

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

09-Apr-24

	Closing prices 08-Apr-24	52 wk	Movement for the period				YTD	Q1 2024	Q4 2023	2023	2022	2021
			Day	Week	Month	YTD						
Interest Rates												
Central Bank Bills												
			Change to today's price from closing prices of prior period							For interest rates, rate at end of 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%	0.50%	2.50%	0.00%	0.00%	
14 days		2.26%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	2.26%	0.00%	0.00%	
28 days		2.35%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	2.35%	1.96%	1.29%	
63 days		2.65%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	2.65%	2.48%	1.99%	
91 days		2.74%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	2.74%	2.72%	1.95%	
Treasury Bills												
182 days	Tbill auctions are regular Wednesdays	1.85%	0.00%	0.00%	0.06%	-0.15%	-0.15%	0.39%	2.00%	2.69%	4.29%	
273 days	reported Thursdays	2.45%	0.00%	0.00%	0.00%	-0.09%	-0.09%	0.28%	2.54%	2.95%	5.95%	
364 days		3.39%	0.00%	0.10%	0.28%	-0.18%	-0.28%	0.48%	3.57%	4.27%	7.04%	
Government Inscribed Stock												
GIS 2Y 2023-25	GIS auctions usually monthly	4.31%	0.00%	0.00%	0.38%	0.38%	0.38%	0.00%	3.93%	4.20%	8.50%	
GIS 3Y 2023-26	reported Thursday/Friday	4.41%	0.00%	0.00%	0.25%	0.25%	0.25%	0.00%	4.16%	9.00%	9.00%	
GIS 4Y 2023-27		4.49%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	4.49%	5.16%	9.84%	
GIS 5Y 2022-27		4.73%	0.00%	0.00%	-0.07%	-0.51%	-0.51%	0.00%	5.24%	5.24%	9.70%	
GIS 6Y 2023-29		5.03%	0.00%	0.00%	-0.06%	0.04%	0.04%	0.00%	4.99%	0.00%	0.00%	
GIS 7Y 2023-30		5.32%	0.00%	0.00%	-0.05%	0.05%	0.05%	0.00%	5.27%	5.56%	9.80%	
GIS 8Y 2023-31		5.49%	0.00%	0.00%	0.00%	0.07%	0.07%	0.00%	5.42%	5.44%	0.00%	
GIS 9Y 2023-32		5.66%	0.00%	0.00%	-0.02%	0.10%	0.10%	0.00%	5.56%	5.44%	9.90%	
GIS 10Y 2023-33		5.87%	0.00%	0.00%	-0.11%	0.13%	0.13%	0.00%	5.74%	5.44%	9.90%	
Kina Facility Rate												
		2.00%	0.00%	0.00%	0.00%	-1.50%	-1.50%	0.00%	3.50%	3.25%	3.00%	
Ten year Government Bond yields												
United States		4.42%	0.02%	0.11%	0.32%	0.54%	0.32%	-0.69%	3.88%	3.87%	1.51%	
United Kingdom		4.09%	0.02%	0.15%	0.11%	0.55%	0.40%	-0.90%	3.54%	3.67%	0.97%	
Australia		4.20%	0.10%	0.24%	0.25%	0.24%	0.01%	-0.53%	3.96%	4.05%	1.67%	
