

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-Sep-24

		Closing prices 11-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	5.00%	1.00	0.01%	0.01%	0.20%	3.00%	1.15%	-0.15%	2.00%	2.69%	4.29%	
273 days	reported Thursdays	5.60%	0.00	0.10%	0.10%	0.33%	3.06%	0.19%	-0.09%	2.54%	2.95%	5.95%	
364 days		7.10%		0.08%	0.08%	0.56%	3.53%	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		3.65%	0.01	0.01%	-0.10%	-0.18%	-0.23%	0.20%	0.32%	3.88%	3.87%	1.51%	
United Kingdom		3.76%	0.26	-0.06%	-0.17%	-0.06%	0.22%	0.24%	0.40%	3.54%	3.67%	0.97%	
Australia		3.85%	0.00	-0.06%	-0.10%	-0.08%	-0.11%	0.35%	0.01%	3.96%	4.05%	1.67%	
New Zealand		4.15%	0.01	-0.06%	-0.07%	-0.02%	-0.17%	0.13%	0.22%	4.32%	4.47%	2.39%	
France		2.83%	0.37	-0.02%	-0.11%	-0.09%	0.27%	0.49%	0.25%	2.56%	3.12%	0.20%	
Japan		0.86%	0.55	-0.04%	-0.03%	0.03%	0.24%	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		0.2562	0.00	0.00%	-0.08%	-0.54%	-4.51%	-1.92%	-1.19%	-5.53%	-0.35%	0.00%	
PGK/AUD		0.3848	0.13	0.13%	0.52%	-0.98%	-1.84%	-3.42%	3.67%	-6.44%	6.67%	6.19%	
PGK/GBP		0.1956	0.04	-0.20%	0.00%	-2.64%	-6.95%	-1.95%	-0.14%	-10.82%	11.60%	1.00%	
PGK/NZD		0.4168	0.15	0.10%	0.39%	-2.69%	-1.28%	-3.07%	4.83%	-5.95%	7.55%	5.78%	
PGK/JPY		36.210	0.00	-1.28%	-2.77%	-4.41%	-4.48%	4.31%	5.86%	0.69%	14.75%	11.64%	
AUD/USD		0.6659	0.66	-0.12%	-0.58%	0.44%	-2.72%	1.55%	-4.69%	0.99%	-6.60%	-5.83%	
USD/JPY		141.340	0.01	-1.28%	-2.69%	-3.87%	0.04%	6.33%	7.16%	6.59%	15.13%	11.63%	
EUR/USD		1.1046	0.83	0.10%	-0.06%	0.52%	-0.21%	-1.22%	-2.20%	3.93%	-5.83%	-8.00%	
GBP/USD		1.3099	0.89	0.18%	-0.08%	2.14%	2.61%	0.03%	-1.06%	5.95%	-10.71%	-0.98%	
Equity Indices													
Papua New Guinea													
KSI		6,531.25	0.95	0.01%	-0.18%	0.12%	3.27%	0.85%	1.62%	0.75%	7.10%	-3.09%	
KSI Home Index		18,795.47	1.00	0.00%	0.05%	9.10%	20.78%	2.27%	5.48%	2.91%	5.07%	8.11%	
Australia													
All Ordinaries		8,195.19	0.89	-0.27%	0.47%	1.55%	4.67%	-1.72%	4.14%	8.42%	-7.17%	13.55%	
S&P/ASX 100		6,743.20	0.92	-0.32%	0.53%	2.15%	5.76%	-1.40%	3.84%	7.96%	-3.95%	13.28%	
S&P/ASX 20		4,538.10	0.90	-0.48%	0.49%	2.13%	5.15%	0.13%	2.17%	8.33%	-1.83%	12.14%	
S&P/ASX 50		7,899.20	0.92	-0.31%	0.60%	2.46%	5.81%	-1.11%	3.59%	8.52%	-3.01%	12.37%	
S&P/ASX 50 Accumulation		106,015.30	0.95	-0.29%	0.82%	3.46%	8.98%	-0.44%	4.95%	13.42%	1.89%	17.00%	
S&P/ASX Midcap 50		9,793.90	0.87	-0.43%	0.01%	0.13%	5.55%	-3.22%	5.54%	4.41%	-9.00%	18.46%	
S&P/ASX Small Ordinaries		2,912.10	0.63	0.20%	0.09%	-2.05%	-0.61%	-4.82%	6.60%	4.71%	-20.72%	14.24%	
S&P/ASX 200		7,987.87	0.91	-0.30%	0.47%	1.75%	5.23%	-1.64%	4.03%	7.84%	-5.45%	13.02%	
S&P/ASX 200 Accumulation		103,596.09	0.94	-0.27%	0.67%	2.68%	8.17%	-1.05%	5.33%	12.42%	-1.08%	17.23%	
