

**Shading Key:**

<span style="background-color: #90EE90; border: 1px solid black; display: inline-block; width: 10px; height: 10px;"></span>	52 week high (green = 1), low (red = 0) or shaded in-between
<span style="background-color: #90EE90; border: 1px solid black; display: inline-block; width: 10px; height: 10px;"></span>	2 standard deviation move up (5%)
<span style="background-color: #FFFFE0; border: 1px solid black; display: inline-block; width: 10px; height: 10px;"></span>	1 standard deviation move up (33%)
<span style="background-color: #FFDAB9; border: 1px solid black; display: inline-block; width: 10px; height: 10px;"></span>	1 standard deviation move down (33%)
<span style="background-color: #FFB6C1; border: 1px solid black; display: inline-block; width: 10px; height: 10px;"></span>	2 standard deviation move down (5%)

These estimates are based upon the last 256 daily moves of each instrument

03-Oct-24

		Closing prices	52	Movement for the period				Q2 2024	Q1 2024	2023	2022	2021
		02-Oct-24	wk	Day	Week	Month	YTD					
<b>Interest Rates</b>												
<b>Central Bank Bills</b>												
Change to today's price from closing prices of prior period												
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%
<b>Treasury Bills</b>												
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	5.58%	1.00	0.10%	0.10%	0.59%	3.58%	1.15%	-0.15%	2.00%	2.69%	4.29%
273 days	reported Thursday/Friday	5.99%	0.00	0.09%	0.09%	0.49%	3.45%	0.19%	-0.09%	2.54%	2.95%	5.95%
364 days		7.49%		0.18%	0.18%	0.47%	3.92%	1.06%	-0.28%	3.57%	4.27%	7.04%
<b>Government Inscribed Stock</b>												
For interest rates, rate at end of each respective year reported.												
GIS 2Y 2024-26	GIS auctions usually monthly	8.00%		0.00%	0.00%	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%	0.00%	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%	0.00%	2.93%	3.08%	0.08%	0.07%	5.42%	5.44%	0.00%
GIS 9Y 2024-33		8.70%		0.00%	0.00%	2.91%	3.14%	0.13%	0.10%	5.56%	5.44%	9.90%
GIS 10Y 2024-34		8.90%		0.00%	0.00%	2.82%	3.16%	0.07%	0.13%	5.74%	5.44%	9.90%
		4.00%	1.00	0.00%	1.00%	1.00%	0.50%	0.50%	-1.50%	3.50%	3.25%	3.00%
<b>Kina Facility Rate</b>												
<b>Ten year Government Bond yields</b>												
United States		3.78%	0.12	0.05%	0.00%	0.03%	-0.10%	0.20%	0.32%	3.88%	3.87%	1.51%
United Kingdom		4.03%	0.48	0.08%	0.03%	0.09%	0.49%	0.24%	0.40%	3.54%	3.67%	0.97%
Australia		3.95%	0.12	-0.05%	0.04%	0.00%	0.00%	0.35%	0.01%	3.96%	4.05%	1.67%
New Zealand		4.22%	0.10	-0.01%	0.02%	0.01%	-0.10%	0.13%	0.22%	4.32%	4.47%	2.39%
France		2.87%	0.40	0.05%	-0.10%	-0.07%	0.31%	0.49%	0.25%	2.56%	3.12%	0.20%