New Zealand		4.69%	0.10%	0.15%	0.15%	0.37%	0.22%	-0.98%	4.32%	4.47%	2.39%	
France		2.92%	0.01%	0.12%	0.16%	0.36%	0.25%	-0.84%	2.56%	3.12%	0.20%	
Japan		0.80%	0.01%	0.06%	0.04%	0.19%	0.11%	-0.15%	0.61%	0.42%	0.07%	
Australia												
	RBA Cash Rate	4.35%	0.00%	0.00%	0.00%	0.00%	0.00%	0.25%	4.35%	3.10%	0.10%	
PNG CPI Index												
	Latest 12 mth % change	3.90%					1.10%	1.90%	3.90%	5.70%	4.60%	
Currencies												
			Percentage changes									
PGK/USD		0.2647	0.00%	-0.15%	-0.38%	-1.34%	-1.19%	-1.72%	-5.53%	-0.35%	0.00%	
PGK/AUD		0.4023	-0.15%	-1.01%	0.15%	2.63%	3.67%	-7.22%	-6.44%	6.67%	6.19%	
PGK/GBP		0.2097	-0.05%	-0.10%	1.40%	-0.24%	-0.14%	-5.87%	-10.82%	11.60%	1.00%	
PGK/NZD		0.4403	-0.09%	-0.52%	2.32%	4.29%	4.83%	-7.13%	-5.95%	7.55%	5.78%	
PGK/JPY		40.180	0.37%	0.12%	2.87%	5.99%	5.86%	-6.90%	0.69%	14.75%	11.64%	
USD/AUD		0.6580	0.14%	0.86%	-0.53%	-3.87%	-4.69%	5.93%	0.99%	-6.60%	-5.83%	
USD/JPY		151.810	0.39%	0.28%	3.27%	7.45%	7.16%	-5.29%	6.59%	15.13%	11.63%	
USD/EUR		1.0831	0.06%	0.06%	-0.47%	-2.15%	-2.20%	4.62%	3.93%	-5.83%	-8.00%	
USD/GBP		1.2627	0.08%	-0.03%	-1.73%	-1.09%	-1.06%	4.42%	5.95%	-10.71%	-0.98%	
Equity Indices												
Papua New Guinea												
KS Index		6,427.11	0.00%	0.00%	0.19%	1.62%	1.62%	0.15%	0.75%	7.10%	-3.09%	
KS Home Index		16,414.11	0.00%	0.00%	0.74%	5.48%	5.48%	-1.70%	2.91%	5.07%	8.11%	
Australia												
All Ordinaries		8,044.90	0.24%	-1.33%	1.02%	2.75%	4.14%	8.00%	8.42%	-7.17%	13.55%	
S&P/ASX 100		6,529.80	0.16%	-1.38%	1.00%	2.41%	3.84%	7.63%	7.96%	-3.95%	13.28%	
S&P/ASX 20		4,348.60	-0.05%	-1.38%	0.82%	0.76%	2.17%	8.80%	8.33%	-1.83%	12.14%	
S&P/ASX 50		7,630.10	0.11%	-1.34%	1.05%	2.20%	3.59%	8.14%	8.52%	-3.01%	12.37%	
S&P/ASX 50 Accumulation		100,734.10	0.11%	-1.34%	1.08%	3.55%	4.95%	8.90%	13.42%	1.89%	17.00%	
S&P/ASX Midcap 50		9,633.40	0.44%	-1.63%	0.67%	3.82%	5.54%	4.39%	4.41%	-9.00%	18.46%	
S&P/ASX Small Ordinaries		3,086.80	0.55%	-1.18%	1.77%	5.35%	6.60%	8.00%	4.71%	-20.72%	14.24%	
S&P/ASX 200		7,789.08	0.20%	-1.36%	1.10%	2.61%	4.03%	7.69%	7.84%	-5.45%	13.02%	
S&P/ASX 200 Accumulation		99,496.71	0.20%	-1.36%	1.18%	3.89%	5.33%	8.40%	12.42%	-1.08%	17.23%	
S&P/ASX 300		7,741.65	0.20%	-1.35%	1.08%	2.73%	4.14%	7.67%	7.62%	-6.05%	13.38%	
S&P/ASX 200 Energy		10,781.60	-1.24%	0.07%	5.37%	1.49%	1.42%	-9.20%	-3.76%	39.71%	-1.97%	
