

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

18-Sep-24

		Closing prices 17-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	0.00%	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		3.65%	0.02	0.03%	0.00%	-0.16%	-0.23%	0.20%	0.32%	3.88%	3.87%	1.51%	
United Kingdom		3.77%	0.27	0.01%	-0.05%	-0.15%	0.23%	0.24%	0.40%	3.54%	3.67%	0.97%	
Australia		3.83%	0.02	0.02%	-0.08%	-0.12%	-0.12%	0.35%	0.01%	3.96%	4.05%	1.67%	
New Zealand		4.09%	0.02	0.03%	-0.11%	-0.11%	-0.23%	0.13%	0.22%	4.32%	4.47%	2.39%	
France		2.86%	0.39	0.03%	0.01%	-0.09%	0.30%	0.49%	0.25%	2.56%	3.12%	0.20%	
Japan		0.83%	0.50	-0.02%	-0.07%	-0.06%	0.22%	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%		0.00%	0.00%	0.00%	0.00%	-0.70%	-2.10%	3.90%	3.40%	5.70%	
Currencies													
		Percentage changes											
PGK/USD		0.2559	0.00	-0.04%	-0.12%	-0.54%	-4.62%	-1.92%	-1.19%	-5.53%	-0.35%	0.00%	
PGK/AUD		0.3790	0.03	-0.50%	-1.38%	-0.89%	-3.32%	-3.42%	3.67%	-6.44%	6.67%	6.19%	
PGK/GBP		0.1937	0.00	-0.51%	-1.17%	-2.22%	-7.85%	-1.95%	-0.14%	-10.82%	11.60%	1.00%	
PGK/NZD		0.4134	0.09	-0.22%	-0.72%	-1.55%	-2.08%	-3.07%	4.83%	-5.95%	7.55%	5.78%	
PGK/JPY		35.990	0.00	-0.30%	-1.88%	-4.86%	-5.06%	4.31%	5.86%	0.69%	14.75%	11.64%	
AUD/USD		0.6753	0.83	0.48%	1.29%	0.36%	-1.34%	1.55%	-4.69%	0.99%	-6.60%	-5.83%	
USD/JPY		140.620	0.00	-0.26%	-1.78%	-4.36%	-0.47%	6.33%	7.16%	6.59%	15.13%	11.63%	
EUR/USD		1.1129	0.95	0.42%	0.85%	0.44%	0.54%	-1.22%	-2.20%	3.93%	-5.83%	-8.00%	
GBP/USD		1.3211	0.99	0.49%	1.03%	1.67%	3.49%	0.03%	-1.06%	5.95%	-10.71%	-0.98%	
Equity Indices													
Papua New Guinea													
KSI Index		6,556.21	1.00	0.37%	0.39%	0.50%	3.66%	0.85%	1.62%	0.75%	7.10%	-3.09%	
KSI Home Index		18,786.25	1.00	-0.05%	-0.05%	9.04%	20.73%	2.27%	5.48%	2.91%	5.07%	8.11%	
Australia													
All Ordinaries		8,361.23	1.00	0.24%	1.76%	1.87%	6.79%	-1.72%	4.14%	8.42%	-7.17%	13.55%	
S&P/ASX 100		6,864.55	1.00	0.23%	1.47%	2.07%	7.66%	-1.40%	3.84%	7.96%	-3.95%	13.28%	
S&P/ASX 20		4,613.20	1.00	0.18%	1.17%	1.57%	6.89%	0.13%	2.17%	8.33%	-1.83%	12.14%	
S&P/ASX 50		8,040.60	1.00	0.23%	1.48%	2.34%	7.70%	-1.11%	3.59%	8.52%	-3.01%	12.37%	
S&P/ASX 50 Accumulation		108,237.40	1.00	0.23%	1.80%	3.53%	11.26%	-0.44%	4.95%	13.42%	1.89%	17.00%	
S&P/ASX Midcap 50		9,975.80	0.97	0.26%	1.42%	0.31%	7.51%	-3.22%	5.54%	4.41%	-9.00%	18.46%	
S&P/ASX Small Ordinaries		2,998.50	0.78	0.19%	3.18%	-0.81%	2.33%	-4.82%	6.60%	4.71%	-20.72%	14.24%	
S&P/ASX 200		8,140.90	1.00	0.24%	1.61%	1.79%	7.25%	-1.64%	4.03%	7.84%	-5.45%	13.02%	
S&P/ASX 200 Accumulation		105,870.51	1.00	0.24%	1.92%	2.91%	10.55%	-1.05%	5.33%	12.42%	-1.08%	17.23%	