S&P/ASX 300		7,919.79	0.90	-0.27%	0.48%	1.72%	5.09%	-1.78%	4.14%	7.62%	-6.05%	13.38%	
S&P/ASX 200 Energy		8,368.50	0.00	-1.41%	-7.94%	-10.86%	-21.22%	-6.89%	1.42%	-3.76%	39.71%	-1.97%	
S&P/ASX 200 Materials		15,759.80	0.66	1.67%	1.02%	-1.22%	-19.14%	-5.93%	-7.94%	11.11%	4.79%	6.84%	
S&P/ASX 200 Industrials		7,386.00	0.93	-0.22%	-0.27%	4.59%	7.58%	-5.15%	4.59%	10.13%	-6.18%	11.24%	
S&P/ASX 200 Consumer Discretionary		3,730.40	0.82	0.28%	-0.30%	-1.74%	15.13%	-2.91%	11.62%	18.68%	-22.65%	21.31%	
S&P/ASX 200 Consumer Staples		12,697.50	0.79	0.05%	1.56%	-0.15%	3.14%	0.16%	0.38%	-1.85%	-7.39%	7.13%	
S&P/ASX 200 Healthcare		45,073.80	0.89	-0.30%	-0.52%	-0.37%	6.45%	1.88%	2.59%	2.31%	-8.41%	7.98%	
S&P/ASX 200 Financials		8,317.10	0.95	-1.46%	0.98%	5.68%	23.80%	2.66%	11.02%	5.66%	-2.72%	20.20%	
S&P/ASX 200 Information Technology		2,546.00	0.96	-1.40%	1.51%	9.58%	38.91%	2.83%	24.23%	30.41%	-34.25%	-2.79%	
S&P/ASX 200 Telecommunication Services		1,594.00	0.77	-0.44%	0.88%	2.16%	0.37%	-4.93%	-0.57%	12.55%	-13.43%	28.46%	
S&P/ASX 200 Utilities		8,683.70	0.58	0.58%	0.08%	-5.38%	6.16%	12.08%	1.28%	-1.59%	24.19%	4.56%	
S&P/ASX 200 A-REIT		1,776.90	1.00	0.27%	3.55%	3.32%	18.27%	-6.84%	16.05%	12.67%	-24.00%	21.61%	
S&P/ASX 200 Financial-x-A-REIT		9,276.30	0.95	-1.46%	0.98%	5.68%	23.79%	2.66%	11.02%	5.66%	-2.72%	20.20%	
North American													
DJIA		40,861.71	0.92	0.31%	-0.28%	2.13%	8.42%	-1.73%	5.62%	13.70%	-8.78%	18.73%	
S&P 500		5,554.13	0.93	1.07%	0.62%	1.81%	16.44%	3.92%	10.16%	24.23%	-19.44%	26.89%	
NASDAQ		17,395.53	0.79	2.17%	1.82%	1.18%	15.88%	8.26%	9.11%	43.42%	-33.10%	21.39%	
Toronto S&P/TSX		23,211.17	0.97	0.90%	0.74%	1.98%	10.75%	-1.31%	5.77%	8.12%	-8.66%	21.74%	
Europe													
FTSE		8,193.94	0.78	-0.15%	-0.91%	-1.05%	5.96%	2.66%	2.84%	3.78%	0.91%	14.30%	
DAX		18,330.27	0.86	0.35%	-1.41%	2.49%	9.42%	-1.39%	10.39%	20.31%	-12.35%	15.79%	
CAC 40		7,396.83	0.42	-0.14%	-1.39%	0.87%	-1.94%	-8.85%	8.78%	16.52%	-9.50%	28.85%	
Asia													
Nikkei		35,619.77	0.44	-1.49%	-3.85%	-2.26%	6.44%	-1.95%	20.63%	28.24%	-9.37%	4.91%	
Hang Seng		17,108.71	0.46	-0.73%	-2.00%	-0.03%	0.36%	7.12%	-2.97%	-13.82%	-15.46%	-14.08%	
Shanghai		2,721.80	0.04	-0.82%	-2.24%	-4.52%	-8.51%	-2.43%	2.23%	-3.70%	-15.13%	4.80%	
Sensex		81,523.16	0.95	-0.49%	-1.01%	3.06%	12.85%	7.31%	1.95%	18.74%	4.44%	21.99%	

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12-Sep-24

		Closing prices	52	Movement for the period				Q2 2024	Q1 2024	2023	2022	2021	
		11-Sep-24	wk	Day	Week	Month	YTD						
Indices													
MSCI World USD Index		3,578.65	0.91	0.75%	-0.04%	1.60%	12.92%	2.15%	8.47%	21.77%	-19.46%	20.14%	