Japan		0.83%	0.50	-0.03%	0.01%	-0.06%	0.21%	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%
<b>Currencies</b>												
Percentage changes												
PGK/USD		0.2551	0.00	-0.04%	-0.16%	-0.51%	-4.92%	-1.92%	-1.19%	-5.53%	-0.35%	0.00%
PGK/AUD		0.3708	0.04	0.65%	-0.22%	-3.13%	-5.41%	-3.42%	3.67%	-6.44%	6.67%	6.19%
PGK/GBP		0.1922	0.05	0.63%	0.84%	-1.74%	-8.56%	-1.95%	-0.14%	-10.82%	11.60%	1.00%
PGK/NZD		0.4057	0.08	0.69%	0.47%	-2.29%	-3.91%	-3.07%	4.83%	-5.95%	7.55%	5.78%
PGK/JPY		36.670	0.11	-0.46%	0.03%	-1.53%	-3.27%	4.31%	5.86%	0.69%	14.75%	11.64%
AUD/USD		0.6881	0.92	-0.66%	0.07%	2.73%	0.53%	1.55%	-4.69%	0.99%	-6.60%	-5.83%
USD/JPY		143.720	0.15	-0.43%	0.18%	-1.05%	1.73%	6.33%	7.16%	6.59%	15.13%	11.63%
EUR/USD		1.1063	0.81	-0.63%	-1.14%	0.09%	-0.05%	-1.22%	-2.20%	3.93%	-5.83%	-8.00%
GBP/USD		1.3273	0.90	-0.70%	-0.99%	1.24%	3.97%	0.03%	-1.06%	5.95%	-10.71%	-0.98%
<b>Equity Indices</b>												
<b>Papua New Guinea</b>												
KSI Index		6,587.19	1.00	0.02%	0.03%	0.67%	4.15%	0.85%	1.62%	0.75%	7.10%	-3.09%
KSI Home Index		18,615.32	0.91	0.00%	-1.69%	-0.91%	19.63%	2.27%	5.48%	2.91%	5.07%	8.11%
<b>Australia</b>												
All Ordinaries		8,469.92	0.96	-0.14%	1.16%	3.84%	8.18%	-1.72%	4.14%	8.42%	-7.17%	13.55%
S&P/ASX 100		8,695.60	0.95	-0.09%	0.84%	2.80%	8.15%	-1.40%	3.84%	7.96%	-3.95%	13.28%
S&P/ASX 20		4,611.50	0.93	0.02%	0.48%	2.11%	6.85%	0.13%	2.17%	8.33%	-1.83%	12.14%
S&P/ASX 50		8,054.40	0.95	-0.02%	0.72%	2.58%	7.89%	-1.11%	3.59%	8.52%	-3.01%	12.37%
S&P/ASX 50 Accumulation		108,433.80	0.95	-0.02%	0.72%	3.12%	11.47%	-0.44%	4.95%	13.42%	1.89%	17.00%
S&P/ASX Midcap 50		10,202.00	0.97	-0.57%	1.59%	4.18%	9.95%	-3.22%	5.54%	4.41%	-9.00%	18.46%
S&P/ASX Small Ordinaries		3,129.10	0.98	-0.37%	1.79%	7.55%	6.79%	-4.82%	6.60%	4.71%	-20.72%	14.24%
S&P/ASX 200		8,198.19	0.95	-0.13%	0.88%	3.12%	8.00%	-1.64%	4.03%	7.84%	-5.45%	13.02%
S&P/ASX 200 Accumulation		106,648.11	0.96	-0.13%	0.89%	3.64%	11.36%	-1.05%	5.33%	12.42%	-1.08%	17.23%
S&P/ASX 300		8,140.11	0.95	-0.12%	0.94%	3.28%	8.02%	-1.78%	4.14%	7.62%	-6.05%	13.38%
S&P/ASX 200 Energy		9,330.00	0.29	2.35%	3.20%	2.64%	-12.17%	-6.89%	1.42%	-3.76%	39.71%	-1.97%
S&P/ASX 200 Materials		17,986.30	0.61	0.49%	4.42%	15.29%	-7.72%	-5.93%	-7.94%	11.11%	4.79%	6.84%
S&P/ASX 200 Industrials		7,360.00	0.88	-0.60%	-0.18%	-0.62%	7.20%	-5.15%	4.59%	10.13%	-6.18%	11.24%
S&P/ASX 200 Consumer Discretionary		3,768.80	0.86	-1.73%	-0.40%	0.73%	16.31%	-2.91%	11.62%	18.68%	-22.65%	21.31%
S&P/ASX 200 Consumer Staples		12,381.20	0.58	-0.81%	1.48%	-0.97%	0.57%	0.16%	0.38%	-1.85%	-7.39%	7.13%