S&P/ASX 300		8,071.39	1.00	0.23%	1.64%	1.78%	7.11%	-1.78%	4.14%	7.62%	-6.05%	13.38%	
S&P/ASX 200 Energy		8,611.80	0.07	0.20%	1.45%	-9.34%	-18.93%	-6.89%	1.42%	-3.76%	39.71%	-1.97%	
S&P/ASX 200 Materials		16,149.80	0.16	0.05%	4.19%	-0.01%	-17.14%	-5.93%	-7.94%	11.11%	4.79%	6.84%	
S&P/ASX 200 Industrials		7,535.40	1.00	0.36%	1.80%	4.74%	9.75%	-5.15%	4.59%	10.13%	-6.18%	11.24%	
S&P/ASX 200 Consumer Discretionary		3,804.90	0.89	0.28%	2.28%	-0.85%	17.43%	-2.91%	11.62%	18.68%	-22.65%	21.31%	
S&P/ASX 200 Consumer Staples		12,791.00	0.86	0.09%	0.78%	0.10%	3.90%	0.16%	0.38%	-1.85%	-7.39%	7.13%	
S&P/ASX 200 Healthcare		45,058.00	0.89	0.22%	-0.34%	-1.96%	6.42%	1.88%	2.59%	2.31%	-8.41%	7.98%	
S&P/ASX 200 Financials		8,465.30	1.00	0.17%	0.29%	3.90%	26.00%	2.66%	11.02%	5.66%	-2.72%	20.20%	
S&P/ASX 200 Information Technology		2,633.40	1.00	1.07%	1.99%	9.33%	43.67%	2.83%	24.23%	30.41%	-34.25%	-2.79%	
S&P/ASX 200 Telecommunication Services		1,609.50	0.85	0.19%	0.53%	0.71%	1.34%	-4.93%	-0.57%	12.55%	-13.43%	28.46%	
S&P/ASX 200 Utilities		8,669.00	0.57	0.30%	0.41%	-4.66%	5.98%	12.08%	1.28%	-1.59%	24.19%	4.56%	
S&P/ASX 200 A-REIT		1,850.40	1.00	0.73%	4.42%	9.66%	23.16%	-6.84%	16.05%	12.67%	-24.00%	21.61%	
S&P/ASX 200 Financial-x-A-REIT		9,441.70	1.00	0.17%	0.29%	3.90%	26.00%	2.66%	11.02%	5.66%	-2.72%	20.20%	
North American													
DJIA		41,606.18	1.00	-0.04%	2.13%	1.89%	10.39%	-1.73%	5.62%	13.70%	-8.78%	18.73%	
S&P 500		5,634.58	0.98	0.03%	2.53%	0.67%	18.13%	3.92%	10.16%	24.23%	-19.44%	26.89%	
NASDAQ		17,628.06	0.83	0.20%	3.54%	-1.06%	17.43%	8.26%	9.11%	43.42%	-33.10%	21.39%	
Toronto S&P/TSX		23,677.70	1.00	-0.10%	2.93%	2.78%	12.97%	-1.31%	5.77%	8.12%	-8.66%	21.74%	
Europe													
FTSE		8,309.86	0.88	0.38%	1.27%	0.44%	7.46%	2.66%	2.84%	3.78%	0.91%	14.30%	
DAX		18,726.08	0.95	0.50%	2.52%	2.01%	11.79%	-1.39%	10.39%	20.31%	-12.35%	15.79%	
CAC 40		7,487.42	0.48	0.51%	1.08%	0.02%	-0.74%	-8.85%	8.78%	16.52%	-9.50%	28.85%	
Asia													
Nikkei		36,203.22	0.49	-1.03%	0.12%	-4.89%	8.19%	-1.95%	20.63%	28.24%	-9.37%	4.91%	
Hang Seng		17,660.02	0.58	1.37%	2.47%	0.85%	3.59%	7.12%	-2.97%	-13.82%	-15.46%	-14.08%	
Shanghai		2,704.09	0.00	0.00%	-1.46%	-5.67%	-9.10%	-2.43%	2.23%	-3.70%	-15.13%	4.80%	
Sensex		83,079.66	1.00	0.11%	1.41%	2.82%	15.00%	7.31%	1.95%	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

18-Sep-24

		Closing prices	52	Movement for the period				Q2 2024	Q1 2024	2023	2022	2021	
		17-Sep-24	wk	Day	Week	Month	YTD						
Indices													
MSCI World USD Index		3,640.50	0.56	-0.01%	2.49%	0.68%	14.87%	2.15%	8.47%	21.77%	-19.46%	20.14%	
MSCI World Net TR USD Index		11,481.01	0.56	-0.01%	2.52%	0.79%	16.14%	2.63%	8.88%	23.79%	-18.14%	21.82%	