S&P/ASX 200 Materials		17,958.90	0.38%	0.09%	3.58%	-7.86%	-7.94%	13.19%	11.11%	4.79%	6.84%	
S&P/ASX 200 Industrials		7,129.20	0.66%	-0.72%	1.16%	3.83%	4.59%	5.13%	10.13%	-6.18%	11.24%	
S&P/ASX 200 Consumer Discretionary		3,517.00	0.23%	-2.75%	-1.11%	8.54%	11.62%	5.79%	18.68%	-22.65%	21.31%	
S&P/ASX 200 Consumer Staples		12,009.70	-0.98%	-2.82%	-1.06%	-2.44%	0.38%	-0.08%	-1.85%	-7.39%	7.13%	
S&P/ASX 200 Healthcare		42,433.10	0.56%	-2.32%	0.48%	0.22%	2.59%	13.04%	2.31%	-8.41%	7.98%	
S&P/ASX 200 Financials		7,363.30	0.13%	-1.28%	-0.03%	9.60%	11.02%	6.57%	5.66%	-2.72%	20.20%	
S&P/ASX 200 Information Technology		2,194.60	1.19%	-3.62%	-3.85%	19.73%	24.23%	6.47%	30.41%	-34.25%	-2.79%	
S&P/ASX 200 Telecommunication Services		1,546.40	0.17%	-2.07%	-1.76%	-2.63%	-0.57%	6.83%	12.55%	-13.43%	28.46%	
S&P/ASX 200 Utilities		8,464.70	0.83%	2.18%	5.15%	3.49%	1.28%	-3.12%	-1.59%	24.19%	4.56%	
S&P/ASX 200 A-REIT		1,676.90	0.17%	-3.83%	3.05%	11.61%	16.05%	15.08%	12.67%	-24.00%	21.61%	
S&P/ASX 200 Financial-x-A-REIT		8,212.50	0.13%	-1.28%	-0.03%	9.60%	11.02%	6.57%	5.66%	-2.72%	20.20%	
North American												
DJIA		38,892.80	-0.03%	-1.70%	0.32%	3.19%	5.62%	12.48%	13.70%	-8.78%	18.73%	
S&P 500		5,202.39	-0.04%	-0.79%	1.65%	9.07%	10.16%	11.24%	24.23%	-19.44%	26.89%	
NASDAQ		16,253.96	0.03%	-0.87%	1.47%	8.28%	9.11%	13.56%	43.42%	-33.10%	21.39%	
Toronto S&P/TSX		22,260.30	-0.02%	0.34%	2.26%	6.21%	5.77%	7.25%	8.12%	-8.66%	21.74%	
Europe												
FTSE		7,943.47	0.41%	-0.12%	3.58%	2.72%	2.84%	1.65%	3.78%	0.91%	14.30%	
DAX		18,318.97	0.79%	-0.94%	3.23%	9.36%	10.39%	8.87%	20.31%	-12.35%	15.79%	
CAC 40		8,119.30	0.72%	-1.05%	1.24%	7.64%	8.78%	5.72%	16.52%	-9.50%	28.85%	
Asia												
Nikkei		39,347.04	0.91%	-1.15%	1.36%	17.58%	20.63%	5.04%	28.24%	-9.37%	4.91%	
Hang Seng		16,732.85	0.30%	1.16%	0.88%	-1.85%	-2.97%	-4.28%	-13.82%	-15.46%	-14.08%	
Shanghai		3,047.05	-0.72%	-0.99%	-0.70%	2.42%	2.23%	-4.36%	-3.70%	-15.13%	4.80%	
Sensex		74,742.50	0.67%	0.98%	1.69%	3.46%	1.95%	9.74%	18.74%	4.44%	21.99%	

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

	Closing prices 08-Apr-24	52 wk	Movement for the period	Day	Week	Month	YTD	Q1 2024	Q4 2023	2023	2022	2021	
Indices													
MSCI World USD Index	3,408.57	0.96	0.18%	-0.47%	1.23%	7.55%	8.47%	11.07%	21.77%	-19.46%	20.14%		
