

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

07-Oct-24

		Closing prices 04-Oct-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%	0.00%	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		4.00%		0.00%	1.65%	1.65%	1.65%	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	5.58%	1.00	0.00%	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	0.00%	0.09%	0.49%	3.45%	0.19%	-0.09%	2.54%	2.95%	5.95%	
364 days		7.49%		0.00%	0.18%	0.47%	3.92%	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%	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%	
Kina Facility Rate													
Ten year Government Bond yields													
United States		3.97%	0.25	0.12%	0.22%	0.26%	0.09%	0.20%	0.32%	3.88%	3.87%	1.51%	
United Kingdom		4.13%	0.56	0.11%	0.15%	0.24%	0.59%	0.24%	0.40%	3.54%	3.67%	0.97%	
Australia		4.07%	0.23	0.06%	0.12%	0.19%	0.12%	0.35%	0.01%	3.96%	4.05%	1.67%	
New Zealand		4.27%	0.13	0.00%	0.04%	0.09%	-0.05%	0.13%	0.22%	4.32%	4.47%	2.39%	
France		2.99%	0.50	0.04%	0.07%	0.10%	0.43%	0.49%	0.25%	2.56%	3.12%	0.20%	
Japan		0.89%	0.61	0.05%	0.03%	0.03%	0.27%	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		0.2549	0.00	-0.04%	-0.16%	-0.59%	-4.99%	-1.92%	-1.19%	-5.53%	-0.35%	0.00%	
PGK/AUD		0.3723	0.07	0.24%	0.27%	-2.33%	-5.03%	-3.42%	3.67%	-6.44%	6.67%	6.19%	
PGK/GBP		0.1940	0.10	0.26%	1.68%	-0.26%	-7.71%	-1.95%	-0.14%	-10.82%	11.60%	1.00%	
PGK/NZD		0.4105	0.15	0.42%	1.31%	-0.51%	-2.77%	-3.07%	4.83%	-5.95%	7.55%	5.78%	
PGK/JPY		37.230	0.20	-0.40%	-0.32%	1.86%	-1.79%	4.31%	5.86%	0.69%	14.75%	11.64%	
AUD/USD		0.6847	0.87	-0.29%	-0.44%	1.78%	0.03%	1.55%	-0.69%	0.99%	-6.60%	-5.83%	
USD/JPY		146.050	0.26	-0.37%	-0.18%	2.45%	3.38%	6.33%	7.16%	6.59%	15.13%	11.63%	
EUR/USD		1.1033	0.76	0.03%	-1.16%	-0.78%	-0.33%	-1.22%	-2.20%	3.93%	-5.83%	-8.00%	
GBP/USD		1.3143	0.80	-0.26%	-1.78%	-0.31%	2.95%	0.03%	-1.06%	5.95%	-10.71%	-0.98%	
Equity Indices													
Papua New Guinea													
KSI Index		6,589.35	1.00	0.03%	0.07%	0.90%	4.19%	0.85%	1.62%	0.75%	7.10%	-3.09%	
KSI Home Index		19,063.28	1.00	2.41%	2.72%	1.47%	22.51%	2.27%	5.48%	2.91%	5.07%	8.11%	
Australia													
All Ordinaries		8,416.58	0.92	-0.68%	-0.71%	2.46%	7.50%	-1.72%	4.14%	8.42%	-7.17%	13.55%	
S&P/ASX 100		8,656.00	0.92	-0.69%	-0.70%	1.34%	7.53%	-1.40%	3.84%	7.96%	-3.95%	13.28%	
S&P/ASX 20		4,575.00	0.89	-0.96%	-0.90%	0.29%	6.01%	0.13%	2.17%	8.33%	-1.83%	12.14%	
S&P/ASX 50		7,997.60	0.91	-0.83%	-0.80%	0.97%	7.13%	-1.11%	3.59%	8.52%	-3.01%	12.37%	
S&P/ASX 50 Accumulation		107,669.50	0.92	-0.83%	-0.80%	1.37%	10.68%	-0.44%	4.95%	13.42%	1.89%	17.00%	
S&P/ASX Midcap 50		10,228.10	0.98	0.18%	-0.07%	3.68%	10.23%	-3.22%	5.54%	4.41%	-9.00%	18.46%	
S&P/ASX Small Ordinaries		3,102.40	0.93	-0.53%	-1.16%	6.62%	5.88%	-4.82%	6.60%	4.71%	-20.72%	14.24%	
