

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

30-Sep-24

		Closing prices 27-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	4.00%		0.00%	1.00%	1.00%	1.50%	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	0.00%	0.18%	0.57%	3.48%	1.15%	-0.15%	2.00%	2.69%	4.29%
273 days	reported Thursday/Friday	5.90%	0.00	0.00%	0.04%	0.50%	3.36%	0.19%	-0.09%	2.54%	2.95%	5.95%
364 days		7.31%		0.00%	0.09%	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%		0.00%	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%		0.00%	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%		0.00%	2.93%	2.93%	3.08%	0.08%	0.07%	5.42%	5.44%	0.00%
GIS 9Y 2024-33		8.70%		0.00%	2.91%	2.91%	3.14%	0.13%	0.10%	5.56%	5.44%	9.90%
GIS 10Y 2024-34		8.90%		0.00%	2.82%	2.82%	3.16%	0.07%	0.13%	5.74%	5.44%	9.90%
		3.00%	0.67	0.00%	0.00%	0.00%	-0.50%	0.50%	-1.50%	3.50%	3.25%	3.00%
Kina Facility Rate												
Ten year Government Bond yields												
United States		3.75%	0.10	-0.05%	0.01%	-0.15%	-0.13%	0.20%	0.32%	3.88%	3.87%	1.51%
United Kingdom		3.98%	0.44	-0.03%	0.07%	-0.04%	0.44%	0.24%	0.40%	3.54%	3.67%	0.97%
Australia		3.96%	0.13	0.02%	0.04%	-0.01%	0.00%	0.35%	0.01%	3.96%	4.05%	1.67%
New Zealand		4.23%	0.11	0.00%	0.05%	-0.04%	-0.09%	0.13%	0.22%	4.32%	4.47%	2.39%
France		2.92%	0.44	-0.06%	-0.05%	-0.11%	0.36%	0.49%	0.25%	2.56%	3.12%	0.20%
Japan		0.85%	0.55	0.02%	0.00%	-0.04%	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		0.2553	0.00	-0.04%	-0.12%	-0.55%	-4.85%	-1.92%	-1.19%	-5.53%	-0.35%	0.00%
PGK/AUD		0.3713	0.00	-0.27%	-0.88%	-1.59%	-5.28%	-3.42%	3.67%	-6.44%	6.67%	6.19%
PGK/GBP		0.1908	0.01	-0.31%	-0.57%	-2.10%	-9.23%	-1.95%	-0.14%	-10.82%	11.60%	1.00%
PGK/NZD		0.4052	0.02	-0.42%	-0.88%	-1.19%	-4.03%	-3.07%	4.83%	-5.95%	7.55%	5.78%
PGK/JPY		37.350	0.22	1.06%	2.84%	0.38%	-1.48%	4.31%	5.86%	0.69%	14.75%	11.64%
AUD/USD		0.6877	1.00	0.22%	0.79%	1.06%	0.47%	1.55%	-0.69%	0.99%	-6.60%	-5.83%
USD/JPY		146.310	0.27	1.10%	2.98%	0.95%	3.56%	6.33%	7.16%	6.59%	15.13%	11.63%
EUR/USD		1.1162	0.96	0.11%	-0.09%	0.77%	0.84%	-1.22%	-2.20%	3.93%	-5.83%	-8.00%
GBP/USD		1.3381	0.98	0.25%	0.45%	1.59%	4.82%	0.03%	-1.06%	5.95%	-10.71%	-0.98%
Equity Indices												
Papua New Guinea												
