

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

13-Sep-24

		Closing prices 12-Sep-24	52 wk	Movement for the period				Q2 2024	Q1 2024	2023	2022	2021
		Change to today's price from closing prices of prior period						For interest rates, rate at end of each respective year reported.				
		Day	Week	Month	YTD							
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	0.00%	0.01%	0.20%	3.00%	1.15%	-0.15%	2.00%	2.69%	4.29%
273 days	reported Thursdays	5.60%	0.00	0.00%	0.10%	0.33%	3.06%	0.19%	-0.09%	2.54%	2.95%	5.95%
364 days		7.10%		0.00%	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		3.67%	0.02	0.02%	-0.05%	-0.24%	-0.21%	0.20%	0.32%	3.88%	3.87%	1.51%
United Kingdom		3.78%	0.28	0.02%	-0.13%	-0.14%	0.24%	0.24%	0.40%	3.54%	3.67%	0.97%
Australia		3.85%	0.00	0.00%	-0.07%	-0.02%	-0.10%	0.35%	0.01%	3.96%	4.05%	1.67%
New Zealand		4.15%	0.02	0.01%	-0.04%	0.01%	-0.17%	0.13%	0.22%	4.32%	4.47%	2.39%
France		2.85%	0.38	0.02%	-0.06%	-0.14%	0.29%	0.49%	0.25%	2.56%	3.12%	0.20%
Japan		0.87%	0.57	0.01%	-0.01%	0.03%	0.26%	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		0.2561	0.00	-0.04%	-0.12%	-0.54%	-4.55%	-1.92%	-1.19%	-5.53%	-0.35%	0.00%
PGK/AUD		0.3828	0.10	-0.52%	0.37%	-1.59%	-2.35%	-3.42%	3.67%	-6.44%	6.67%	6.19%
PGK/GBP		0.1963	0.07	0.36%	0.67%	-2.05%	-6.61%	-1.95%	-0.14%	-10.82%	11.60%	1.00%
PGK/NZD		0.4161	0.14	-0.17%	0.68%	-2.94%	-1.44%	-3.07%	4.83%	-5.95%	7.55%	5.78%
PGK/JPY		36.560	0.06	0.97%	-0.57%	-3.54%	-3.56%	4.31%	5.86%	0.69%	14.75%	11.64%
AUD/USD		0.6691	0.72	0.48%	-0.49%	1.06%	-2.25%	1.55%	-4.69%	0.99%	-6.60%	-5.83%
USD/JPY		142.770	0.08	1.01%	-0.43%	-2.98%	1.05%	6.33%	7.16%	6.59%	15.13%	11.63%
EUR/USD		1.1018	0.79	-0.25%	-0.57%	0.05%	-0.46%	-1.22%	-2.20%	3.93%	-5.83%	-8.00%
GBP/USD		1.3050	0.85	-0.37%	-0.78%	1.56%	2.22%	0.03%	-1.06%	5.95%	-10.71%	-0.98%
Equity Indices												
Papua New Guinea												
KSI Index		6,530.84	0.95	-0.01%	-0.19%	0.12%	3.26%	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		8,293.15	0.96	1.20%	1.29%	2.59%	5.92%	-1.72%	4.14%	8.42%	-7.17%	13.55%
S&P/ASX 100		6,812.93	0.98	1.03%	1.15%	3.02%	6.85%	-1.40%	3.84%	7.96%	-3.95%	13.28%
S&P/ASX 20		4,576.40	0.95	0.84%	0.90%	2.70%	6.04%	0.13%	2.17%	8.33%	-1.83%	12.14%
S&P/ASX 50		7,973.60	0.98	0.94%	1.15%	3.28%	6.80%	-1.11%	3.59%	8.52%	-3.01%	12.37%
S&P/ASX 50 Accumulation		107,327.20	1.00	1.24%	1.53%	4.51%	10.33%	-0.44%	4.95%	13.42%	1.89%	17.00%
S&P/ASX Midcap 50		9,954.80	0.96	1.64%	1.17%	1.35%	7.28%	-3.22%	5.54%	4.41%	-9.00%	18.46%
S&P/ASX Small Ordinaries		2,966.30	0.72	1.86%	1.65%	-0.47%	1.24%	-4.82%	6.60%	4.71%	-20.72%	14.24%
S&P/ASX 200		8,075.73	0.97	1.10%	1.17%	2.67%	6.39%	-1.64%	4.03%	7.84%	-5.45%	13.02%
