

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

10-Sep-24

		Closing prices 09-Sep-24	52 wk	Movement for the period				Q2 2024	Q1 2024	2023	2022	2021
				Day	Week	Month	YTD					
		Change to today's price from closing prices of prior period						For interest rates, rate at end of each respective year reported.				
Interest Rates												
Central Bank Bills												
7 days	C-bill auctions on Thursday; reported on Friday	3.00%		0.00%	0.00%	0.50%	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%	0.00%	2.74%	2.72%	1.95%
Treasury Bills												
91 days		3.54%		0.00%	0.00%	0.00%	1.22%	0.00%	0.00%		2.32%	2.32%
182 days	Tbill auctions are regular Wednesdays	4.99%	1.00	0.00%	0.08%	0.19%	2.99%	1.15%	-0.15%	2.00%	2.69%	4.29%
273 days	reported Thursdays	5.50%	0.00	0.00%	0.10%	0.23%	2.96%	0.19%	-0.09%	2.54%	2.95%	5.95%
364 days		7.02%		0.00%	0.12%	0.65%	3.45%	1.06%	-0.28%	3.57%	4.27%	7.04%
Government Inscribed Stock												
GIS 2Y 2024-26		4.93%		0.00%	0.00%	0.00%	1.00%	0.62%	0.38%	3.93%	4.20%	8.50%
GIS 3Y 2024-27		5.96%		0.00%	0.00%	0.00%	1.80%	1.55%	0.25%	4.16%	9.00%	9.00%
GIS 4Y 2024-28		4.49%		0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	4.49%	5.16%	9.84%
GIS 5Y 2024-29		5.70%		0.00%	0.00%	0.00%	0.46%	-0.04%	-0.51%	5.24%	5.24%	9.70%
GIS 6Y 2024-30		5.20%		0.00%	0.00%	0.00%	0.21%	0.17%	0.04%	4.99%	0.00%	0.00%
GIS 7Y 2024-31		5.49%		0.00%	0.00%	0.00%	0.22%	0.17%	0.05%	5.27%	5.56%	9.80%
GIS 8Y 2024-32		5.57%		0.00%	0.00%	0.00%	0.15%	0.08%	0.07%	5.42%	5.44%	0.00%
GIS 9Y 2024-33		5.79%		0.00%	0.00%	0.00%	0.23%	0.13%	0.10%	5.56%	5.44%	9.90%
GIS 10Y 2024-34		6.08%		0.00%	0.00%	0.00%	0.34%	0.07%	0.13%	5.74%	5.44%	9.90%
Kina Facility Rate		3.00%	0.67	0.00%	0.00%	0.50%	-0.50%	0.50%	-1.50%	3.50%	3.25%	3.00%
Ten year Government Bond yields												
United States		3.70%	0.00	-0.01%	-0.20%	-0.20%	-0.18%	0.20%	0.32%	3.88%	3.87%	1.51%
United Kingdom		3.86%	0.34	-0.03%	-0.20%	-0.06%	0.32%	0.24%	0.40%	3.54%	3.67%	0.97%
Australia		3.95%	0.09	0.07%	-0.06%	-0.09%	0.00%	0.35%	0.01%	3.96%	4.05%	1.67%
New Zealand		4.23%	0.07	0.05%	-0.08%	-0.02%	-0.09%	0.13%	0.22%	4.32%	4.47%	2.39%
France		2.89%	0.41	0.00%	-0.16%	-0.09%	0.33%	0.49%	0.25%	2.56%	3.12%	0.20%
Japan		0.90%	0.63	0.05%	-0.01%	0.05%	0.29%	0.33%	0.11%	0.61%	0.42%	0.07%
Australia RBA Cash Rate		4.35%		0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	4.35%	3.10%	0.10%
PNG CPI Index Latest 12 mth % change		0.10%						-0.70%	-2.10%	3.90%	3.40%	5.70%
Currencies												
PGK/USD		0.2563	0.00	-0.04%	-0.12%	-0.58%	-4.47%	-1.92%	-1.19%	-5.53%	-0.35%	0.00%