S&P/ASX 200		8,150.00	0.92	-0.67%	-0.76%	1.70%	7.37%	-1.64%	4.03%	7.84%	-5.45%	13.02%	
S&P/ASX 200 Accumulation		106,027.40	0.93	-0.67%	-0.75%	2.11%	10.71%	-1.05%	5.33%	12.42%	-1.08%	17.23%	
S&P/ASX 300		8,090.96	0.92	-0.68%	-0.75%	1.87%	7.37%	-1.78%	4.14%	7.62%	-6.05%	13.38%	
S&P/ASX 200 Energy		9,495.20	0.34	1.84%	6.73%	12.02%	-10.61%	-6.89%	1.42%	-3.76%	39.71%	-1.97%	
S&P/ASX 200 Materials		17,760.50	0.55	-1.18%	-1.33%	14.30%	-8.87%	-5.93%	-7.94%	11.11%	4.79%	6.84%	
S&P/ASX 200 Industrials		7,358.10	0.88	-0.33%	-0.60%	-1.05%	7.17%	-5.15%	4.59%	10.13%	-6.18%	11.24%	
S&P/ASX 200 Consumer Discretionary		3,742.60	0.83	-0.34%	-2.55%	-0.17%	15.51%	-2.91%	11.62%	18.68%	-22.65%	21.31%	
S&P/ASX 200 Consumer Staples		12,293.60	0.52	-0.58%	-1.59%	-2.66%	-0.14%	0.16%	0.38%	-1.85%	-7.39%	7.13%	
S&P/ASX 200 Healthcare		44,580.20	0.85	0.11%	1.55%	-1.80%	5.29%	1.88%	2.59%	2.31%	-8.41%	7.98%	
S&P/ASX 200 Financials		8,029.80	0.79	-1.04%	-1.97%	-4.84%	19.52%	2.66%	11.02%	5.66%	-2.72%	20.20%	
S&P/ASX 200 Information Technology		2,659.00	0.94	-1.16%	-1.43%	3.99%	45.07%	2.83%	24.23%	30.41%	-34.25%	-2.79%	
S&P/ASX 200 Telecommunication Services		1,598.70	0.80	-0.14%	0.04%	0.43%	0.66%	-4.93%	-0.57%	12.55%	-13.43%	28.46%	
S&P/ASX 200 Utilities		9,060.30	0.81	-0.62%	0.89%	5.62%	10.77%	12.08%	1.28%	-1.59%	24.19%	4.56%	
S&P/ASX 200 A-REIT		1,855.50	0.97	-0.88%	0.88%	5.61%	23.50%	-6.84%	16.05%	12.67%	-24.00%	21.61%	
S&P/ASX 200 Financial-x-A-REIT		8,956.00	0.79	-1.04%	-1.97%	-4.84%	19.52%	2.66%	11.02%	5.66%	-2.72%	20.20%	
North American													
DJIA		42,352.75	1.00	0.81%	0.09%	4.98%	12.37%	-1.73%	5.62%	13.70%	-8.78%	18.73%	
S&P 500		5,751.07	0.99	0.90%	0.22%	6.34%	20.57%	3.92%	10.16%	24.23%	-19.44%	26.89%	
NASDAQ		18,137.85	0.92	1.22%	0.10%	8.67%	20.83%	8.26%	9.11%	43.42%	-33.10%	21.39%	
Toronto S&P/TSX		24,162.83	1.00	0.81%	0.86%	6.06%	15.29%	-1.31%	5.77%	8.12%	-8.66%	21.74%	
Europe													
FTSE		8,280.63	0.86	-0.02%	-0.48%	1.21%	7.08%	2.66%	2.84%	3.78%	0.91%	14.30%	
DAX		19,120.93	0.93	0.55%	-1.81%	4.48%	14.14%	-1.39%	10.39%	20.31%	-12.35%	15.79%	
CAC 40		7,541.36	0.52	0.85%	-3.21%	2.57%	-0.02%	-8.85%	8.78%	16.52%	-9.50%	28.85%	
Asia													
Nikkei		38,635.62	0.69	0.22%	-3.00%	6.17%	15.45%	-1.95%	20.63%	28.24%	-9.37%	4.91%	
Hang Seng		22,736.87	1.00	2.82%	10.20%	30.34%	33.37%	7.12%	-2.97%	-13.82%	-15.46%	-14.08%	
Shanghai		3,336.50	1.00	0.00%	8.06%	20.63%	12.15%	-2.43%	2.23%	-3.70%	-15.13%	4.80%	
Sensex		81,688.45	0.82	-0.98%	-4.54%	0.62%	13.08%	7.31%	1.95%	18.74%	4.44%	21.99%	

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07-Oct-24

		Closing prices	52	Movement for the period				Q2 2024	Q1 2024	2023	2022	2021	
		04-Oct-24	wk	Day	Week	Month	YTD						
Indices													
MSCI World USD Index		3,698.41	0.97	0.61%	-0.76%	5.11%	16.70%	2.15%	8.47%	21.77%	-19.46%	20.14%	