KSI Index		6,584.49	1.00	0.01%	0.00%	0.84%	4.11%	0.85%	1.62%	0.75%	7.10%	-3.09%
KSI Home Index		18,559.33	0.89	0.00%	-1.21%	-1.21%	19.27%	2.27%	5.48%	2.91%	5.07%	8.11%
Australia												
All Ordinaries		8,476.77	1.00	0.17%	0.47%	1.93%	8.27%	-1.72%	4.14%	8.42%	-7.17%	13.55%
S&P/ASX 100		6,904.66	0.99	0.11%	-0.16%	1.27%	8.29%	-1.40%	3.84%	7.96%	-3.95%	13.28%
S&P/ASX 20		4,616.50	0.94	-0.01%	-1.07%	0.59%	6.97%	0.13%	2.17%	8.33%	-1.83%	12.14%
S&P/ASX 50		8,062.40	0.97	0.11%	-0.51%	1.12%	7.99%	-1.11%	3.59%	8.52%	-3.01%	12.37%
S&P/ASX 50 Accumulation		108,542.40	0.98	0.11%	-0.51%	1.92%	11.58%	-0.44%	4.95%	13.42%	1.89%	17.00%
S&P/ASX Midcap 50		10,235.60	1.00	0.11%	2.10%	2.18%	10.31%	-3.22%	5.54%	4.41%	-9.00%	18.46%
S&P/ASX Small Ordinaries		3,138.70	1.00	0.13%	2.76%	4.42%	7.12%	-4.82%	6.60%	4.71%	-20.72%	14.24%
S&P/ASX 200		8,212.24	1.00	0.10%	0.03%	1.49%	8.19%	-1.64%	4.03%	7.84%	-5.45%	13.02%
S&P/ASX 200 Accumulation		106,829.90	1.00	0.11%	0.05%	2.25%	11.55%	-1.05%	5.33%	12.42%	-1.08%	17.23%
S&P/ASX 300		8,152.34	1.00	0.11%	0.14%	1.60%	8.18%	-1.78%	4.14%	7.62%	-6.05%	13.38%
S&P/ASX 200 Energy		8,896.70	0.16	-0.50%	1.27%	-4.56%	-16.25%	-6.89%	1.42%	-3.76%	39.71%	-1.97%
S&P/ASX 200 Materials		18,000.60	0.61	2.78%	9.37%	9.10%	-7.64%	-5.93%	-7.94%	11.11%	4.79%	6.84%
S&P/ASX 200 Industrials		7,402.40	0.91	-0.42%	-0.42%	-0.63%	7.81%	-5.15%	4.59%	10.13%	-6.18%	11.24%
S&P/ASX 200 Consumer Discretionary		3,840.40	0.93	-0.50%	-0.34%	0.76%	18.52%	-2.91%	11.62%	18.68%	-22.65%	21.31%
S&P/ASX 200 Consumer Staples		12,491.60	0.65	0.91%	-1.99%	-2.78%	1.47%	0.16%	0.38%	-1.85%	-7.39%	7.13%
S&P/ASX 200 Healthcare		43,901.40	0.79	-1.32%	-1.50%	-4.19%	3.69%	1.88%	2.59%	2.31%	-8.41%	7.98%
S&P/ASX 200 Financials		8,191.10	0.85	-0.63%	-4.42%	-0.42%	21.92%	2.66%	11.02%	5.66%	-2.72%	20.20%
S&P/ASX 200 Information Technology		2,697.60	1.00	0.40%	1.70%	6.58%	47.18%	2.83%	24.23%	30.41%	-34.25%	-2.79%
S&P/ASX 200 Telecommunication Services		1,598.10	0.79	-0.45%	-0.85%	-1.14%	0.62%	-4.93%	-0.57%	12.55%	-13.43%	28.46%
S&P/ASX 200 Utilities		8,980.00	0.76	-0.73%	0.51%	1.25%	9.79%	12.08%	1.28%	-1.59%	24.19%	4.56%
S&P/ASX 200 A-REIT		1,839.30	0.95	-0.97%	-1.15%	5.97%	22.42%	-6.84%	16.05%	12.67%	-24.00%	21.61%
S&P/ASX 200 Financial-x-A-REIT		9,135.90	0.85	-0.63%	-4.42%	-0.42%	21.92%	2.66%	11.02%	5.66%	-2.72%	20.20%