PGK/AUD		0.3844	0.13	0.84%	1.42%	-1.81%	-1.94%	-3.42%	3.67%	-6.44%	6.67%	6.19%
PGK/GBP		0.1954	0.04	0.46%	0.00%	-3.22%	-7.04%	-1.95%	-0.14%	-10.82%	11.60%	1.00%
PGK/NZD		0.4161	0.14	0.85%	1.12%	-2.96%	-1.44%	-3.07%	4.83%	-5.95%	7.55%	5.78%
PGK/JPY		36.650	0.02	0.27%	-2.32%	-3.43%	-3.32%	4.31%	5.86%	0.69%	14.75%	11.64%
AUD/USD		0.6668	0.68	-0.88%	-1.54%	1.26%	-2.59%	1.55%	-4.69%	0.99%	-6.60%	-5.83%
USD/JPY		142.980	0.09	0.29%	-2.22%	-2.86%	1.20%	6.33%	7.16%	6.59%	15.13%	11.63%
EUR/USD		1.1070	0.86	-0.45%	0.12%	1.37%	0.01%	-1.22%	-2.20%	3.93%	-5.83%	-8.00%
GBP/USD		1.3115	0.91	-0.52%	-0.13%	2.70%	2.73%	0.03%	-1.06%	5.95%	-10.71%	-0.98%
Equity Indices												
Papua New Guinea												
KSI		6,530.82	0.95	0.00%	0.04%	-0.17%	3.26%	0.85%	1.62%	0.75%	7.10%	-3.09%
KSI Home Index		18,786.25	1.00	0.00%	0.00%	9.04%	20.73%	2.27%	5.48%	2.91%	5.07%	8.11%
Australia												
All Ordinaries		8,191.86	0.89	-0.28%	-1.67%	2.03%	4.63%	-1.72%	4.14%	8.42%	-7.17%	13.55%
S&P/ASX 100		6,747.08	0.92	-0.27%	-1.33%	2.64%	5.82%	-1.40%	3.84%	7.96%	-3.95%	13.28%
S&P/ASX 20		4,547.20	0.91	-0.32%	-1.29%	2.61%	5.36%	0.13%	2.17%	8.33%	-1.83%	12.14%
S&P/ASX 50		7,903.10	0.93	-0.22%	-1.24%	2.74%	5.86%	-1.11%	3.59%	8.52%	-3.01%	12.37%
S&P/ASX 50 Accumulation		106,038.00	0.95	-0.17%	-0.80%	3.71%	9.00%	-0.44%	4.95%	13.42%	1.89%	17.00%
S&P/ASX Midcap 50		9,804.90	0.87	-0.61%	-1.97%	1.95%	5.67%	-3.22%	5.54%	4.41%	-9.00%	18.46%
S&P/ASX Small Ordinaries		2,886.30	0.58	-0.80%	-3.39%	-1.94%	-1.49%	-4.82%	6.60%	4.71%	-20.72%	14.24%
S&P/ASX 200		7,988.09	0.91	-0.32%	-1.50%	2.23%	5.23%	-1.64%	4.03%	7.84%	-5.45%	13.02%
S&P/ASX 200 Accumulation		103,564.00	0.94	-0.26%	-1.11%	3.14%	8.14%	-1.05%	5.33%	12.42%	-1.08%	17.23%
S&P/ASX 300		7,917.04	0.90	-0.32%	-1.54%	2.17%	5.06%	-1.78%	4.14%	7.62%	-6.05%	13.38%
S&P/ASX 200 Energy		8,410.30	0.00	-0.78%	-10.76%	-9.93%	-20.83%	-6.89%	1.42%	-3.76%	39.71%	-1.97%
S&P/ASX 200 Materials		15,543.10	0.00	0.03%	-4.74%	-4.13%	-20.25%	-5.93%	-7.94%	11.11%	4.79%	6.84%
S&P/ASX 200 Industrials		7,394.00	0.94	-0.56%	-1.17%	6.10%	7.69%	-5.15%	4.59%	10.13%	-6.18%	11.24%
S&P/ASX 200 Consumer Discretionary		3,718.20	0.81	-0.82%	-2.47%	-0.39%	14.75%	-2.91%	11.62%	18.68%	-22.65%	21.31%
S&P/ASX 200 Consumer Staples		12,662.70	0.77	0.26%	-1.83%	0.06%	2.86%	0.16%	0.38%	-1.85%	-7.39%	7.13%
S&P/ASX 200 Healthcare		45,088.50	0.89	-0.68%	-1.36%	-1.57%	6.49%	1.88%	2.59%	2.31%	-8.41%	7.98%
S&P/ASX 200 Financials		8,389.10	0.98	-0.58%	0.84%	8.11%	24.87%	2.66%	11.02%	5.66%	-2.72%	20.20%