MSCI World Net TR USD Index		11,673.38	0.97	0.62%	-0.74%	5.24%	18.09%	2.63%	8.88%	23.79%	-18.14%	21.82%	
MSCI ACWI-ex-Australia TR AUD Index		19,426.25	0.98	1.25%	1.19%	3.94%	18.65%	0.28%	14.06%	23.23%	-12.52%	29.58%	
MSCI ACWI Net TR USD Index		458.23	0.98	0.61%	-0.62%	5.72%	18.06%	2.87%	8.20%	22.20%	-18.36%	18.54%	
MSCI ACWI Minimum Volatility USD		2,512.32	0.95	0.07%	-1.00%	1.32%	12.63%	-0.20%	4.27%	5.36%	-12.04%	11.95%	
MSCI EM Asia Net TR USD Index		751.42	0.91	0.49%	1.17%	12.10%	23.05%	7.44%	3.35%	7.76%	-21.11%	-5.08%	
MSCI EM Net TR USD Index		628.40	0.97	0.54%	0.42%	9.92%	17.72%	5.00%	2.37%	9.83%	-20.09%	-2.54%	
VIX Volatility S&P500		19.21	0.28	-6.25%	13.27%	-14.16%	54.30%	-4.38%	4.50%	-42.55%	25.84%	-24.31%	
Commodities													
Light Crude WTI Futures	US\$/bbl	74.38	0.37	0.91%	9.09%	9.92%	3.81%	-1.96%	16.08%	-10.73%	6.11%	55.89%	
Brent Crude	US\$/bbl	78.05	0.38	0.55%	8.43%	9.84%	1.31%	-1.22%	13.55%	-10.32%	9.89%	50.93%	
Gold	US\$/oz	2,667.80	0.97	-0.43%	-0.01%	5.67%	28.77%	4.52%	8.04%	13.45%	-0.31%	-3.34%	
Silver	US\$/oz	32.39	0.99	-0.22%	1.82%	14.94%	34.49%	18.64%	3.45%	0.19%	2.7%	-11.35%	
Copper	US\$/lb	4.57	0.66	0.46%	-0.55%	12.29%	17.57%	9.60%	2.99%	2.10%	-14.77%	27.05%	
Iron Ore	US\$/mt	99.82	0.30	0.00%	8.82%	15.60%	-23.41%	6.75%	-27.22%	19.98%	-3.57%	-27.05%	
Malaysian Palm Oil* RM/tn		4,400.00	0.82	3.12%	5.79%	10.55%	20.15%	-8.07%	18.10%	-12.20%	-19.15%	32.59%	
LNG *Jap/Korea	US\$/mmBtu	13.09	0.47	-0.04%	-0.87%	-5.08%	13.63%	32.51%	-17.23%	-60.97%	-3.21%	113.25%	
ICCO Cocoa	US\$/mt	7,069.00	0.43	0.55%	-14.64%	-25.27%	68.47%	-20.86%	132.75%	61.38%	3.17%	-3.19%	
ICO Coffee	US cents/lb	257.35	0.87	2.10%	-4.38%	7.21%	36.67%	21.23%	0.29%	12.55%	-26.01%	76.30%	
Equities													
Domestic													
			PGK	Arbitrage									
				PNGX									
				Percentage changes									
Bank South Pacific		17.19	18.15	1.00	0.11%	0.39%	0.83%	32.48%	8.56%	17.66%	10.39%	1.31%	2.08%
Credit Corporation			2.60	1.06	3.17%	3.59%	4.00%	30.00%	2.37%	5.50%	8.11%	10.12%	-1.18%
City Pharmacy			0.69	0.94	0.00%	0.00%	-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		2.71	3.15	1.00	0.00%	1.61%	1.61%	26.00%	3.39%	18.00%	-9.09%	-6.78%	-1.67%
Steamship Trading Company		37.60	50.00	0.00%	0.00%	4.17%	41.00%	6.67%	26.90%	0.00%	0.00%	0.00%	
Santos Limited		19.61	19.45	0.61	0.00%	0.00%	0.00%	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		209.45	150.00	0.00%	0.00%	2.74%							
Australia													
A2 Milk Company Limited			6.23	0.69	-1.42%	-0.16%	12.05%	46.24%	8.32%	46.71%	-38.08%	26.01%	-52.31%
ANZ Banking Group Limited			29.64	0.71	-1.46%	-2.63%	-6.76%	14.35%	-3.95%	13.43%	8.95%	-13.52%	21.19%
BSP Financial Group			6.40	0.60	0.00%	3.23%	0.95%	18.08%	12.37%	5.90%	10.61%	14.75%	-17.88%