S&P/ASX 200 Accumulation		104,989.95	1.00	1.35%	1.51%	3.80%	9.63%	-1.05%	5.33%	12.42%	-1.08%	17.23%
S&P/ASX 300		8,008.11	0.97	1.12%	1.20%	2.67%	6.27%	-1.78%	4.14%	7.62%	-6.05%	13.38%
S&P/ASX 200 Energy		8,562.50	0.06	2.32%	-2.03%	-8.20%	-19.40%	-6.89%	1.42%	-3.76%	39.71%	-1.97%
S&P/ASX 200 Materials		15,830.40	0.08	0.45%	1.00%	0.43%	-18.78%	-5.93%	-7.94%	11.11%	4.79%	6.84%
S&P/ASX 200 Industrials		7,459.30	0.98	0.99%	0.56%	4.43%	8.64%	-5.15%	4.59%	10.13%	-6.18%	11.24%
S&P/ASX 200 Consumer Discretionary		3,776.60	0.87	1.24%	1.75%	-1.54%	16.55%	-2.91%	11.62%	18.68%	-22.65%	21.31%
S&P/ASX 200 Consumer Staples		12,727.00	0.81	0.23%	1.58%	-0.68%	3.38%	0.16%	0.38%	-1.85%	-7.39%	7.13%
S&P/ASX 200 Healthcare		45,552.00	0.93	1.06%	0.64%	0.84%	7.58%	1.88%	2.59%	2.31%	-8.41%	7.98%
S&P/ASX 200 Financials		8,422.70	0.99	1.27%	1.26%	6.15%	25.37%	2.66%	11.02%	5.66%	-2.72%	20.20%
S&P/ASX 200 Information Technology		2,608.10	1.00	2.44%	1.64%	11.38%	42.29%	2.83%	24.23%	30.41%	-34.25%	-2.79%
S&P/ASX 200 Telecommunication Services		1,598.30	0.79	0.27%	0.63%	0.73%	0.64%	-4.93%	-0.57%	12.55%	-13.43%	28.46%
S&P/ASX 200 Utilities		8,765.80	0.63	0.95%	2.65%	-0.44%	7.17%	12.08%	1.28%	-1.59%	24.19%	4.56%
S&P/ASX 200 A-REIT		1,809.70	1.00	1.85%	3.43%	5.41%	20.45%	-6.84%	16.05%	12.67%	-24.00%	21.61%
S&P/ASX 200 Financial-x-A-REIT		9,394.20	0.99	1.27%	1.26%	6.16%	25.37%	2.66%	11.02%	5.66%	-2.72%	20.20%
North American												
DJIA		41,096.77	0.95	0.58%	0.84%	1.32%	9.04%	-1.73%	5.62%	13.70%	-8.78%	18.73%
S&P 500		5,595.76	0.95	0.75%	1.68%	0.95%	17.32%	3.92%	10.16%	24.23%	-19.44%	26.89%
NASDAQ		17,569.68	0.82	1.00%	2.58%	-0.14%	17.04%	8.26%	9.11%	43.42%	-33.10%	21.39%
Toronto S&P/TSX		23,475.14	1.00	1.14%	2.12%	1.92%	12.01%	-1.31%	5.77%	8.12%	-8.66%	21.74%
Europe												
FTSE		8,240.97	0.82	0.57%	-0.01%	-1.27%	6.57%	2.66%	2.84%	3.78%	0.91%	14.30%
DAX		18,518.39	0.90	1.03%	-0.31%	1.84%	10.55%	-1.39%	10.39%	20.31%	-12.35%	15.79%
CAC 40		7,435.07	0.44	0.52%	0.04%	0.16%	-1.43%	-8.85%	8.78%	16.52%	-9.50%	28.85%
Asia												
Nikkei		36,833.27	0.54	3.41%	0.48%	0.29%	10.07%	-1.95%	20.63%	28.24%	-9.37%	4.91%
Hang Seng		17,240.39	0.49	0.77%	-1.17%	0.77%	1.13%	7.12%	-2.97%	-13.82%	-15.46%	-14.08%
Shanghai		2,717.12	0.03	-0.17%	-2.55%	-5.57%	-8.67%	-2.43%	2.23%	-3.70%	-15.13%	4.80%
Sensex		82,962.71	1.00	1.77%	0.93%	4.88%	14.84%	7.31%	1.95%	18.74%	4.44%	21.99%

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13-Sep-24

		Closing prices	52	Movement for the period					Q2 2024	Q1 2024	2023	2022	2021	
		12-Sep-24	wk	Day	Week	Month	YTD							
Indices														