MSCI World Net TR USD Index		11,282.46	0.92	0.75%	-0.02%	2.32%	14.13%	2.63%	8.88%	23.79%	-18.14%	21.82%	
MSCI ACWI-ex-Australia TR AUD Index		19,250.39	0.95	1.00%	1.53%	1.91%	17.58%	0.28%	14.06%	23.23%	-12.52%	29.58%	
MSCI ACWI Net TR USD Index		439.45	0.91	0.64%	-0.15%	1.98%	13.23%	2.87%	8.20%	22.20%	-18.36%	18.54%	
MSCI ACWI Minimum Volatility USD		2,475.21	0.92	-0.50%	-1.10%	2.30%	10.96%	-0.20%	4.27%	5.36%	-12.04%	11.95%	
MSCI EM Asia Net TR USD Index		660.79	0.72	-0.28%	-1.02%	-0.88%	8.21%	7.44%	3.35%	7.76%	-21.11%	-5.08%	
MSCI EM Net TR USD Index		563.38	0.73	-0.37%	-1.32%	-0.97%	5.54%	5.00%	2.37%	9.83%	-20.09%	-2.54%	
VIX Volatility S&P500		17.69	0.22	-7.29%	-17.03%	9.26%	42.09%	-4.38%	4.50%	-42.55%	25.84%	-24.31%	
Commodities													
Light Crude WTI Futures		US\$/bbl	67.31	0.06	2.37%	-2.73%	-12.56%	-0.60%	-1.96%	16.08%	-10.73%	6.11%	55.89%
Brent Crude		US\$/bbl	70.61	0.05	2.05%	-2.87%	-11.47%	-8.35%	-1.22%	13.55%	-10.32%	9.89%	50.93%
Gold		US\$/oz	2,542.40	0.98	-0.03%	0.65%	2.53%	22.71%	4.52%	8.04%	13.45%	-0.31%	-3.34%
Silver		US\$/oz	28.93	0.69	1.10%	1.30%	4.31%	20.10%	18.64%	3.45%	0.19%	2.37%	-11.35%
Copper		US\$/lb	4.14	0.38	1.07%	1.54%	1.68%	6.46%	9.60%	2.99%	2.10%	-14.77%	27.05%
Iron Ore		US\$/mt	85.10	0.00	-2.40%	-3.39%	-10.61%	-34.70%	6.75%	-27.22%	19.98%	-3.57%	-27.05%
Malaysian Palm Oil* RM/tn		3,967.00	0.42	-0.35%	-0.63%	1.98%	8.33%	-8.07%	18.10%	-12.20%	-19.15%	32.59%	
LNG *Jap/Korea		US\$/mmBtu	13.74	0.54	-0.36%	-0.36%	7.98%	19.23%	32.51%	-17.23%	-60.97%	-3.21%	113.25%
ICCO Cocoa		US\$/mt	10,115.00	0.79	4.78%	8.97%	14.51%	141.06%	-20.86%	132.75%	61.38%	3.17%	-3.19%
ICO Coffee		US cents/lb	249.45	0.90	0.58%	1.59%	5.25%	32.47%	21.23%	0.29%	12.55%	-26.01%	76.30%
Equities													
Domestic													
		PGK	Arbitrage	PNGX	Percentage changes								
Bank South Pacific		16.11	18.02	1.00	0.06%	0.11%	2.74%	31.53%	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			1.31		0.00%	0.77%	4.80%	45.56%	8.70%	27.78%	-5.26%	-4.04%	10.00%
Kina Securities Limited		2.61	3.09	0.99	0.65%	-0.32%	0.98%	23.60%	3.39%	18.00%	-9.09%	-6.78%	-1.67%
Steamship Trading Company		36.38	48.00		0.00%	0.00%	0.00%	35.36%	6.67%	26.90%	0.00%	0.00%	0.00%
Santos Limited		17.80	19.45	0.62	0.00%	-0.31%	-0.31%	1.14%	0.10%	0.68%	0.68%		
NGP Agmark Limited			0.75		0.00%	0.00%	0.00%	8.70%	0.00%	0.00%	0.00%	-1.43%	6.06%
Newmont Corporation		199.69	146.00		0.00%	0.00%	0.00%						
Australia													
A2 Milk Company Limited			5.64	0.53	0.71%	1.44%	-16.07%	32.39%	8.32%	46.71%	-38.08%	26.01%	-52.31%
ANZ Banking Group Limited			30.84	0.88	-1.78%	1.25%	7.34%	18.98%	-3.95%	13.43%	8.95%	-13.52%	21.19%
BSP Financial Group			6.20	0.52	0.00%	-2.36%	-3.13%	14.39%	12.37%	5.90%	10.61%	14.75%	-17.88%