S&P/ASX 200 Healthcare		44,439.80	0.83	-0.29%	1.52%	-1.92%	4.96%	1.88%	2.59%	2.31%	-8.41%	7.98%
S&P/ASX 200 Financials		8,122.30	0.82	-0.01%	-1.28%	-1.38%	20.90%	2.66%	11.02%	5.66%	-2.72%	20.20%
S&P/ASX 200 Information Technology		2,686.20	0.96	-1.58%	1.95%	7.10%	46.55%	2.83%	24.23%	30.41%	-34.25%	-2.79%
S&P/ASX 200 Telecommunication Services		1,595.40	0.78	-0.56%	0.93%	0.97%	0.45%	-4.93%	-0.57%	12.55%	-13.43%	28.46%
S&P/ASX 200 Utilities		9,153.50	0.87	0.97%	2.09%	5.49%	11.91%	12.08%	1.28%	-1.59%	24.19%	4.56%
S&P/ASX 200 A-REIT		1,841.20	0.95	-0.57%	-0.23%	7.30%	22.55%	-6.84%	16.05%	12.67%	-24.00%	21.61%
S&P/ASX 200 Financial-x-A-REIT		9,059.10	0.82	-0.01%	-1.28%	-1.38%	20.90%	2.66%	11.02%	5.66%	-2.72%	20.20%
<b>North American</b>												
DJIA		42,196.52	0.99	0.09%	0.67%	2.98%	11.96%	-1.73%	5.62%	13.70%	-8.78%	18.73%
S&P 500		5,709.54	0.97	0.01%	-0.22%	3.43%	19.70%	3.92%	10.16%	24.23%	-19.44%	26.89%
NASDAQ		17,925.12	0.88	0.08%	-0.87%	4.92%	19.41%	8.26%	9.11%	43.42%	-33.10%	21.39%
Toronto S&P/TSX		24,001.55	0.99	-0.13%	0.40%	4.17%	14.52%	-1.31%	5.77%	8.12%	-8.66%	21.74%
<b>Europe</b>												
FTSE		8,290.86	0.87	0.17%	0.27%	0.26%	7.21%	2.66%	2.84%	3.78%	0.91%	14.30%
DAX		19,164.75	0.94	-0.25%	1.30%	3.08%	14.41%	-1.39%	10.39%	20.31%	-12.35%	15.79%
CAC 40		7,577.59	0.54	0.05%	0.16%	1.02%	0.46%	-8.85%	8.78%	16.52%	-9.50%	28.85%
<b>Asia</b>												
Nikkei		37,808.76	0.62	-2.18%	-0.16%	2.05%	12.98%	-1.95%	20.63%	28.24%	-9.37%	4.91%
Hang Seng		22,443.73	1.00	6.20%	17.33%	28.56%	31.65%	7.12%	-2.97%	-13.82%	-15.46%	-14.08%
Shanghai		3,336.50	1.00	0.00%	15.20%	19.83%	12.15%	-2.43%	2.23%	-3.70%	-15.13%	4.80%
Sensex		84,266.29	0.93	0.00%	-1.06%	2.32%	16.65%	7.31%	1.95%	18.74%	4.44%	21.99%

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■	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

03-Oct-24

		Closing prices	52	Movement for the period				Q2 2024	Q1 2024	2023	2022	2021		
		02-Oct-24	wk	Day	Week	Month	YTD							
<b>Indices</b>														
MSCI World USD Index		3,685.92	0.56	-0.21%	-0.27%	2.96%	16.31%	2.15%	8.47%	21.77%	-19.46%	20.14%		
MSCI World Net TR USD Index		11,633.34	0.56	-0.20%	-0.20%	3.09%	17.68%	2.63%	8.88%	23.79%	-18.14%	21.82%		
MSCI ACWI-ex-Australia TR AUD Index		19,126.53	0.92	-0.15%	-0.49%	0.87%	16.82%	0.28%	14.06%	23.23%	-12.52%	29.58%		
MSCI ACWI Net TR USD Index		457.18	0.97	-0.04%	0.29%	3.88%	17.80%	2.87%	8.20%	22.20%	-18.36%	18.54%		
MSCI ACWI Minimum Volatility USD		2,522.67	0.97	-0.36%	0.25%	0.79%	13.09%	-0.20%	4.27%	5.36%	-12.04%	11.95%		
MSCI EM Asia Net TR USD Index		756.91	1.00	1.71%	6.04%	13.37%	23.95%	7.44%	3.35%	7.76%	-21.11%	-5.08%		