MSCI World Net TR USD Index	10,674.23	0.96	0.19%	-0.45%	1.39%	7.98%	8.88%	11.42%	23.79%	-18.14%	21.82%		
MSCI ACWI-ex-Australia TR AUD Index	18,302.64	0.91	-0.26%	-2.09%	1.52%	11.79%	14.06%	5.31%	23.23%	-12.52%	29.58%		
MSCI ACWI Net TR USD Index	417.06	0.97	0.20%	-0.33%	1.38%	7.46%	8.20%	11.03%	22.20%	-18.36%	18.54%		
MSCI ACWI Minimum Volatility USD	2,294.06	0.88	0.05%	-1.01%	-0.95%	2.84%	4.27%	6.14%	5.36%	-12.04%	11.95%		
MSCI EM Asia Net TR USD Index	633.00	0.96	0.20%	0.25%	0.81%	3.66%	3.35%	6.71%	7.76%	-21.11%	-5.08%		
MSCI EM Net TR USD Index	549.89	1.00	0.34%	0.73%	1.28%	3.01%	2.37%	7.86%	9.83%	-20.09%	-2.54%		
VIX Volatility S&P500	15.19	0.32	-5.24%	11.28%	-0.20%	22.01%	4.50%	-28.94%	-42.55%	25.84%	-24.31%		
Commodities													
Light Crude WTI Futures	US\$/bbl	86.43	0.73	-0.55%	3.25%	10.91%	20.63%	16.08%	-21.08%	-10.73%	6.11%	55.89%	
Brent Crude	US\$/bbl	90.38	0.75	-0.87%	3.39%	9.94%	17.32%	13.55%	-19.17%	-10.32%	9.89%	50.93%	
Gold	US\$/oz	2,351.00	1.00	0.24%	4.16%	7.42%	13.48%	8.04%	11.02%	13.45%	-0.31%	-3.34%	
Silver	US\$/oz	27.81	1.00	1.11%	10.90%	12.51%	15.45%	3.45%	7.29%	0.19%	2.67%	-11.35%	
Copper	US\$/lb	4.28	1.00	0.94%	5.62%	8.85%	9.91%	2.99%	4.09%	2.10%	-14.77%	27.05%	
Iron Ore	US\$/mt	95.59	0.02	-1.69%	0.77%	-14.05%	-26.66%	-27.22%	12.93%	19.98%	-3.57%	-27.05%	
Malaysian Palm Oil* RM/tn		4,514	0.95	-1.10%	2.17%	7.27%	23.27%	18.10%	-0.73%	-12.20%	-19.15%	32.59%	
LNG *Jap/Korea	US\$/mmBtu	9.58	0.14	0.31%	0.42%	13.11%	-16.88%	-17.23%	-21.26%	-60.97%	-3.21%	113.25%	
ICCO Cocoa	US\$/mt	9,895	0.97	1.02%	-2.22%	35.01%	135.82%	132.75%	22.76%	61.38%	3.17%	-3.19%	
ICO Coffee	US cents/lb	211	0.98	-0.66%	10.06%	8.62%	12.11%	0.29%	28.84%	12.55%	-26.01%	76.30%	
Equities													
Domestic													
PGK													
Arbitrage													
PNGX													
Bank South Pacific		14.64	16.12	1.00	0.00%	0.00%	0.06%	17.66%	17.66%	2.16%	10.39%	1.31%	2.08%
Credit Corporation			2.11	1.00	0.00%	0.00%	0.00%	5.50%	5.50%	-2.44%	8.11%	10.12%	-1.18%
City Pharmacy			0.79	0.36	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	-12.22%	-5.26%	90.00%
Kina Asset Management Limited			1.15	1.00	0.00%	0.00%	12.75%	27.78%	27.78%	0.00%	-5.26%	-4.04%	10.00%
Kina Securities Limited		2.30	2.95	1.00	0.00%	0.00%	1.72%	18.00%	18.00%	3.73%	-9.09%	-6.78%	-1.67%
