

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

26-Sep-24

		Closing prices 25-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%	0.00%	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%	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	5.48%	1.00	0.18%	0.48%	0.57%	3.48%	1.15%	-0.15%	2.00%	2.69%	4.29%
273 days	reported Thursday/Friday	5.90%	0.00	0.04%	0.30%	0.50%	3.36%	0.19%	-0.09%	2.54%	2.95%	5.95%
364 days		7.31%		0.09%	0.21%	0.41%	3.74%	1.06%	-0.28%	3.57%	4.27%	7.04%
Government Inscribed Stock												
GIS 2Y 2024-26	GIS auctions usually monthly	8.00%		3.07%	3.07%	3.07%	4.07%	0.62%	0.38%	3.93%	4.20%	8.50%
GIS 3Y 2024-27	reported Wednesday/Thursday	8.50%		2.54%	2.54%	2.54%	4.34%	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		8.50%		2.93%	2.93%	2.93%	3.08%	0.08%	0.07%	5.42%	5.44%	0.00%
GIS 9Y 2024-33		8.70%		2.91%	2.91%	2.91%	3.14%	0.13%	0.10%	5.56%	5.44%	9.90%
GIS 10Y 2024-34		8.90%		2.82%	2.82%	2.82%	3.16%	0.07%	0.13%	5.74%	5.44%	9.90%
		3.00%	0.67	0.00%	0.00%	0.50%	-0.50%	0.50%	-1.50%	3.50%	3.25%	3.00%
Kina Facility Rate												
Ten year Government Bond yields												
United States		3.78%	0.12	0.06%	0.08%	-0.05%	-0.09%	0.20%	0.32%	3.88%	3.87%	1.51%
United Kingdom		3.99%	0.45	0.05%	0.14%	-0.01%	0.45%	0.24%	0.40%	3.54%	3.67%	0.97%
Australia		3.91%	0.08	0.02%	0.04%	-0.02%	-0.05%	0.35%	0.01%	3.96%	4.05%	1.67%
New Zealand		4.20%	0.09	-0.01%	0.07%	-0.05%	-0.12%	0.13%	0.22%	4.32%	4.47%	2.39%
France		2.97%	0.49	0.05%	0.05%	-0.02%	0.41%	0.49%	0.25%	2.56%	3.12%	0.20%
Japan		0.82%	0.48	0.00%	-0.01%	-0.09%	0.20%	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		0.2555	0.00	-0.04%	-0.12%	-0.54%	-4.77%	-1.92%	-1.19%	-5.53%	-0.35%	0.00%
PGK/AUD		0.3716	0.00	-0.64%	-1.69%	-1.82%	-5.20%	-3.42%	3.67%	-6.44%	6.67%	6.19%
PGK/GBP		0.1906	0.00	-0.42%	-1.80%	-1.90%	-9.32%	-1.95%	-0.14%	-10.82%	11.60%	1.00%
PGK/NZD		0.4038	0.00	-1.01%	-2.04%	-2.11%	-4.36%	-3.07%	4.83%	-5.95%	7.55%	5.78%
PGK/JPY		36.660	0.11	-0.52%	1.27%	-1.24%	-3.30%	4.31%	5.86%	0.69%	14.75%	11.64%
AUD/USD		0.6876	1.00	0.61%	1.60%	1.28%	0.45%	1.55%	-4.69%	0.99%	-6.60%	-5.83%
USD/JPY		143.460	0.13	-0.51%	1.39%	-0.71%	1.54%	6.33%	7.16%	6.59%	15.13%	11.63%
EUR/USD		1.1191	1.00	0.70%	0.58%	0.44%	1.10%	-1.22%	-2.20%	3.93%	-5.83%	-8.00%