MSCI EM Net TR USD Index		633.00	1.00	1.31%	4.55%	10.87%	18.58%	5.00%	2.37%	9.83%	-20.09%	-2.54%		
VIX Volatility S&P500		18.90	0.26	-1.87%	22.65%	-11.35%	51.81%	-4.38%	4.50%	-42.55%	25.84%	-24.31%		
<b>Commodities</b>														
Light Crude WTI Futures		US\$/bbl	70.10	0.18	0.39%	0.59%	1.30%	-2.16%	-1.96%	16.08%	-10.73%	6.11%	55.89%	
Brent Crude		US\$/bbl	73.90	0.20	0.46%	0.60%	1.65%	-4.08%	-1.22%	13.55%	-10.32%	9.89%	50.93%	
Gold		US\$/oz	2,669.70	0.97	-0.77%	-0.56%	5.69%	28.86%	4.52%	8.04%	13.45%	-0.31%	-3.34%	
Silver		US\$/oz	31.92	0.95	0.56%	-0.31%	11.78%	32.53%	18.64%	3.45%	0.19%	2.17%	-11.35%	
Copper		US\$/lb	4.65	0.70	1.31%	3.55%	13.97%	19.50%	9.60%	2.99%	2.10%	-14.77%	27.05%	
Iron Ore		US\$/mt	99.82	0.30	0.00%	11.56%	13.32%	-23.41%	6.75%	-27.22%	19.98%	-3.57%	-27.05%	
Malaysian Palm Oil* RM/tn		4,305.00	0.74	3.34%	4.36%	7.84%	17.56%	-8.07%	18.10%	-12.20%	-19.15%	32.59%		
LNG *Jap/Korea		US\$/mmBtu	13.09	0.47	-0.65%	-0.04%	-5.04%	13.63%	32.51%	-17.23%	-60.97%	-3.21%	113.25%	
ICCO Cocoa		US\$/mt	7,064.00	0.43	0.36%	-11.20%	-23.90%	68.35%	-20.86%	132.75%	61.38%	3.17%	-3.19%	
ICO Coffee		US cents/lb	256.50	0.86	-2.90%	-4.68%	4.46%	36.22%	21.23%	0.29%	12.55%	-26.01%	76.30%	
<b>Equities</b>														
Percentage changes														
<b>Domestic</b>		<b>PGK</b>	<b>Arbitrage</b>	<b>PNGX</b>										
Bank South Pacific			17.26	18.13	1.00	0.06%	0.61%	0.72%	32.34%	8.56%	17.66%	10.39%	1.31%	2.08%
Credit Corporation				2.52	1.06	0.00%	0.40%	0.80%	26.00%	2.37%	5.50%	8.11%	10.12%	-1.18%
City Pharmacy				0.69	0.94	0.00%	-12.66%	-12.66%	-12.66%	0.00%	0.00%	-12.22%	-5.26%	90.00%
Kina Asset Management Limited				1.40	1.00	0.00%	0.00%	7.69%	55.56%	8.70%	27.78%	-5.26%	-4.04%	10.00%
Kina Securities Limited			2.74	3.15	1.00	1.61%	0.00%	1.61%	26.00%	3.39%	18.50%	-9.09%	-6.78%	-1.67%
Steamship Trading Company			37.76	50.00	1.00	0.00%	0.00%	4.17%	41.00%	6.67%	26.90%	0.00%	0.00%	0.00%
Santos Limited			19.34	19.45	0.61	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			210.92	150.00	1.00	0.00%	0.00%	2.74%						
<b>Australia</b>														
A2 Milk Company Limited				6.41	0.74	2.89%	16.33%	15.29%	50.47%	8.32%	46.71%	-38.08%	26.01%	-52.31%
ANZ Banking Group Limited				30.11	0.77	-0.13%	-2.18%	-1.15%	16.17%	-3.95%	13.43%	8.95%	-13.52%	21.19%
BSP Financial Group				6.40	0.60	0.00%	3.23%	0.79%	18.08%	12.37%	5.90%	10.61%	14.75%	-17.88%
BHP Billiton Limited				45.06	0.54	0.94%	5.53%	16.61%	-10.61%	-3.59%	-12.18%	10.48%	9.95%	-2.19%
Boral Limited				5.83	0.73	0.00%	0.00%	0.00%	8.16%	-4.74%	13.54%	86.51%	-52.62%	23.23%
Bougainville Copper Limited				0.49	0.38	0.00%	7.69%	11.36%	44.12%	-19.83%	77.94%	-2.86%	14.75%	5.17%