Steamship Trading Company		33.78	45.00	1.00	0.00%	0.00%	0.00%	26.90%	26.90%	0.00%	0.00%	0.00%	0.00%
Santos Limited		19.51	19.36	1.00	0.00%	0.00%	0.26%	0.68%	0.68%	0.10%	0.68%		
NGP Agmark Limited			0.69	1.00	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	-1.43%	6.06%
Newmont Corporation		150.16	145.00	1.00	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%		
Australia													
A2 Milk Company Limited		5.77	0.81	-0.52%	-7.68%	-2.86%	35.45%	46.71%	0.47%	-38.08%	26.01%	-52.31%	
ANZ Banking Group Limited		29.22	0.92	0.27%	-0.61%	-0.07%	12.73%	13.43%	1.01%	8.95%	-13.52%	21.19%	
BSP Financial Group		5.89	0.44	0.17%	2.61%	3.51%	8.67%	5.90%	5.24%	10.61%	14.75%	-17.88%	
BHP Billiton Limited		44.25	0.26	-0.23%	-0.05%	3.34%	-12.22%	-12.18%	13.92%	10.48%	9.95%	-2.19%	
Boral Limited		5.99	0.86	0.84%	-2.12%	-2.12%	11.13%	13.54%	21.12%	86.51%	-52.62%	23.23%	
Bougainville Copper Limited		0.60	0.60	3.45%	-0.83%	-16.67%	76.47%	77.94%	11.48%	-2.86%	14.75%	5.17%	
Bank of Queensland		6.19	0.82	-1.59%	-2.06%	1.14%	1.81%	3.95%	5.92%	-11.88%	-14.71%	4.52%	
Brambles Limited		15.90	0.92	0.13%	-1.55%	3.99%	16.91%	18.75%	-5.03%	12.68%	13.55%	0.28%	
Commonwealth Bank of Australia		118.19	0.87	0.13%	-1.79%	0.05%	5.72%	7.64%	11.83%	8.97%	1.58%	23.01%	
CSL		281.46	0.63	0.50%	-2.24%	0.09%	-1.81%	0.44%	14.29%	-0.39%	-1.02%	2.66%	
Fortescue Mining		24.86	0.54	0.32%	-3.27%	-0.72%	-14.33%	-11.44%	38.72%	41.49%	6.77%	-18.01%	
Horizon Oil Ltd		0.18	1.00	0.00%	0.00%	5.88%	16.13%	16.13%	-13.89%	19.23%	41.30%	48.39%	
Kina Securities Ltd		0.93	1.00	4.52%	3.93%	11.45%	15.63%	11.25%	1.91%	3.23%	-9.36%	-5.00%	
Kina Petroleum Ltd		0.06	1.00	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	
Macquarie Group Ltd		192.94	0.84	-1.05%	-3.39%	-2.09%	5.07%	8.75%	9.48%	9.98%	-18.71%	48.32%	
Mirvac Group		2.32	0.83	0.43%	-1.69%	8.41%	11.00%	12.92%	-1.88%	-1.88%	-26.80%	10.23%	
National Australia Bank		34.45	0.93	0.35%	-0.55%	1.23%	12.21%	12.83%	5.61%	2.13%	4.23%	27.61%	
Newmont Corporation		60.41	0.97	6.56%	12.47%	18.17%	-1.13%	8.62%	-3.53%	9.72%	47.33%	10.08%	
Origin Energy Ltd		9.45	1.00	1.83%	2.72%	6.78%	11.57%	8.62%	-3.53%	9.72%	47.33%	10.08%	
Pilbara Minerals Ltd		3.81	0.27	1.06%	-0.52%	-4.75%	-3.54%	-3.04%	-8.14%	5.33%	17.19%	267.82%	
Qbe Insurance Group Ltd		17.89	0.92	-0.50%	-1.32%	4.74%	20.80%	22.42%	-5.73%	10.28%	18.33%	33.06%	