North American												
DJIA		42,313.00	1.00	0.33%	0.59%	1.80%	12.27%	-1.73%	5.62%	13.70%	-8.78%	18.73%
S&P 500		5,738.17	1.00	-0.13%	0.62%	1.59%	20.30%	3.92%	10.16%	24.23%	-19.44%	26.89%
NASDAQ		18,119.59	0.91	-0.39%	0.95%	2.29%	20.71%	8.26%	9.11%	43.42%	-33.10%	21.39%
Toronto S&P/TSX		23,956.82	0.99	-0.32%	0.37%	2.62%	14.31%	-1.31%	5.77%	8.12%	-8.66%	21.74%
Europe												
FTSE		8,320.76	0.89	0.43%	1.10%	-0.67%	7.60%	2.66%	2.84%	3.78%	0.91%	14.30%
DAX		19,473.63	1.00	1.22%	4.03%	3.00%	16.25%	-1.39%	10.39%	20.31%	-12.35%	15.79%
CAC 40		7,791.79	0.69	0.64%	3.89%	2.11%	3.30%	-8.85%	8.78%	16.52%	-9.50%	28.85%
Asia												
Nikkei		39,829.56	0.79	2.32%	5.58%	3.06%	19.02%	-1.95%	20.63%	28.24%	-9.37%	4.91%
Hang Seng		20,632.30	1.00	3.55%	13.00%	14.69%	21.03%	7.12%	-2.97%	-13.82%	-15.46%	-14.08%
Shanghai		3,087.53	0.82	2.88%	12.81%	8.63%	3.78%	-2.43%	2.23%	-3.70%	-15.13%	4.80%
Sensex		85,571.85	0.99	-0.31%	1.22%	3.89%	18.45%	7.31%	1.95%	18.74%	4.44%	21.99%

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	Closing prices 27-Sep-24	52 wk	Movement for the period				Q2 2024	Q1 2024	2023	2022	2021		
			Day	Week	Month	YTD							
Indices													
MSCI World USD Index	3,726.80	1.00	0.17%	1.36%	1.79%	17.60%	2.15%	8.47%	21.77%	-19.46%	20.14%		
MSCI World Net TR USD Index	11,760.98	1.00	0.22%	1.42%	1.93%	18.97%	2.63%	8.88%	23.79%	-18.14%	21.82%		
MSCI ACWI-ex-Australia TR AUD Index	19,198.11	0.93	-0.41%	-0.59%	-0.25%	17.26%	0.28%	14.06%	23.23%	-12.52%	29.58%		
MSCI ACWI Net TR USD Index	461.09	1.00	0.30%	1.91%	2.44%	18.80%	2.87%	8.20%	22.20%	-18.36%	18.54%		
MSCI ACWI Minimum Volatility USD	2,537.81	1.00	0.36%	1.22%	1.05%	13.77%	-0.20%	4.27%	5.36%	-12.04%	11.95%		
MSCI EM Asia Net TR USD Index	742.70	1.00	1.27%	7.13%	8.08%	21.62%	7.44%	3.35%	7.76%	-21.11%	-5.08%		
MSCI EM Net TR USD Index	625.78	1.00	0.99%	6.21%	7.01%	17.23%	5.00%	2.37%	9.83%	-20.09%	-2.54%		
VIX Volatility S&P500	16.96	0.19	10.34%	5.02%	13.07%	36.22%	-4.38%	4.50%	-42.55%	25.84%	-24.31%		
Commodities													
Light Crude WTI Futures	US\$/bbl	68.18	0.10	0.75%	-5.20%	-7.30%	-4.84%	-1.96%	16.08%	-10.73%	6.11%	55.89%	
Brent Crude	US\$/bbl	71.98	0.12	0.53%	-3.37%	-8.65%	-6.57%	-1.22%	13.55%	-10.32%	9.89%	50.93%	