GBP/USD		1.3406	1.00	0.40%	1.73%	1.37%	5.01%	0.03%	-1.06%	5.95%	-10.71%	-0.98%
Equity Indices												
Papua New Guinea												
KSI Index		6,585.03	1.00	0.00%	0.39%	0.85%	4.12%	0.85%	1.62%	0.75%	7.10%	-3.09%
KSI Home Index		18,934.43	1.00	0.00%	0.79%	0.79%	21.68%	2.27%	5.48%	2.91%	5.07%	8.11%
Australia												
All Ordinaries		8,372.75	0.96	-0.15%	0.10%	0.98%	6.94%	-1.72%	4.14%	8.42%	-7.17%	13.55%
S&P/ASX 100		6,838.24	0.94	-0.22%	-0.39%	0.57%	7.25%	-1.40%	3.84%	7.96%	-3.95%	13.28%
S&P/ASX 20		4,589.30	0.90	-0.18%	-0.61%	0.08%	6.34%	0.13%	2.17%	8.33%	-1.83%	12.14%
S&P/ASX 50		7,996.70	0.92	-0.20%	-0.58%	0.52%	7.11%	-1.11%	3.59%	8.52%	-3.01%	12.37%
S&P/ASX 50 Accumulation		107,657.00	0.94	-0.20%	-0.57%	1.33%	10.67%	-0.44%	4.95%	13.42%	1.89%	17.00%
S&P/ASX Midcap 50		10,042.20	0.98	-0.28%	0.79%	0.91%	8.22%	-3.22%	5.54%	4.41%	-9.00%	18.46%
S&P/ASX Small Ordinaries		3,074.10	0.91	0.12%	2.42%	2.48%	4.91%	-4.82%	6.60%	4.71%	-20.72%	14.24%
S&P/ASX 200		8,126.36	0.94	-0.19%	-0.19%	0.68%	7.06%	-1.64%	4.03%	7.84%	-5.45%	13.02%
S&P/ASX 200 Accumulation		105,705.81	0.95	-0.19%	-0.17%	1.47%	10.38%	-1.05%	5.33%	12.42%	-1.08%	17.23%
S&P/ASX 300		8,064.39	0.95	-0.18%	-0.11%	0.77%	7.01%	-1.78%	4.14%	7.62%	-6.05%	13.38%
S&P/ASX 200 Energy		9,041.00	0.20	0.43%	4.27%	-3.90%	-14.89%	-6.89%	1.42%	-3.76%	39.71%	-1.97%
S&P/ASX 200 Materials		17,225.00	0.42	2.88%	7.23%	4.43%	-11.62%	-5.93%	-7.94%	11.11%	4.79%	6.84%
S&P/ASX 200 Industrials		7,373.30	0.89	-0.47%	-2.06%	0.89%	7.39%	-5.15%	4.59%	10.13%	-6.18%	11.24%
S&P/ASX 200 Consumer Discretionary		3,783.80	0.87	-0.66%	-0.72%	-3.12%	16.78%	-2.91%	11.62%	18.68%	-22.65%	21.31%
S&P/ASX 200 Consumer Staples		12,200.20	0.45	0.34%	-4.61%	-6.14%	-0.90%	0.16%	0.38%	-1.85%	-7.39%	7.13%
S&P/ASX 200 Healthcare		43,773.90	0.78	-0.88%	-2.43%	-4.62%	3.38%	1.88%	2.59%	2.31%	-8.41%	7.98%
S&P/ASX 200 Financials		8,227.80	0.87	-1.67%	-3.15%	1.03%	22.47%	2.66%	11.02%	5.66%	-2.72%	20.20%
S&P/ASX 200 Information Technology		2,634.80	0.97	-1.20%	0.18%	4.41%	43.75%	2.83%	24.23%	30.41%	-34.25%	-2.79%
S&P/ASX 200 Telecommunication Services		1,580.70	0.71	-0.67%	-1.86%	-1.80%	-0.47%	-4.93%	-0.57%	12.55%	-13.43%	28.46%
S&P/ASX 200 Utilities		8,966.10	0.75	-0.44%	2.14%	0.56%	9.62%	12.08%	1.28%	-1.59%	24.19%	4.56%
S&P/ASX 200 A-REIT		1,845.50	0.96	-0.04%	-0.17%	7.27%	22.84%	-6.84%	16.05%	12.67%	-24.00%	21.61%