Rio Tinto Limited		121.76	0.55	1.00%	0.00%	5.34%	-10.25%	-10.25%	19.47%	16.54%	16.28%	-12.05%	
ResMed Inc		28.79	0.51	1.12%	-4.51%	3.19%	13.17%	18.51%	7.80%	-17.83%	-13.47%	31.40%	
Santos Limited		7.85	0.84	-1.01%	1.29%	9.79%	3.29%	1.97%	-3.80%	6.44%	13.15%	0.64%	
Steamship Trading Company		13.59	1.00	0.00%	0.00%	6.59%	8.72%	8.72%	2.29%	19.05%	5.00%	1.52%	
Suncorp Metway Limited		16.34	0.97	0.55%	-0.24%	5.28%	17.98%	18.27%	-0.86%	15.03%	8.76%	13.66%	
Transurban Group		13.26	0.43	0.76%	-0.45%	-1.41%	-3.28%	-2.84%	8.04%	5.62%	-6.08%	1.17%	
Telstra Corporation Limited		3.81	0.08	-0.52%	-1.30%	0.00%	-3.79%	-2.53%	2.86%	-0.75%	-4.55%	40.27%	
Treasury Wine Estates Limited		12.71	0.63	-1.17%	2.09%	3.50%	17.90%	15.49%	-12.57%	-20.79%	9.94%	31.70%	
Westpac Banking Corporation		26.09	0.79	0.27%	-0.04%	-2.72%	13.93%	13.97%	8.27%	-1.93%	9.37%	10.22%	
Worley Limited		16.77	0.72	0.54%	0.12%	1.57%	-3.95%	-4.07%	0.29%	16.40%	41.11%	-7.48%	
Woolworths Limited		32.38	0.08	-0.28%	-2.38%	-1.13%	-12.96%	-10.83%	-0.32%	10.85%	-11.71%	-3.31%	
International													
iShare MSCI All Asia ex Japan	USD \$	68.33	0.76	0.51%	0.33%	0.74%	2.64%	1.80%	4.82%	2.72%	-21.64%	-7.74%	
Blackrock Int Equity Fund*	AUD \$	24.79	0.91	1.21%	-1.70%	1.93%	12.43%	14.38%	4.26%	16.82%	-15.90%	24.76%	
Blackrock Australian Equity Fund*	AUD \$	1.90	0.86	-0.57%	-2.00%	-1.26%	1.62%	3.69%	8.58%	7.90%	-11.03%	11.82%	
Vanguard International Share*	AUD \$	3.36	0.84	0.96%	-1.96%	0.36%	10.06%	13.56%	3.92%	17.60%	-16.11%	23.54%	
Vanguard FTSE World exUS	USD \$	58.62	0.99	0.51%	0.24%	0.70%	4.42%	4.47%	8.23%	11.97%	-18.18%	5.00%	
Vanguard FTSE Europe	USD \$	67.10	0.96	0.51%	-0.18%	0.37%	4.06%	4.44%	11.31%	16.31%	-18.76%	13.28%	
iShares Core MSCI Europe	USD \$	57.66	0.97	0.56%	-0.12%	0.80%	4.80%	5.14%	10.79%	15.83%	-18.33%	13.42%	
iShares Asia 50	USD \$	61.55	0.84	0.31%	0.28%	3.10%	6.18%	4.73%	4.54%	2.17%	-25.89%	-12.17%	
iShares MSCI Japan	USD \$	70.22	0.89	0.50%	-0.09%	0.89%	9.48%	11.24%	6.39%	17.82%	-18.70%	-0.89%	
Acadian Global Managed Volatility Equity Fund		1.70	0.81	0.00%	-2.27%	0.50%	8.27%	10.78%	-0.63%	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		1.56	0.81	-1.70%	-1.63%	-1.04%	7.26%	9.04%	1.23%	10.23%	-10.12%	13.49%	

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