S&P/ASX 200 Information Technology		2,567.30	0.98	0.40%	1.04%	12.73%	40.07%	2.83%	24.23%	30.41%	-34.25%	-2.79%
S&P/ASX 200 Telecommunication Services		1,588.50	0.74	-0.21%	-0.84%	1.75%	0.02%	-4.93%	-0.57%	12.55%	-13.43%	28.46%
S&P/ASX 200 Utilities		8,592.80	0.52	0.17%	-2.75%	-5.81%	5.05%	12.08%	1.28%	-1.59%	24.19%	4.56%
S&P/ASX 200 A-REIT		1,772.60	1.00	0.89%	1.69%	5.24%	17.98%	-6.84%	16.05%	12.67%	-24.00%	21.61%
S&P/ASX 200 Financial-x-A-REIT		9,356.60	0.98	-0.58%	0.84%	8.11%	24.87%	2.66%	11.02%	5.66%	-2.72%	20.20%
North American												
DJIA		40,829.59	0.92	1.20%	-1.76%	3.74%	8.33%	-1.73%	5.62%	13.70%	-8.78%	18.73%
S&P 500		5,471.05	0.87	1.16%	-3.14%	2.37%	14.70%	3.92%	10.16%	24.23%	-19.44%	26.89%
NASDAQ		16,884.60	0.71	1.16%	-4.68%	0.62%	12.48%	8.26%	9.11%	43.42%	-33.10%	21.39%
Toronto S&P/TSX		23,027.15	0.93	1.08%	-1.37%	2.80%	9.87%	-1.31%	5.77%	8.12%	-8.66%	21.74%
Europe												
FTSE		8,270.84	0.85	1.09%	-1.11%	0.74%	6.95%	2.66%	2.84%	3.78%	0.91%	14.30%
DAX		18,443.56	0.89	0.77%	-2.57%	4.05%	10.10%	-1.39%	10.39%	20.31%	-12.35%	15.79%
CAC 40		7,425.26	0.44	0.99%	-2.89%	2.41%	-1.56%	-8.85%	8.78%	16.52%	-9.50%	28.85%
Asia												
Nikkei		36,215.75	0.49	-0.48%	-6.42%	3.40%	8.22%	-1.95%	20.63%	28.24%	-9.37%	4.91%
Hang Seng		17,196.96	0.48	-1.42%	-2.80%	0.50%	0.88%	7.12%	-2.97%	-13.82%	-15.46%	-14.08%
Shanghai		2,736.49	0.07	-1.06%	-2.65%	-4.26%	-8.02%	-2.43%	2.23%	-3.70%	-15.13%	4.80%
Sensex		81,559.54	0.95	0.46%	-1.21%	2.40%	12.90%	7.31%	1.95%	18.74%	4.44%	21.99%

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10-Sep-24

		Closing prices	52	Movement for the period				Q2 2024	Q1 2024	2023	2022	2021	
		09-Sep-24	wk	Day	Week	Month	YTD						
Indices													
MSCI World USD Index		3,546.40	0.88	0.79%	-3.09%	2.90%	11.90%	2.15%	8.47%	21.77%	-19.46%	20.14%	
MSCI World Net TR USD Index		11,180.42	0.88	0.80%	-3.05%	3.03%	13.10%	2.63%	8.88%	23.79%	-18.14%	21.82%	
MSCI ACWI-ex-Australia TR AUD Index		19,018.58	0.89	1.76%	-1.03%	2.21%	16.16%	0.28%	14.06%	23.23%	-12.52%	29.58%	
MSCI ACWI Net TR USD Index		436.05	0.88	0.61%	-3.04%	2.68%	12.35%	2.87%	8.20%	22.20%	-18.36%	18.54%	
MSCI ACWI Minimum Volatility USD		2,484.37	0.94	0.20%	-0.99%	4.06%	11.37%	-0.20%	4.27%	5.36%	-12.04%	11.95%	
MSCI EM Asia Net TR USD Index		662.36	0.73	-1.19%	-3.19%	-0.54%	8.47%	7.44%	3.35%	7.76%	-21.11%	-5.08%	
MSCI EM Net TR USD Index		565.68	0.75	-1.05%	-2.95%	-0.37%	5.97%	5.00%	2.37%	9.83%	-20.09%	-2.54%	
VIX Volatility S&P500		19.45	0.28	-13.09%	25.08%	-6.08%	56.22%	-4.38%	4.50%	-42.55%	25.84%	-24.31%	