S&P/ASX 200 Financial-x-A-REIT		9,176.80	0.87	-1.67%	-3.15%	1.03%	22.47%	2.66%	11.02%	5.66%	-2.72%	20.20%
North American												
DJIA		41,914.75	0.97	-0.70%	0.99%	2.00%	11.21%	-1.73%	5.62%	13.70%	-8.78%	18.73%
S&P 500		5,122.26	0.99	-0.19%	1.85%	2.33%	19.97%	3.92%	10.16%	24.23%	-19.44%	26.89%
NASDAQ		18,082.21	0.91	0.04%	2.90%	3.00%	20.46%	8.26%	9.11%	43.42%	-33.10%	21.39%
Toronto S&P/TSX		23,905.88	0.99	-0.19%	1.33%	3.37%	14.06%	-1.31%	5.77%	8.12%	-8.66%	21.74%
Europe												
FTSE		8,268.70	0.85	-0.17%	0.18%	-0.90%	6.92%	2.66%	2.84%	3.78%	0.91%	14.30%
DAX		18,918.50	0.98	-0.41%	1.11%	0.73%	12.94%	-1.39%	10.39%	20.31%	-12.35%	15.79%
CAC 40		7,565.62	0.53	-0.50%	1.62%	-0.16%	0.30%	-8.85%	8.78%	16.52%	-9.50%	28.85%
Asia												
Nikkei		37,870.26	0.63	-0.19%	4.10%	-1.31%	13.17%	-1.95%	20.63%	28.24%	-9.37%	4.91%
Hang Seng		19,129.10	0.89	0.68%	8.32%	8.12%	12.21%	7.12%	-2.97%	-13.82%	-15.46%	-14.08%
Shanghai		2,896.31	0.41	1.16%	6.59%	2.08%	-2.64%	-2.43%	2.23%	-3.70%	-15.13%	4.80%
Sensex		85,169.87	1.00	0.30%	2.68%	4.14%	17.90%	7.31%	1.95%	18.74%	4.44%	21.99%

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	Closing prices 25-Sep-24	52 wk	Movement for the period				Q2 2024	Q1 2024	2023	2022	2021		
			Day	Week	Month	YTD							
Indices													
MSCI World USD Index	3,695.89	1.00	0.20%	1.82%	1.78%	16.62%	2.15%	8.47%	21.77%	-19.46%	20.14%		
MSCI World Net TR USD Index	11,656.95	1.00	0.21%	1.83%	1.88%	17.92%	2.63%	8.88%	23.79%	-18.14%	21.82%		
MSCI ACWI-ex-Australia TR AUD Index	19,220.46	0.94	0.04%	0.08%	0.81%	17.39%	0.28%	14.06%	23.23%	-12.52%	29.58%		
MSCI ACWI Net TR USD Index	455.86	1.00	-0.11%	2.11%	2.08%	17.45%	2.87%	8.20%	22.20%	-18.36%	18.54%		
MSCI ACWI Minimum Volatility USD	2,516.34	0.98	-0.14%	0.77%	0.63%	12.81%	-0.20%	4.27%	5.36%	-12.04%	11.95%		
MSCI EM Asia Net TR USD Index	713.78	1.00	0.50%	5.19%	4.31%	16.89%	7.44%	3.35%	7.76%	-21.11%	-5.08%		
MSCI EM Net TR USD Index	605.45	1.00	0.43%	4.53%	3.80%	13.42%	5.00%	2.37%	9.83%	-20.09%	-2.54%		
VIX Volatility S&P500	15.41	0.13	0.13%	-15.47%	-9.94%	23.78%	-4.38%	4.50%	-42.55%	25.84%	-24.31%		
Commodities													
Light Crude WTI Futures	US\$/bbl	69.69	0.17	-2.61%	-1.72%	-6.48%	-2.74%	-1.96%	16.08%	-10.73%	6.11%	55.89%	
