%
Kina Securities Ltd				0.85	0.65	-1.17%	0.60%	-1.74%	5.62%	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				197.33	0.94	-1.14%	1.27%	2.73%	7.46%	9.48%	-5.57%	9.98%	-18.71%	48.32%
Mirvac Group				2.16	0.57	0.47%	0.00%	-4.85%	3.35%	-1.88%	-5.75%	-1.88%	-26.80%	10.23%
National Australia Bank				33.50	0.84	-2.76%	-2.39%	1.98%	9.12%	5.61%	10.24%	2.13%	4.23%	27.61%
Newmont Corporation				51.93	0.83	1.17%	1.19%	4.57%	-15.01%					
Origin Energy Ltd				8.99	0.79	-0.22%	1.47%	2.39%	6.14%	-3.53%	4.40%	9.72%	47.33%	10.08%
Pilbara Minerals Ltd				4.17	0.44	-0.24%	2.96%	20.52%	5.57%	-8.14%	-12.07%	5.33%	17.19%	267.82%
Qbe Insurance Group Ltd				17.34	0.97	-0.52%	2.30%	5.80%	17.08%	-5.73%	0.26%	10.28%	18.33%	33.06%
Rio Tinto Limited				119.19	0.47	1.92%	-1.19%	-6.44%	-12.14%	19.47%	-0.99%	16.54%	16.28%	-12.05%
ResMed Inc				28.98	0.52	-0.34%	0.56%	3.65%	13.92%	7.80%	-28.07%	-17.83%	-13.47%	31.40%
Santos Limited				7.17	0.33	0.28%	-0.97%	-2.18%	-5.66%	-3.80%	5.05%	6.44%	13.15%	0.64%
Steamship Trading Company				12.75	0.94	0.00%	-1.92%	-1.92%	2.00%	2.29%	6.26%	19.05%	5.00%	1.52%
Suncorp Metway Limited				15.87	1.00	0.25%	3.39%	9.83%	14.58%	-0.86%	3.56%	15.03%	8.76%	13.66%
Transurban Group				13.12	0.39	0.00%	-3.81%	1.39%	-4.30%	8.04%	-10.95%	5.62%	-6.08%	1.17%
Telstra Corporation Limited				3.79	0.05	0.26%	0.00%	-2.82%	-4.29%	2.86%	-10.47%	-0.75%	-4.55%	40.27%
Treasury Wine Estates Limited				12.59	0.60	1.04%	2.86%	10.15%	16.79%	-12.57%	9.80%	-20.79%	9.94%	31.70%
Westpac Banking Corporation				26.47	0.84	-3.75%	-1.96%	8.62%	15.59%	8.27%	-0.89%	-1.93%	9.37%	10.22%
Worley Limited				16.73	0.77	0.60%	-0.77%	7.87%	-4.18%	0.29%	10.26%	16.40%	41.11%	-7.48%
Woolworths Limited				32.65	0.04	0.93%	0.80%	-9.18%	-12.23%	-0.32%	-6.07%	10.85%	-11.71%	-3.31%
International														
iShare MSCI All Asia ex Japan		USD \$	67.95	0.72	-0.57%	0.61%	3.57%	2.07%	4.82%	-4.42%	2.72%	-21.64%	-7.74%	
Blackrock Int Equity Fund*		AUD \$	24.51	0.97	-0.39%	0.38%	1.98%	11.16%	4.26%	-3.53%	16.82%	-15.90%	24.76%	
Blackrock Australian Equity Fund*		AUD \$	1.89	0.90	0.24%	0.46%	3.76%	1.49%	8.58%	-2.75%	7.90%	-11.03%	11.82%	
Vanguard International Share*		AUD \$	3.37	0.98	0.21%	0.59%	2.18%	10.61%	3.92%	-2.52%	17.60%	-16.11%	23.54%	
Vanguard FTSE World exUS		USD \$	58.25	0.95	-0.63%	-0.46%	3.43%	3.76%	8.23%	-4.67%	11.97%	-18.18%	5.00%	
Vanguard FTSE Europe		USD \$	67.12	0.96	-0.74%	-0.03%	4.48%	4.09%	11.31%	-6.11%	16.31%	-18.76%	13.28%	
iShares Core MSCI Europe		USD \$	57.44	0.96	-0.71%	-0.03%	4.57%	4.40%	10.79%	-5.64%	15.83%	-18.33%	13.42%	
iShares Asia 50		USD \$	60.37	0.73	-1.19%	1.29%	5.21%	4.14%	4.54%	-6.95%	2.17%	-25.89%	-12.17%	
iShares MSCI Japan		USD \$	69.06	0.84	-0.45%	-3.20%	2.10%	7.67%	6.39%	-2.60%	17.82%	-18.70%	-0.89%	
Acadian Global Managed Volatiltity Equity Fund			1.70	0.96	-0.42%	0.02%	2.21%	8.24%	-0.63%	-6.27%	1.57%	-9.88%	10.44%	
Lazard Global Managed Volatility Fund - Australia*			0.99	0.00	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	-3.21%	-13.72%	19.66%	
Robeco Emerging Conservative Equity Fund - Australia			1.58	1.00	0.36%	0.09%	1.95%	8.87%	1.23%	-1.76%	10.23%	-10.12%	13.49%	