Gold	US\$/oz	2,668.10	0.97	-0.99%	0.83%	5.56%	28.78%	4.52%	8.04%	13.45%	-0.31%	-3.34%	
Silver	US\$/oz	31.82	0.95	-1.62%	0.99%	9.17%	32.09%	18.64%	3.45%	0.19%	2.67%	-11.35%	
Copper	US\$/lb	4.60	0.67	-0.85%	5.91%	9.21%	18.22%	9.60%	2.99%	2.10%	-14.77%	27.05%	
Iron Ore	US\$/mt	91.73	0.13	2.51%	3.80%	-3.91%	-29.62%	6.75%	-27.22%	19.98%	-3.57%	-27.05%	
Malaysian Palm Oil* RM/tn		4,159.00	0.60	-1.79%	3.28%	2.06%	13.57%	-8.07%	18.10%	-12.20%	-19.15%	32.59%	
LNG *Jap/Korea	US\$/mmBtu	13.21	0.49	0.11%	1.81%	-6.28%	14.63%	32.51%	-17.23%	-60.97%	-3.21%	113.25%	
ICCO Cocoa	US\$/mt	8,281.00	0.58	1.96%	8.14%	-14.33%	97.35%	-20.86%	132.75%	61.38%	3.17%	-3.19%	
ICO Coffee	US cents/lb	269.15	0.56	-1.73%	7.34%	8.44%	42.94%	21.23%	0.29%	12.55%	-26.01%	76.30%	
Equities													
Domestic													
PGK													
Arbitrage													
Bank South Pacific		16.70	18.08	1.00	0.17%	0.39%	3.08%	31.97%	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			0.69	0.00	0.00%	-12.66%	-12.66%	-12.66%	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		2.73	3.10	0.93	0.00%	-1.59%	0.32%	24.00%	3.39%	18.00%	-9.09%	-6.78%	-1.67%
Steamship Trading Company		37.30	50.00	0.00%	0.00%	4.17%	41.00%	6.67%	26.90%	0.00%	0.00%	0.00%	
Santos Limited		18.42	19.45	0.61	0.00%	0.00%	-0.31%	1.14%	0.10%	0.68%	0.68%	0.00%	
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		215.78	150.00	0.00%	0.00%	2.74%							
Australia													
A2 Milk Company Limited		6.24	0.70	8.71%	17.51%	11.63%	46.48%	8.32%	46.71%	-38.08%	26.01%	-52.31%	
ANZ Banking Group Limited		30.44	0.81	-1.01%	-4.55%	0.13%	17.44%	-3.95%	13.43%	8.95%	-13.52%	21.19%	
BSP Financial Group		6.20	0.51	1.47%	0.16%	-2.67%	14.39%	12.37%	5.90%	10.61%	14.75%	-17.88%	
BHP Billiton Limited		44.74	0.51	3.18%	10.91%	9.74%	-11.25%	-3.59%	-12.18%	10.48%	9.95%	-2.19%	
Boral Limited		5.83	0.74	0.00%	0.00%	0.00%	8.16%	-4.74%	13.54%	86.51%	-52.62%	23.23%	
Bougainville Copper Limited		0.50	0.39	7.61%	7.61%	8.79%	45.59%	-19.83%	77.94%	-2.86%	14.75%	5.17%	
Bank of Queensland		6.17	0.76	-0.96%	-4.93%	-2.37%	1.48%	-8.07%	3.95%	-11.88%	-14.71%	4.52%	
Brambles Limited		18.64	0.94	-0.96%	-0.27%	2.25%	37.06%	-10.03%	18.75%	12.68%	13.55%	0.28%	