Brent Crude	US\$/bbl	73.46	0.18	-2.25%	0.67%	-6.60%	-4.65%	-1.22%	13.55%	-10.32%	9.89%	50.93%	
Gold	US\$/oz	2,684.70	1.00	0.29%	3.31%	5.79%	29.58%	4.52%	8.04%	13.45%	-0.31%	-3.34%	
Silver	US\$/oz	32.02	0.96	-1.27%	4.34%	8.07%	32.93%	18.64%	3.45%	0.19%	2.67%	-11.35%	
Copper	US\$/lb	4.49	0.60	-0.04%	4.43%	6.44%	15.40%	9.60%	2.99%	2.10%	-14.77%	27.05%	
Iron Ore	US\$/mt	89.48	0.09	2.54%	1.32%	-5.77%	-31.34%	6.75%	-27.22%	19.98%	-3.57%	-27.05%	
Malaysian Palm Oil* RM/tn		4,125.00	0.57	1.25%	5.31%	2.61%	12.64%	-8.07%	18.10%	-12.20%	-19.15%	32.59%	
LNG *Jap/Korea	US\$/mmBtu	13.10	0.48	0.31%	-0.95%	-6.90%	13.67%	32.51%	-17.23%	-60.97%	-3.21%	113.25%	
ICCO Cocoa	US\$/mt	7,955.00	0.54	1.12%	1.80%	-18.24%	89.59%	-20.86%	132.75%	61.38%	3.17%	-3.19%	
ICO Coffee	US cents/lb	269.10	1.00	0.49%	2.26%	3.32%	42.91%	21.23%	0.29%	12.55%	-26.01%	76.30%	
Equities													
Domestic													
	PGK	Arbitrage	Percentage changes										
			PNKG										
Bank South Pacific		16.68	18.02	1.00	0.00%	0.00%	2.74%	31.53%	8.56%	17.66%	10.39%	1.31%	2.08%
Credit Corporation			2.51	1.00	0.00%	0.40%	0.40%	25.50%	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			1.40		0.00%	7.69%	7.69%	55.56%	8.70%	27.78%	-5.26%	-4.04%	10.00%
Kina Securities Limited		2.74	3.15	1.00	0.00%	1.61%	1.94%	26.00%	3.39%	18.00%	-9.09%	-6.78%	-1.67%
Steamship Trading Company		37.27	50.00		0.00%	0.00%	4.17%	41.00%	6.67%	26.90%	0.00%	0.00%	0.00%
Santos Limited		19.05	19.45	0.62	0.00%	0.00%	-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		216.20	150.00		0.00%	1.35%	2.74%						
Australia													
A2 Milk Company Limited			5.51	0.49	1.47%	4.95%	-3.50%	29.34%	8.32%	46.71%	-38.08%	26.01%	-52.31%
ANZ Banking Group Limited			30.78	0.86	-1.06%	-1.19%	2.87%	18.75%	-3.95%	13.43%	8.95%	-13.52%	21.19%
BSP Financial Group			6.20	0.51	0.00%	0.00%	1.97%	14.39%	12.37%	5.90%	10.61%	14.75%	-17.88%
BHP Billiton Limited			42.70	0.35	3.84%	8.96%	4.76%	-15.29%	-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			0.46	0.31	2.25%	-2.15%	1.11%	33.82%	-19.83%	77.94%	-2.86%	14.75%	5.17%
Bank of Queensland			6.26	0.82	0.32%	-3.40%	0.00%	2.96%	-8.07%	3.95%	-11.88%	-14.71%	4.52%
Brambles Limited			18.69	0.95	-0.74%	-1.01%	6.07%	37.43%	-10.03%	18.75%	12.68%	13.55%	0.28%
Commonwealth Bank of Australia			134.89	0.80	-2.30%	-5.88%	-2.66%	20.65%	5.85%	7.64%	8.97%	1.58%	23.01%