BHP Billiton Limited			44.58	0.50	-1.74%	-0.36%	15.94%	-11.57%	-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			0.47	0.34	0.00%	-5.05%	8.05%	38.24%	-19.83%	77.94%	-2.86%	14.75%	5.17%
Bank of Queensland			6.12	0.72	-0.16%	-0.81%	-4.82%	0.66%	-8.07%	3.95%	-11.88%	-14.71%	4.52%
Brambles Limited			18.74	0.95	-1.16%	0.54%	0.59%	37.79%	-10.03%	18.75%	12.68%	13.55%	0.28%
Commonwealth Bank of Australia			132.74	0.76	-1.39%	-1.06%	-7.48%	18.73%	5.85%	7.64%	8.97%	1.58%	23.01%
CSL			288.93	0.72	0.11%	1.34%	-4.95%	0.80%	2.53%	0.44%	-0.39%	-1.02%	2.66%
Fortescue Mining			19.76	0.28	-1.10%	-1.69%	22.58%	-31.91%	-16.69%	-11.44%	41.49%	6.77%	-18.01%
Horizon Oil Ltd			0.22	1.06	7.50%	10.26%	13.16%	38.71%	0.00%	16.13%	19.23%	41.30%	48.39%
Kina Securities Ltd			1.01	0.78	2.54%	-0.49%	0.50%	26.25%	4.49%	11.25%	3.23%	-9.36%	-5.00%
Macquarie Group Ltd			224.91	0.89	-0.72%	-3.67%	-0.12%	22.48%	2.50%	8.75%	9.98%	-18.71%	48.32%
Mirvac Group			2.20	0.70	-0.45%	0.00%	1.85%	5.26%	-20.76%	12.92%	-1.88%	-26.80%	10.23%
National Australia Bank			36.43	0.73	-1.54%	-1.38%	-6.71%	18.66%	4.59%	12.83%	2.13%	4.23%	27.61%
Newmont Corporation			77.98	0.97	-0.33%	-2.67%	1.00%	27.63%	18.17%	-12.09%			
Origin Energy Ltd			10.34	0.81	0.19%	3.92%	7.60%	22.08%	18.04%	8.62%	9.72%	47.33%	10.08%
Pilbara Minerals Ltd			3.05	0.34	-3.17%	-3.48%	26.56%	-22.78%	-19.84%	-3.04%	5.33%	17.19%	267.82%
Qbe Insurance Group Ltd			16.36	0.51	0.12%	-0.18%	0.43%	10.47%	-4.08%	22.42%	10.28%	18.33%	33.06%
Rio Tinto Limited			123.68	0.58	-1.87%	-2.96%	15.57%	-8.83%	-2.27%	-10.25%	16.54%	16.28%	-12.05%
ResMed Inc			34.66	0.82	-0.29%	-1.45%	-5.22%	36.24%	-3.48%	18.51%	-17.83%	-13.47%	31.40%
Santos Limited			7.30	0.42	2.10%	6.73%	5.49%	-3.95%	-1.16%	1.97%	6.44%	13.15%	0.64%
Steamship Trading Company			14.00	0.40	0.00%	1.08%	0.00%	12.00%	3.02%	8.72%	19.05%	5.00%	1.52%
Suncorp Metway Limited			17.93	0.90	1.30%	-0.44%	-0.33%	29.46%	6.29%	18.27%	15.03%	8.76%	13.66%
Transurban Group			13.10	0.59	-0.68%	-0.08%	-4.17%	-4.45%	-6.91%	-2.84%	5.62%	-6.08%	1.17%
Telstra Corporation Limited			3.86	0.67	-0.52%	-1.53%	-1.78%	-2.53%	-6.22%	-2.53%	-0.75%	-4.55%	40.27%
Treasury Wine Estates Limited			11.76	0.58	-2.41%	-1.75%	5.47%	9.09%	-0.08%	15.49%	-20.79%	9.94%	31.70%
Westpac Banking Corporation			30.14	0.74	-1.86%	-5.22%	-6.11%	31.62%	4.33%	13.97%	-1.93%	9.37%	10.22%
Worley Limited			14.94	0.28	1.70%	2.26%	2.26%	-14.43%	-10.57%	-4.07%	16.40%	41.11%	-7.48%
Woolworths Limited			32.98	0.34	-0.09%	-1.35%	-4.79%	-11.34%	1.87%	-10.83%	10.85%	-11.71%	-3.31%
International													
Blackrock Int Equity Fund*	AUD \$	25.15	0.91	0.16%	-0.47%	1.37%	14.03%	0.98%	14.38%	16.82%	-15.90%	24.76%	
Vanguard International Share*	AUD \$	3.49	0.97	1.57%	0.95%	3.70%	14.44%	-0.82%	13.56%	17.60%	-16.11%	23.54%	