Bank of Queensland				6.17	0.76	0.00%	-1.44%	-1.59%	1.48%	-8.07%	3.95%	-11.88%	-14.71%	4.52%
Brambles Limited				18.86	0.97	0.37%	0.91%	3.97%	38.68%	-10.03%	18.75%	12.68%	13.55%	0.28%
Commonwealth Bank of Australia				134.19	0.79	0.64%	-0.52%	-4.11%	20.03%	5.85%	7.64%	8.97%	1.58%	23.01%
CSL				287.02	0.69	-0.41%	0.11%	-5.58%	0.13%	2.53%	0.44%	-0.39%	-1.02%	2.66%
Fortescue Mining				20.14	0.30	0.90%	6.84%	24.32%	-30.60%	-16.69%	-11.44%	41.49%	6.77%	-18.01%
Horizon Oil Ltd				0.21	1.00	5.13%	5.13%	10.81%	32.26%	0.00%	16.13%	19.23%	41.30%	48.39%
Kina Securities Ltd				1.02	0.80	0.50%	-0.49%	-2.40%	26.88%	4.49%	11.25%	3.23%	-9.36%	-5.00%
Macquarie Group Ltd				226.16	0.90	-0.96%	-0.86%	4.16%	23.16%	2.50%	8.75%	9.98%	-18.71%	48.32%
Mirvac Group				2.15	0.61	-1.83%	-3.59%	3.86%	2.87%	-20.76%	12.92%	-1.88%	-26.80%	10.23%
National Australia Bank				36.98	0.77	-0.40%	-1.33%	-2.56%	20.46%	4.59%	12.83%	2.13%	4.23%	27.61%
Newmont Corporation				78.21	0.97	1.31%	-2.65%	1.72%	28.00%	18.17%	-12.09%			
Origin Energy Ltd				10.37	0.82	1.77%	2.88%	5.92%	22.43%	18.04%	8.62%	9.72%	47.33%	10.08%
Pilbara Minerals Ltd				3.31	0.46	0.61%	12.20%	28.29%	-16.20%	-19.84%	-3.04%	5.33%	17.19%	267.82%
Qbe Insurance Group Ltd				16.39	0.51	0.68%	0.18%	0.86%	10.67%	-4.08%	22.42%	10.28%	18.33%	33.06%
Rio Tinto Limited				125.96	0.66	0.17%	4.23%	19.19%	-7.15%	-2.27%	-10.25%	16.54%	16.28%	-12.05%
ResMed Inc				34.92	0.83	-1.66%	-1.24%	-3.40%	37.26%	-3.48%	18.51%	-17.83%	-13.47%	31.40%
Santos Limited				7.17	0.32	2.43%	1.27%	1.41%	-5.66%	-1.16%	1.97%	6.44%	13.15%	0.64%
Steamship Trading Company				14.00	0.40	1.08%	1.08%	0.00%	12.00%	3.02%	8.72%	19.05%	5.00%	1.52%
Suncorp Metway Limited				17.78	0.87	0.28%	-1.17%	-0.73%	28.38%	6.29%	18.27%	15.03%	8.76%	13.66%
Transurban Group				13.09	0.59	-0.08%	-0.91%	-3.96%	-4.52%	-6.91%	-2.84%	5.62%	-6.08%	1.17%
Telstra Corporation Limited				3.90	0.73	0.00%	-0.26%	-0.51%	-1.52%	-6.22%	-2.53%	-0.75%	-4.55%	40.27%
Treasury Wine Estates Limited				12.01	0.66	3.00%	10.49%	6.76%	11.41%	-0.08%	15.49%	-20.79%	9.94%	31.70%
Westpac Banking Corporation				31.11	0.81	-0.26%	-4.42%	-0.06%	35.85%	4.33%	13.97%	-1.93%	9.37%	10.22%
Worley Limited				14.84	0.25	1.50%	1.37%	0.82%	-15.01%	-10.57%	-4.07%	16.40%	41.11%	-7.48%
Woolworths Limited				32.97	0.33	-1.49%	-0.03%	-3.93%	-11.37%	1.87%	-10.83%	10.85%	-11.71%	-3.31%
<b>International</b>														
Blackrock Int Equity Fund*		AUD \$	25.11	0.90	0.00%	-0.42%	0.34%	13.85%	0.98%	14.38%	16.82%	-15.90%	24.76%	
Vanguard International Share*		AUD \$	3.44	0.90	-0.30%	-0.63%	0.73%	12.77%	-0.82%	13.56%	17.60%	-16.11%	23.54%	