Commonwealth Bank of Australia		134.16	0.79	-0.14%	-7.16%	-3.83%	20.00%	5.85%	7.64%	8.97%	1.58%	23.01%	
CSL		285.10	0.67	-2.08%	-2.91%	-7.18%	-0.54%	2.53%	0.44%	-0.39%	-1.02%	2.66%	
Fortescue Mining		20.10	0.30	3.61%	14.01%	10.02%	-30.74%	-16.69%	-11.44%	41.49%	6.77%	-18.01%	
Horizon Oil Ltd		0.20	0.82	-2.50%	0.00%	2.63%	25.81%	0.00%	16.13%	19.23%	41.30%	48.39%	
Kina Securities Ltd		1.02	0.80	-1.46%	0.50%	-0.98%	26.88%	4.49%	11.25%	3.23%	-9.36%	-5.00%	
Macquarie Group Ltd		233.49	1.00	0.56%	1.00%	8.27%	27.15%	2.50%	8.75%	9.98%	-18.71%	48.32%	
Mirvac Group		2.20	0.70	0.46%	-2.22%	7.84%	5.26%	-20.76%	12.92%	-1.88%	-26.80%	10.23%	
National Australia Bank		36.94	0.77	-1.78%	-6.88%	-3.22%	20.33%	4.59%	12.83%	2.13%	4.23%	27.61%	
Newmont Corporation		80.12	0.99	-0.64%	1.89%	2.36%	31.13%	18.17%	-12.09%				
Origin Energy Ltd		9.95	0.68	-1.29%	-1.39%	-0.10%	17.47%	18.04%	8.62%	9.72%	47.33%	10.08%	
Pilbara Minerals Ltd		3.16	0.39	5.69%	13.26%	6.40%	-20.00%	-19.84%	-3.04%	5.33%	17.19%	267.82%	
Qbe Insurance Group Ltd		16.39	0.51	-0.30%	-1.74%	3.80%	10.67%	-4.08%	22.42%	10.28%	18.33%	33.06%	
Rio Tinto Limited		127.45	0.70	3.43%	12.77%	14.25%	-6.05%	-2.27%	-10.25%	16.54%	16.28%	-12.05%	
ResMed Inc		35.17	0.85	-0.76%	-0.59%	-1.54%	38.25%	-3.48%	18.51%	-17.83%	-13.47%	31.40%	
Santos Limited		6.84	0.08	-1.16%	-3.66%	-5.26%	-10.00%	-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		18.01	0.92	-0.17%	-1.10%	1.92%	30.04%	6.29%	18.27%	15.03%	8.76%	13.66%	
Transurban Group		13.11	0.60	-0.76%	-3.10%	-3.25%	-4.38%	-6.91%	-2.84%	5.62%	-6.08%	1.17%	
Telstra Corporation Limited		3.92	0.76	-0.76%	-1.26%	-0.25%	-1.01%	-6.22%	-2.53%	-0.75%	-4.55%	40.27%	
Treasury Wine Estates Limited		11.97	0.65	8.23%	9.12%	4.72%	11.04%	-0.08%	15.49%	-20.79%	9.94%	31.70%	
Westpac Banking Corporation		31.80	0.86	-1.67%	-5.27%	1.79%	38.86%	4.33%	13.97%	-1.93%	9.37%	10.22%	
Worley Limited		14.61	0.19	-0.81%	0.21%	-4.07%	-16.32%	-10.57%	-4.07%	16.40%	41.11%	-7.48%	
Woolworths Limited		33.43	0.39	0.24%	-4.43%	-6.31%	-10.13%	1.87%	-10.83%	10.85%	-11.71%	-3.31%	
International													
Blackrock Int Equity Fund*	AUD \$	25.26	0.93	0.30%	-0.35%	1.10%	14.57%	0.98%	14.38%	16.82%	-15.90%	24.76%	
Vanguard International Share*	AUD \$	3.46	0.92	-0.11%	-0.76%	-0.25%	13.36%	-0.82%	13.56%	17.60%	-16.11%	23.54%	