MSCI ACWI-ex-Australia TR AUD Index		19,291.73	0.95	0.00%	1.21%	0.39%	17.83%	0.28%	14.06%	23.23%	-12.52%	29.58%	
MSCI ACWI Net TR USD Index		447.75	0.98	0.04%	2.54%	0.60%	15.37%	2.87%	8.20%	22.20%	-18.36%	18.54%	
MSCI ACWI Minimum Volatility USD		2,510.34	0.98	-0.37%	0.91%	1.70%	12.54%	-0.20%	4.27%	5.36%	-12.04%	11.95%	
MSCI EM Asia Net TR USD Index		680.93	0.85	0.38%	2.76%	-1.09%	11.51%	7.44%	3.35%	7.76%	-21.11%	-5.08%	
MSCI EM Net TR USD Index		580.64	0.87	0.42%	2.68%	-1.06%	8.77%	5.00%	2.37%	9.83%	-20.09%	-2.54%	
VIX Volatility S&P500		17.61	0.22	2.74%	-7.70%	10.89%	41.45%	-4.38%	4.50%	-42.55%	25.84%	-24.31%	
Commodities													
Light Crude WTI Futures	US\$/bbl	71.19	0.19	1.57%	8.27%	-3.85%	-0.64%	-1.96%	16.08%	-10.73%	6.11%	55.89%	
Brent Crude	US\$/bbl	73.70	0.16	1.31%	6.52%	-4.53%	-4.34%	-1.22%	13.55%	-10.32%	9.89%	50.93%	
Gold	US\$/oz	2,592.40	0.98	-0.63%	1.94%	1.64%	25.13%	4.52%	8.04%	13.45%	-0.31%	-3.34%	
Silver	US\$/oz	30.98	0.87	-0.50%	8.27%	3.43%	28.62%	18.64%	3.45%	0.19%	2.7%	-11.35%	
Copper	US\$/lb	4.27	0.46	-0.01%	4.27%	1.71%	9.83%	9.60%	2.99%	2.10%	-14.77%	27.05%	
Iron Ore	US\$/mt	89.04	0.06	0.00%	2.12%	1.39%	-31.68%	6.75%	-27.22%	19.98%	-3.57%	-27.05%	
Malaysian Palm Oil* RM/tn		3,847.00	0.30	-2.11%	-3.37%	-0.49%	5.05%	-8.07%	18.10%	-12.20%	-19.15%	32.59%	
LNG *Jap/Korea	US\$/mmBtu	13.30	0.49	1.29%	-3.52%	-4.56%	15.45%	32.51%	-17.23%	-60.97%	-3.21%	113.25%	
ICCO Cocoa	US\$/mt	7,620.00	0.50	-1.89%	-21.07%	-19.67%	81.60%	-20.86%	132.75%	61.38%	3.17%	-3.19%	
ICO Coffee	US cents/lb	265.00	1.00	2.30%	6.85%	6.23%	40.73%	21.23%	0.29%	12.55%	-26.01%	76.30%	
Equities													
Domestic													
			PGK	Arbitrage		PNGX		Percentage changes					
Bank South Pacific		16.36	18.01	1.00	0.00%	0.00%	2.68%	31.46%	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	-0.76%	-0.76%	4.00%	44.44%	8.70%	27.78%	-5.26%	-4.04%	10.00%
Kina Securities Limited		2.63	3.15	1.00	0.00%	2.61%	1.94%	26.00%	3.39%	18.00%	-9.09%	-6.78%	-1.67%
Steamship Trading Company		36.28	48.00	1.00	0.00%	0.00%	0.00%	35.36%	6.67%	26.90%	0.00%	0.00%	0.00%
Santos Limited		18.52	19.45	0.62	0.00%	0.00%	-0.31%	1.14%	0.10%	0.68%	0.68%		
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		206.36	148.00	1.00	1.37%	1.37%	1.37%						
Australia													
A2 Milk Company Limited			5.40	0.46	-1.10%	-3.57%	-5.92%	26.76%	8.32%	46.71%	-38.08%	26.01%	-52.31%
ANZ Banking Group Limited			31.21	0.92	0.03%	-0.61%	4.28%	20.41%	-3.95%	13.43%	8.95%	-13.52%	21.19%
BSP Financial Group			6.20	0.52	-0.56%	0.00%	-3.13%	14.39%	12.37%	5.90%	10.61%	14.75%	-17.88%
