

**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

08-Oct-24

		Closing prices 07-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.					
<b>Interest Rates</b>													
<b>Central Bank Bills</b>													
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%	
<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	0.00%	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%	
<b>Government Inscribed Stock</b>													
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		4.03%	0.30	0.06%	0.24%	0.33%	0.15%	0.20%	0.32%	3.88%	3.87%	1.51%	
United Kingdom		4.21%	0.62	0.08%	0.21%	0.35%	0.67%	0.24%	0.40%	3.54%	3.67%	0.97%	
Australia		4.07%	0.23	0.00%	0.10%	0.12%	0.12%	0.35%	0.01%	3.96%	4.05%	1.67%	
New Zealand		4.33%	0.17	0.06%	0.09%	0.10%	0.01%	0.13%	0.22%	4.32%	4.47%	2.39%	
France		3.03%	0.54	0.04%	0.11%	0.14%	0.47%	0.49%	0.25%	2.56%	3.12%	0.20%	
Japan		0.93%	0.69	0.05%	0.07%	0.03%	0.32%	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>													
PGK/USD		0.2548	0.00	-0.04%	-0.16%	-0.59%	-5.03%	-1.92%	-1.19%	-5.53%	-0.35%	0.00%	
PGK/AUD		0.3746	0.11	0.62%	1.77%	-2.55%	-4.44%	-3.42%	3.67%	-6.44%	6.67%	6.19%	
PGK/GBP		0.1943	0.11	0.15%	1.94%	-0.56%	-7.56%	-1.95%	-0.14%	-10.82%	11.60%	1.00%	
PGK/NZD		0.4138	0.20	0.80%	3.27%	-0.55%	-1.99%	-3.07%	4.83%	-5.95%	7.55%	5.78%	
PGK/JPY		37.830	0.30	1.61%	4.53%	3.22%	-0.21%	4.31%	5.86%	0.69%	14.75%	11.64%	
AUD/USD		0.6802	0.80	-0.66%	-1.90%	2.01%	-0.63%	1.55%	-4.69%	0.99%	-6.60%	-5.83%	
USD/JPY		148.450	0.37	1.64%	4.69%	3.83%	5.08%	6.33%	7.16%	6.59%	15.13%	11.63%	
EUR/USD		1.0967	0.66	-0.60%	-1.79%	-0.93%	-0.92%	-1.22%	-2.20%	3.93%	-5.83%	-8.00%	
GBP/USD		1.3116	0.78	-0.21%	-2.04%	0.01%	2.74%	0.03%	-1.06%	5.95%	-10.71%	-0.98%	
<b>Equity Indices</b>													
<b>Papua New Guinea</b>													
KSI	Home Index	6,589.35	1.00	0.00%	0.06%	0.90%	4.19%	0.85%	1.62%	0.75%	7.10%	-3.09%	
KSI	Home Index	19,063.28	1.00	0.00%	2.72%	1.47%	22.51%	2.27%	5.48%	2.91%	5.07%	8.11%	
<b>Australia</b>													
All Ordinaries		8,479.01	0.96	0.74%	-0.70%	3.51%	8.30%	-1.72%	4.14%	8.42%	-7.17%	13.55%	
S&P/ASX 100		6,898.98	0.95	0.63%	-0.86%	2.25%	8.20%	-1.40%	3.84%	7.96%	-3.95%	13.28%	
S&P/ASX 20		4,609.80	0.93	0.76%	-1.13%	1.38%	6.81%	0.13%	2.17%	8.33%	-1.83%	12.14%	
S&P/ASX 50		8,051.00	0.94	0.67%	-1.00%	1.87%	7.84%	-1.11%	3.59%	8.52%	-3.01%	12.37%	
S&P/ASX 50 Accumulation		108,388.20	0.95	0.67%	-1.00%	2.22%	11.42%	-0.44%	4.95%	13.42%	1.89%	17.00%	
S&P/ASX Midcap 50		10,266.00	1.00	0.37%	0.01%	4.70%	10.64%	-3.22%	5.54%	4.41%	-9.00%	18.46%	
S&P/ASX Small Ordinaries		3,145.20	1.00	1.38%	0.24%	8.97%	7.34%	-4.82%	6.60%	4.71%	-20.72%	14.24%	
S&P/ASX 200		8,205.40	0.96	0.68%	-0.78%	2.72%	8.10%	-1.64%	4.03%	7.84%	-5.45%	13.02%	
S&P/ASX 200 Accumulation		106,748.07	0.96	0.68%	-0.77%	3.07%	11.47%	-1.05%	5.33%	12.42%	-1.08%	17.23%	
S&P/ASX 300		8,148.15	0.96	0.71%	-0.74%	2.92%	8.12%	-1.78%	4.14%	7.62%	-6.05%	13.38%	
S&P/ASX 200 Energy		9,515.70	0.34	0.22%	4.24%	13.14%	-10.42%	-6.89%	1.42%	-3.76%	39.71%	-1.97%	
S&P/ASX 200 Materials		17,861.00	0.58	0.57%	-2.49%	14.91%	-8.36%	-5.93%	-7.94%	11.11%	4.79%	6.84%	
S&P/ASX 200 Industrials		7,384.10	0.90	0.35%	-0.84%	-0.13%	7.55%	-5.15%	4.59%	10.13%	-6.18%	11.24%	
S&P/ASX 200 Consumer Discretionary		3,770.50	0.86	0.75%	-1.78%	1.41%	16.37%	-2.91%	11.62%	18.68%	-22.65%	21.31%	
S&P/ASX 200 Consumer Staples		12,354.70	0.56	0.50%	-0.89%	-2.43%	0.36%	0.16%	0.38%	-1.85%	-7.39%	7.13%	
S&P/ASX 200 Healthcare		44,514.20	0.84	-0.15%	1.00%	-1.27%	5.13%	1.88%	2.59%	2.31%	-8.41%	7.98%	
S&P/ASX 200 Financials		8,153.40	0.84	1.54%	-0.82%	-2.81%	21.36%	2.66%	11.02%	5.66%	-2.72%	20.20%	
S&P/ASX 200 Information Technology		2,702.50	0.98	1.64%	-0.55%	5.27%	47.44%	2.83%	24.23%	30.41%	-34.25%	-2.79%	
S&P/ASX 200 Telecommunication Services		1,597.80	0.79	-0.06%	0.31%	0.59%	0.60%	-4.93%	-0.57%	12.55%	-13.43%	28.46%	
S&P/ASX 200 Utilities		8,979.90	0.76	-0.89%	-0.04%	4.50%	9.78%	12.08%	1.28%	-1.59%	24.19%	4.56%	
S&P/ASX 200 A-REIT		1,840.60	0.95	-0.80%	-0.41%	3.84%	22.51%	-6.84%	16.05%	12.67%	-24.00%	21.61%	
S&P/ASX 200 Financial-x-A-REIT		9,093.80	0.84	1.54%	-0.83%	-2.81%	21.36%	2.66%	11.02%	5.66%	-2.72%	20.20%	
<b>North American</b>													
DJIA		41,954.24	0.96	-0.94%	-0.89%	2.75%	11.32%	-1.73%	5.62%	13.70%	-8.78%	18.73%	
S&P 500		5,695.94	0.96	-0.96%	-1.15%	4.11%	19.42%	3.92%	10.16%	24.23%	-19.44%	26.89%	
NASDAQ		17,923.90	0.88	-1.18%	-1.46%	6.16%	19.40%	8.26%	9.11%	43.42%	-33.10%	21.39%	
Toronto S&P/TSX		24,102.71	0.99	-0.25%	0.43%	4.67%	15.00%	-1.31%	5.77%	8.12%	-8.66%	21.74%	
<b>Europe</b>													
FTSE		8,303.62	0.88	0.28%	0.81%	0.40%	7.38%	2.66%	2.84%	3.78%	0.91%	14.30%	
DAX		19,104.10	0.92	-0.09%	-1.14%	3.58%	14.04%	-1.39%	10.39%	20.31%	-12.35%	15.79%	
CAC 40		7,576.02	0.54	0.46%	-0.78%	2.03%	0.44%	-8.85%	8.78%	16.52%	-9.50%	28.85%	
<b>Asia</b>													
Nikkei		39,332.74	0.75	1.80%	3.73%	8.61%	17.54%	-1.95%	20.63%	28.24%	-9.37%	4.91%	
Hang Seng		23,099.78	1.00	1.60%	9.30%	34.32%	35.50%	7.12%	-2.97%	-13.82%	-15.46%	-14.08%	
Shanghai		3,336.50	1.00	0.00%	0.00%	21.93%	12.15%	-2.43%	2.23%	-3.70%	-15.13%	4.80%	
Sensex		81,050.00	0.79	-0.78%	-3.86%	-0.62%	12.20%	7.31%	1.95%	18.74%	4.44%	21.99%	