Commodities													
Light Crude WTI Futures		68.71	0.04	1.54%	-6.58%	-14.18%	-4.10%	-1.96%	16.08%	-10.73%	6.11%	55.89%	
Brent Crude		71.84	0.09	1.10%	-7.33%	-12.71%	-6.75%	-1.22%	13.55%	-10.32%	9.89%	50.93%	
Gold		2,532.70	0.96	0.32%	0.20%	1.15%	22.25%	4.52%	8.04%	13.45%	-0.31%	-3.34%	
Silver		28.65	0.67	1.66%	-1.69%	2.30%	18.95%	18.64%	3.45%	0.19%	2.37%	-11.35%	
Copper		4.14	0.38	1.74%	-1.59%	0.99%	6.53%	9.60%	2.99%	2.10%	-14.77%	27.05%	
Iron Ore		87.19	0.02	0.97%	-8.11%	-8.92%	-33.10%	6.75%	-27.22%	19.98%	-3.57%	-27.05%	
Malaysian Palm Oil* RM/tn		3,985.00	0.43	0.13%	-1.17%	4.05%	8.82%	-8.07%	18.10%	-12.20%	-19.15%	32.59%	
LNG *Jap/Korea		13.78	0.54	-0.07%	-2.20%	9.15%	19.62%	32.51%	-17.23%	-60.97%	-3.21%	113.25%	
ICCO Cocoa		9,839.00	0.76	4.02%	1.79%	12.69%	134.49%	-20.86%	132.75%	61.38%	3.17%	-3.19%	
ICO Coffee		249.45	0.90	3.92%	0.50%	3.57%	32.47%	21.23%	0.29%	12.55%	-26.01%	76.30%	
Equities													
Domestic													
			PGK	Arbitrage		PNGX		Percentage changes					
Bank South Pacific		16.13	18.00	1.00	0.00%	2.62%	2.62%	31.39%	8.56%	17.66%	10.39%	1.31%	2.08%
Credit Corporation			2.50	1.06	0.00%	0.00%	12.11%	25.00%	2.37%	5.50%	8.11%	10.12%	-1.18%
City Pharmacy			0.79	1.00	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	-12.22%	-5.26%	90.00%
Kina Asset Management Limited			1.30	1.00	0.00%	0.00%	4.00%	44.44%	8.70%	27.78%	-5.26%	-4.04%	10.00%
Kina Securities Limited		2.64	3.10	1.00	0.00%	1.64%	1.31%	24.00%	3.39%	18.50%	-9.09%	-6.78%	-1.67%
Steamship Trading Company		36.42	48.00	1.00	0.00%	0.00%	0.00%	35.36%	6.67%	26.90%	0.00%	0.00%	0.00%
Santos Limited		17.90	19.45	0.62	0.00%	-0.31%	-0.77%	1.14%	0.10%	0.68%	0.68%	0.00%	0.00%
NGP Agmark Limited			0.75	1.00	0.00%	0.00%	0.00%	8.70%	0.00%	0.00%	0.00%	-1.43%	6.06%
Newmont Corporation		195.66	146.00	1.00	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
Australia													
A2 Milk Company Limited			5.53	0.50	-0.54%	-3.49%	-18.68%	29.81%	8.32%	46.71%	-38.08%	26.01%	-52.31%
ANZ Banking Group Limited			31.52	0.97	-0.85%	2.80%	11.69%	21.60%	-3.95%	13.43%	8.95%	-13.52%	21.19%
BSP Financial Group			6.20	0.52	-2.21%	0.98%	-3.13%	14.39%	12.37%	5.90%	10.61%	14.75%	-17.88%
BHP Billiton Limited			38.76	0.03	0.81%	-3.89%	-4.63%	-23.11%	-3.59%	-12.18%	10.48%	9.95%	-2.19%
Boral Limited			5.83	0.75	0.00%	0.00%	0.00%	8.16%	-4.74%	13.54%	86.51%	-52.62%	23.23%
Bougainville Copper Limited			0.45	0.29	2.30%	-2.20%	-3.26%	30.88%	-19.83%	77.94%	-2.86%	14.75%	5.17%
Bank of Queensland			6.45	1.00	0.31%	0.78%	5.05%	6.09%	-8.07%	3.95%	-11.88%	-14.71%	4.52%