BHP Billiton Limited			39.55	0.09	0.00%	2.30%	-1.74%	-21.54%	-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	0.36	-2.04%	10.34%	5.49%	41.18%	-19.83%	77.94%	-2.86%	14.75%	5.17%
Bank of Queensland			6.50	0.90	0.46%	-0.15%	2.04%	6.91%	-8.07%	3.95%	-11.88%	-14.71%	4.52%
Brambles Limited			19.01	1.00	2.54%	4.28%	21.31%	39.78%	-10.03%	18.75%	12.68%	13.55%	0.28%
Commonwealth Bank of Australia			143.04	0.98	0.03%	-0.51%	2.46%	27.94%	5.85%	7.64%	8.97%	1.58%	23.01%
CSL			296.00	0.80	-0.23%	-1.83%	-3.97%	3.26%	2.53%	0.44%	-0.39%	-1.02%	2.66%
Fortescue Mining			17.49	0.12	1.75%	10.14%	1.33%	-39.73%	-16.69%	-11.44%	41.49%	6.77%	-18.01%
Horizon Oil Ltd			0.19	0.73	0.00%	0.00%	0.00%	22.58%	0.00%	16.13%	19.23%	41.30%	48.39%
Kina Securities Ltd			1.00	0.74	-1.00%	-3.86%	-1.00%	24.38%	4.49%	11.25%	3.23%	-9.36%	-5.00%
Macquarie Group Ltd			228.10	1.00	-0.13%	0.33%	8.55%	24.22%	2.50%	8.75%	9.98%	-18.71%	48.32%
Mirvac Group			2.28	0.84	1.33%	3.64%	16.33%	9.09%	-20.76%	12.92%	-1.88%	-26.80%	10.23%
National Australia Bank			38.86	0.96	0.21%	-0.23%	5.37%	26.58%	4.59%	12.83%	2.13%	4.23%	27.61%
Newmont Corporation			78.21	0.98	-1.80%	2.66%	3.22%	28.00%					
Origin Energy Ltd			9.55	0.56	0.00%	-1.14%	-5.16%	12.75%	18.04%	8.62%	9.72%	47.33%	10.08%
Pilbara Minerals Ltd			2.85	0.24	-1.04%	20.76%	0.35%	-27.85%	-19.84%	-3.04%	5.33%	17.19%	267.82%
Qbe Insurance Group Ltd			16.72	0.90	0.30%	1.52%	2.39%	12.90%	-4.08%	22.42%	10.28%	18.33%	33.06%
Rio Tinto Limited			110.75	0.16	-0.05%	3.40%	0.25%	-18.36%	-2.27%	-10.25%	16.54%	16.28%	-12.05%
ResMed Inc			37.36	0.98	1.49%	0.95%	9.46%	46.86%	-3.48%	18.51%	-17.83%	-13.47%	31.40%
Santos Limited			7.02	0.20	0.29%	1.45%	-10.23%	-7.63%	-1.16%	1.97%	6.44%	13.15%	0.64%
Steamship Trading Company			13.75	0.35	-1.79%	-1.79%	-1.79%	10.00%	3.02%	8.72%	19.05%	5.00%	1.52%
Suncorp Metway Limited			18.20	0.90	-0.33%	1.22%	1.39%	31.41%	6.29%	18.27%	15.03%	8.76%	13.66%
Transurban Group			13.90	0.96	0.07%	1.91%	3.58%	1.39%	-6.91%	-2.84%	5.62%	-6.08%	1.17%
Telstra Corporation Limited			4.02	0.91	0.25%	1.77%	1.26%	1.52%	-6.22%	-2.53%	-0.75%	-4.55%	40.27%
Treasury Wine Estates Limited			11.23	0.40	0.81%	-2.01%	-7.27%	4.17%	-0.08%	15.49%	-20.79%	9.94%	31.70%
Westpac Banking Corporation			33.03	1.00	0.73%	2.23%	8.94%	44.24%	4.33%	13.97%	-1.93%	9.37%	10.22%
Worley Limited			14.58	0.18	-0.88%	-2.28%	-0.41%	-16.49%	-10.57%	-4.07%	16.40%	41.11%	-7.48%
Woolworths Limited			35.07	0.61	-0.14%	1.27%	0.34%	-5.73%	1.87%	-10.83%	10.85%	-11.71%	-3.31%
International													
Blackrock Int Equity Fund*	AUD \$	25.28	0.93	-0.12%	1.44%	0.40%	14.65%	0.98%	14.38%	16.82%	-15.90%	24.76%	
Vanguard International Share*	AUD \$	3.47	0.95	0.00%	1.21%	0.92%	13.91%	-0.82%	13.56%	17.60%	-16.11%	23.54%	