MSCI World USD Index		3,611.30	0.95	0.91%	1.23%	1.21%	13.95%	2.15%	8.47%	21.77%	-19.46%	20.14%		
MSCI World Net TR USD Index		11,386.28	0.95	0.92%	1.25%	1.31%	15.18%	2.63%	8.88%	23.79%	-18.14%	21.82%		
MSCI ACWI-ex-Australia TR AUD Index		19,255.95	0.95	0.03%	1.72%	0.29%	17.61%	0.28%	14.06%	23.23%	-12.52%	29.58%		
MSCI ACWI Net TR USD Index		443.80	0.95	0.99%	1.13%	1.20%	14.35%	2.87%	8.20%	22.20%	-18.36%	18.54%		
MSCI ACWI Minimum Volatility USD		2,492.84	0.96	0.71%	0.10%	2.81%	11.75%	-0.20%	4.27%	5.36%	-12.04%	11.95%		
MSCI EM Asia Net TR USD Index		672.79	0.80	1.82%	0.48%	0.72%	10.17%	7.44%	3.35%	7.76%	-21.11%	-5.08%		
MSCI EM Net TR USD Index		572.59	0.81	1.64%	0.05%	0.17%	7.26%	5.00%	2.37%	9.83%	-20.09%	-2.54%		
VIX Volatility S&P500		17.07	0.20	-3.50%	-14.22%	12.08%	37.11%	-4.38%	4.50%	-42.55%	25.84%	-24.31%		
Commodities														
Light Crude WTI Futures		US\$/bbl	68.97	0.12	2.47%	-0.26%	-11.76%	-3.74%	-1.96%	16.08%	-10.73%	6.11%	55.89%	
Brent Crude		US\$/bbl	71.97	0.10	1.93%	-0.99%	-11.19%	-6.58%	-1.22%	13.55%	-10.32%	9.89%	50.93%	
Gold		US\$/oz	2,580.60	1.00	1.50%	1.47%	3.54%	24.56%	4.52%	8.04%	13.45%	-0.31%	-3.34%	
Silver		US\$/oz	30.11	0.80	4.08%	3.46%	4.44%	25.00%	18.64%	3.45%	0.19%	2.17%	-11.35%	
Copper		US\$/lb	4.20	0.41	1.29%	1.40%	0.47%	7.84%	9.60%	2.99%	2.10%	-14.77%	27.05%	
Iron Ore		US\$/mt	85.10	0.00	0.00%	-3.39%	-10.61%	-34.70%	6.75%	-27.22%	19.98%	-3.57%	-27.05%	
Malaysian Palm Oil* RM/tn			4,020.00	0.47	1.34%	-0.02%	3.34%	9.78%	-8.07%	18.10%	-12.20%	-19.15%	32.59%	
LNG *Jap/Korea		US\$/mmBtu	13.69	0.53	-0.36%	-0.94%	7.10%	18.79%	32.51%	-17.23%	-60.97%	-3.21%	113.25%	
ICCO Cocoa		US\$/mt	9,968.00	0.77	-1.45%	4.50%	17.48%	137.56%	-20.86%	132.75%	61.38%	3.17%	-3.19%	
ICO Coffee		US cents/lb	252.00	0.93	1.02%	2.19%	5.04%	33.83%	21.23%	0.29%	12.55%	-26.01%	76.30%	
Equities														
Domestic														
		PGK	Arbitrage	PNGX	Percentage changes									
Bank South Pacific			16.46	18.02	1.00	0.00%	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			2.69	3.07	0.96	-0.65%	-0.97%	0.33%	22.80%	3.39%	18.00%	-9.09%	-6.78%	-1.67%
Steamship Trading Company			36.57	48.00		0.00%	0.00%	0.00%	35.36%	6.67%	26.90%	0.00%	0.00%	0.00%
Santos Limited			18.10	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			197.94	146.00		0.00%	0.00%	0.00%						
Australia														
A2 Milk Company Limited				5.63	0.53	-0.18%	1.81%	-16.22%	32.16%	8.32%	46.71%	-38.08%	26.01%	-52.31%
ANZ Banking Group Limited				31.30	0.94	1.49%	0.16%	7.23%	20.76%	-3.95%	13.43%	8.95%	-13.52%	21.19%
BSP Financial Group				6.30	0.56	1.61%	-0.63%	-1.72%	16.24%	12.37%	5.90%	10.61%	14.75%	-17.88%