BHP Billiton Limited			39.34	0.07	1.76%	1.81%	-0.71%	-21.96%	-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			0.48	0.35	9.20%	7.95%	4.40%	39.71%	-19.83%	77.94%	-2.86%	14.75%	5.17%
Bank of Queensland			6.38	0.91	-2.00%	1.75%	3.07%	4.93%	-8.07%	3.95%	-11.88%	-14.71%	4.52%
Brambles Limited			18.31	0.94	0.44%	0.94%	20.07%	34.63%	-10.03%	18.75%	12.68%	13.55%	0.28%
Commonwealth Bank of Australia			141.05	0.94	-1.89%	0.79%	5.10%	26.16%	5.85%	7.64%	8.97%	1.58%	23.01%
CSL			299.87	0.85	-0.54%	-1.36%	-0.30%	4.61%	2.53%	0.44%	-0.39%	-1.02%	2.66%
Fortescue Mining			16.30	0.63	2.64%	0.62%	-5.89%	-43.83%	-16.69%	-11.44%	41.49%	6.77%	-18.01%
Horizon Oil Ltd			0.19	0.64	-2.63%	0.00%	-5.13%	19.35%	0.00%	16.13%	19.23%	41.30%	48.39%
Kina Securities Ltd			1.01	0.77	-2.90%	-3.37%	2.55%	25.63%	4.49%	11.25%	3.23%	-9.36%	-5.00%
Macquarie Group Ltd			224.02	0.95	-1.47%	3.18%	8.85%	22.00%	2.50%	8.75%	9.98%	-18.71%	48.32%
Mirvac Group			2.17	0.64	-1.36%	4.83%	10.71%	3.83%	-20.76%	12.92%	-1.88%	-26.80%	10.23%
National Australia Bank			38.38	0.94	-1.46%	1.13%	7.24%	25.02%	4.59%	12.83%	2.13%	4.23%	27.61%
Newmont Corporation			76.84	0.98	0.87%	-0.07%	4.27%	25.76%					
Origin Energy Ltd			9.66	0.59	0.00%	-1.33%	-8.87%	14.05%	18.04%	8.62%	9.72%	47.33%	10.08%
Pilbara Minerals Ltd			2.67	0.15	13.14%	3.49%	-6.32%	-32.41%	-19.84%	-3.04%	5.33%	17.19%	267.82%
Qbe Insurance Group Ltd			16.42	0.52	-0.30%	1.05%	1.48%	10.87%	-4.08%	22.42%	10.28%	18.33%	33.06%
Rio Tinto Limited			108.35	0.09	1.16%	2.53%	-3.63%	-20.13%	-2.27%	-10.25%	16.54%	16.28%	-12.05%
ResMed Inc			37.62	1.00	1.65%	4.07%	12.91%	47.88%	-3.48%	18.51%	-17.83%	-13.47%	31.40%
Santos Limited			6.85	0.07	-1.01%	-3.11%	-11.50%	-9.87%	-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			17.82	0.95	-0.89%	-0.50%	5.13%	28.66%	6.29%	18.27%	15.03%	8.76%	13.66%
Transurban Group			13.66	0.85	0.15%	0.22%	3.25%	-0.36%	-6.91%	-2.84%	5.62%	-6.08%	1.17%
Telstra Corporation Limited			3.95	0.80	0.00%	0.77%	2.07%	-0.25%	-6.22%	-2.53%	-0.75%	-4.55%	40.27%
Treasury Wine Estates Limited			11.40	0.45	-0.52%	1.33%	-5.86%	5.75%	-0.08%	15.49%	-20.79%	9.94%	31.70%
Westpac Banking Corporation			31.84	0.96	-1.45%	2.28%	10.36%	39.04%	4.33%	13.97%	-1.93%	9.37%	10.22%
Worley Limited			14.54	0.17	-2.55%	-1.22%	2.04%	-16.72%	-10.57%	-4.07%	16.40%	41.11%	-7.48%
Woolworths Limited			34.62	0.55	-0.03%	0.87%	1.58%	-6.94%	1.87%	-10.83%	10.85%	-11.71%	-3.31%
International													
Blackrock Int Equity Fund*		AUD \$	24.98	0.88	0.22%	-0.17%	0.92%	13.27%	0.98%	14.38%	16.82%	-15.90%	24.76%
Vanguard International Share*		AUD \$	3.47	0.94	1.00%	1.53%	1.50%	13.66%	-0.82%	13.56%	17.60%	-16.11%	23.54%