Brambles Limited			18.51	0.96	-0.64%	1.93%	21.86%	36.10%	-10.03%	18.75%	12.68%	13.55%	0.28%
Commonwealth Bank of Australia			142.95	0.99	-0.36%	0.83%	9.52%	27.86%	5.85%	7.64%	8.97%	1.58%	23.01%
CSL			300.41	0.86	-1.18%	-1.74%	-2.76%	4.80%	2.53%	0.44%	-0.39%	-1.02%	2.66%
Fortescue Mining			16.20	0.61	0.50%	-10.89%	-11.18%	-44.18%	-16.69%	-11.44%	41.49%	6.77%	-18.01%
Horizon Oil Ltd			0.19	0.64	-2.63%	-5.13%	-5.13%	19.35%	0.00%	16.13%	19.23%	41.30%	48.39%
Kina Securities Ltd			1.02	0.80	1.00%	-6.02%	1.50%	26.88%	4.49%	11.25%	3.23%	-9.36%	-5.00%
Macquarie Group Ltd			223.72	0.98	-0.64%	3.08%	9.49%	21.83%	2.50%	8.75%	9.98%	-18.71%	48.32%
Mirvac Group			2.20	0.70	1.85%	5.26%	11.68%	5.26%	-20.76%	12.92%	-1.88%	-26.80%	10.23%
National Australia Bank			38.93	0.90	-0.31%	0.72%	8.17%	26.81%	4.59%	12.83%	2.13%	4.23%	27.61%
Newmont Corporation			75.21	0.96	-2.59%	-2.97%	3.60%	23.09%	0.00%	0.00%	0.00%	0.00%	0.00%
Origin Energy Ltd			9.56	0.56	-0.52%	-3.53%	-9.38%	12.87%	18.04%	8.62%	9.72%	47.33%	10.08%
Pilbara Minerals Ltd			2.41	0.00	0.00%	-15.14%	-19.13%	-38.99%	-19.84%	-3.04%	5.33%	17.19%	267.82%
Qbe Insurance Group Ltd			16.22	0.48	-0.43%	1.82%	0.19%	9.52%	-4.08%	22.42%	10.28%	18.33%	33.06%
Rio Tinto Limited			106.83	0.04	-0.18%	-2.83%	-7.01%	-21.25%	-2.27%	-10.25%	16.54%	16.28%	-12.05%
ResMed Inc			36.63	1.00	0.16%	1.72%	10.90%	43.99%	-3.48%	18.51%	-17.83%	-13.47%	31.40%
Santos Limited			6.88	0.09	-0.58%	-5.75%	-9.71%	-9.47%	-1.16%	1.97%	6.44%	13.15%	0.64%
Steamship Trading Company			14.00	0.41	0.00%	0.00%	0.00%	12.00%	3.02%	8.72%	19.05%	5.00%	1.52%
Suncorp Metway Limited			17.75	0.94	-1.33%	-0.34%	5.40%	28.16%	6.29%	18.27%	15.03%	8.76%	13.66%
Transurban Group			13.60	0.82	-0.51%	0.00%	4.29%	-0.80%	-6.91%	-2.84%	5.62%	-6.08%	1.17%
Telstra Corporation Limited			3.92	0.76	-0.25%	-0.25%	1.29%	-1.01%	-6.22%	-2.53%	-0.75%	-4.55%	40.27%
Treasury Wine Estates Limited			11.49	0.48	3.05%	1.23%	-5.59%	6.59%	-0.08%	15.49%	-20.79%	9.94%	31.70%
Westpac Banking Corporation			31.87	0.98	-0.72%	0.85%	12.93%	39.17%	4.33%	13.97%	-1.93%	9.37%	10.22%
Worley Limited			14.75	0.23	0.96%	-1.40%	3.95%	-15.52%	-10.57%	-4.07%	16.40%	41.11%	-7.48%
Woolworths Limited			34.64	0.56	0.00%	-3.29%	2.45%	-6.88%	1.87%	-10.83%	10.85%	-11.71%	-3.31%
International													
Blackrock Int Equity Fund*		AUD \$	24.49	0.78	-1.27%	-2.88%	0.14%	11.07%	0.98%	14.38%	16.82%	-15.90%	24.76%
Vanguard International Share*		AUD \$	3.43	0.88	1.76%	-1.18%	2.21%	12.30%	-0.82%	13.56%	17.60%	-16.11%	23.54%