CSL			286.71	0.69	-0.33%	-2.94%	-6.88%	0.02%	2.53%	0.44%	-0.39%	-1.02%	2.66%
Fortescue Mining			18.85	0.21	4.72%	8.15%	2.22%	-35.04%	-16.69%	-11.44%	41.49%	6.77%	-18.01%
Horizon Oil Ltd			0.20	0.82	2.63%	2.63%	0.00%	25.81%	0.00%	16.13%	19.23%	41.30%	48.39%
Kina Securities Ltd			1.02	0.82	2.00%	1.49%	1.49%	27.50%	4.49%	11.25%	3.23%	-9.36%	-5.00%
Macquarie Group Ltd			228.12	0.93	-2.19%	-0.58%	7.02%	24.23%	2.50%	8.75%	9.98%	-18.71%	48.32%
Mirvac Group			2.23	0.75	-0.89%	-0.89%	11.50%	6.70%	-20.76%	12.92%	-1.88%	-26.80%	10.23%
National Australia Bank			37.48	0.81	-2.65%	-4.92%	-0.58%	22.08%	4.59%	12.83%	2.13%	4.23%	27.61%
Newmont Corporation			80.34	1.00	1.15%	1.89%	4.94%	31.49%	18.17%	-12.09%			
Origin Energy Ltd			10.08	0.72	-0.88%	3.28%	1.10%	19.01%	18.04%	8.62%	9.72%	47.33%	10.08%
Pilbara Minerals Ltd			2.95	0.29	1.37%	4.61%	-1.67%	-25.32%	-19.84%	-3.04%	5.33%	17.19%	267.82%
Qbe Insurance Group Ltd			16.36	0.51	-1.62%	-2.09%	3.54%	10.47%	-4.08%	22.42%	10.28%	18.33%	33.06%
Rio Tinto Limited			120.85	0.49	3.78%	10.12%	8.98%	-10.92%	-2.27%	-10.25%	16.54%	16.28%	-12.05%
ResMed Inc			35.36	0.86	-2.16%	-2.46%	-0.25%	38.99%	-3.48%	18.51%	-17.83%	-13.47%	31.40%
Santos Limited			7.08	0.25	-0.28%	0.43%	-3.80%	-6.84%	-1.16%	1.97%	6.44%	13.15%	0.64%
Steamship Trading Company			13.85	0.37	0.00%	0.73%	-1.07%	10.80%	3.02%	8.72%	19.05%	5.00%	1.52%
Suncorp Metway Limited			17.99	0.91	-1.05%	-2.12%	3.69%	29.89%	6.29%	18.27%	15.03%	8.76%	13.66%
Transurban Group			13.21	0.64	-0.53%	-4.62%	-1.20%	-3.65%	-6.91%	-2.84%	5.62%	-6.08%	1.17%
Telstra Corporation Limited			3.91	0.74	-0.26%	-2.98%	0.26%	-1.26%	-6.22%	-2.53%	-0.75%	-4.55%	40.27%
Treasury Wine Estates Limited			10.87	0.27	-0.28%	-3.21%	-6.29%	0.83%	-0.08%	15.49%	-20.79%	9.94%	31.70%
Westpac Banking Corporation			32.55	0.92	-0.82%	-1.84%	5.58%	42.14%	4.33%	13.97%	-1.93%	9.37%	10.22%
Worley Limited			14.64	0.20	-0.41%	0.34%	-3.43%	-16.15%	-10.57%	-4.07%	16.40%	41.11%	-7.48%
Woolworths Limited			32.98	0.33	0.55%	-6.25%	-9.94%	-11.34%	1.87%	-10.83%	10.85%	-11.71%	-3.31%
International													
Blackrock Int Equity Fund*	AUD \$	25.21	0.92	0.13%	0.17%	0.30%	14.33%	0.98%	14.38%	16.82%	-15.90%	24.76%	
Vanguard International Share*	AUD \$	3.46	0.93	0.04%	0.08%	0.81%	13.48%	-0.82%	13.56%	17.60%	-16.11%	23.54%	