BHP Billiton Limited				38.81	0.08	-1.35%	-0.26%	-1.02%	-23.01%	-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				0.44	0.28	-7.37%	6.02%	-1.12%	29.41%	-19.83%	77.94%	-2.86%	14.75%	5.17%
Bank of Queensland				6.50	0.90	1.88%	2.85%	4.00%	6.91%	-8.07%	3.95%	-11.88%	-14.71%	4.52%
Brambles Limited				18.47	0.97	0.87%	0.54%	19.39%	35.81%	-10.03%	18.75%	12.68%	13.55%	0.28%
Commonwealth Bank of Australia				142.96	0.98	1.35%	1.14%	5.97%	27.87%	5.85%	7.64%	8.97%	1.58%	23.01%
CSL				301.66	0.87	0.60%	-0.48%	0.18%	5.24%	2.53%	0.44%	-0.39%	-1.02%	2.66%
Fortescue Mining				16.66	0.66	2.21%	3.29%	-0.95%	-42.59%	-16.69%	-11.44%	41.49%	6.77%	-18.01%
Horizon Oil Ltd				0.19	0.64	0.00%	0.00%	-2.63%	19.35%	0.00%	16.13%	19.23%	41.30%	48.39%
Kina Securities Ltd				1.03	0.85	2.49%	0.98%	4.04%	28.75%	4.49%	11.25%	3.23%	-9.36%	-5.00%
Macquarie Group Ltd				226.80	0.99	1.24%	3.11%	8.80%	23.51%	2.50%	8.75%	9.98%	-18.71%	48.32%
Mirvac Group				2.23	0.75	2.76%	5.19%	13.20%	6.70%	-20.76%	12.92%	-1.88%	-26.80%	10.23%
National Australia Bank				38.76	0.97	0.99%	0.68%	7.85%	26.25%	4.59%	12.83%	2.13%	4.23%	27.61%
Newmont Corporation				75.77	0.97	-1.39%	-1.37%	1.86%	24.01%					
Origin Energy Ltd				9.73	0.61	0.72%	2.10%	1.35%	14.88%	18.04%	8.62%	9.72%	47.33%	10.08%
Pilbara Minerals Ltd				2.88	0.25	7.87%	11.63%	5.11%	-27.09%	-19.84%	-3.04%	5.33%	17.19%	267.82%
Qbe Insurance Group Ltd				16.55	0.55	0.79%	3.12%	2.48%	11.75%	-4.08%	22.42%	10.28%	18.33%	33.06%
Rio Tinto Limited				110.41	0.15	1.90%	3.10%	1.85%	-18.61%	-2.27%	-10.25%	16.54%	16.28%	-12.05%
ResMed Inc				37.60	1.00	-0.05%	3.84%	11.54%	47.80%	-3.48%	18.51%	-17.83%	-13.47%	31.40%
Santos Limited				6.93	0.13	1.17%	-1.28%	-9.65%	-8.82%	-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				18.00	0.90	1.01%	1.41%	5.82%	29.96%	6.29%	18.27%	15.03%	8.76%	13.66%
Transurban Group				13.80	0.91	1.02%	0.66%	3.22%	0.66%	-6.91%	-2.84%	5.62%	-6.08%	1.17%
Telstra Corporation Limited				3.96	0.82	0.25%	1.28%	0.25%	0.00%	-6.22%	-2.53%	-0.75%	-4.55%	40.27%
Treasury Wine Estates Limited				11.45	0.47	0.44%	2.14%	-7.29%	6.22%	-0.08%	15.49%	-20.79%	9.94%	31.70%
Westpac Banking Corporation				32.30	1.00	1.44%	2.28%	10.24%	41.05%	4.33%	13.97%	-1.93%	9.37%	10.22%
Worley Limited				14.76	0.23	1.51%	0.00%	3.65%	-15.46%	-10.57%	-4.07%	16.40%	41.11%	-7.48%
Woolworths Limited				34.46	0.53	-0.46%	0.32%	0.47%	-7.37%	1.87%	-10.83%	10.85%	-11.71%	-3.31%
International														
Blackrock Int Equity Fund*		AUD \$	25.23	0.92	0.99%	1.53%	1.51%	14.39%	0.98%	14.38%	16.82%	-15.90%	24.76%	
Vanguard International Share*		AUD \$	3.47	0.94	0.03%	1.72%	0.29%	13.69%	-0.82%	13.56%	17.60%	-16.11%	23.54%	