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<span style="background-color: #90EE90; border: 1px solid black; padding: 2px;">%</span>	2 standard deviation move up (5%)
<span style="background-color: #90EE90; border: 1px solid black; padding: 2px;">%</span>	1 standard deviation move up (33%)
<span style="background-color: #FFB6C1; border: 1px solid black; padding: 2px;">%</span>	1 standard deviation move down (33%)
<span style="background-color: #FFB6C1; border: 1px solid black; padding: 2px;">%</span>	2 standard deviation move down (5%)

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

08-Oct-24

		Closing prices	52	Movement for the period				Q2 2024	Q1 2024	2023	2022	2021	
		07-Oct-24	wk	Day	Week	Month	YTD						
<b>Indices</b>													
MSCI World USD Index		3,678.75	0.95	-0.53%	-1.19%	3.73%	16.08%	2.15%	8.47%	21.77%	-19.46%	20.14%	
MSCI World Net TR USD Index		11,611.39	0.95	-0.53%	-1.18%	3.85%	17.46%	2.63%	8.88%	23.79%	-18.14%	21.82%	
MSCI ACWI-ex-Australia TR AUD Index		19,423.40	0.98	-0.01%	1.17%	2.13%	18.63%	0.28%	14.06%	23.23%	-12.52%	29.58%	
MSCI ACWI Net TR USD Index		456.24	0.96	-0.43%	-0.94%	4.63%	17.55%	2.87%	8.20%	22.20%	-18.36%	18.54%	
MSCI ACWI Minimum Volatility USD		2,500.29	0.92	-0.48%	-1.24%	0.64%	12.09%	-0.20%	4.27%	5.36%	-12.04%	11.95%	
MSCI EM Asia Net TR USD Index		755.62	0.99	0.56%	1.80%	14.08%	23.74%	7.44%	3.35%	7.76%	-21.11%	-5.08%	
MSCI EM Net TR USD Index		630.77	0.99	0.38%	1.11%	11.51%	18.16%	5.00%	2.37%	9.83%	-20.09%	-2.54%	
VIX Volatility S&P500		22.64	0.40	17.86%	35.33%	16.40%	81.85%	-4.38%	4.50%	-42.55%	25.84%	-24.31%	
<b>Commodities</b>													
Light Crude WTI Futures	US\$/bbl	77.14	0.48	3.71%	13.16%	12.27%	7.66%	-1.96%	16.08%	-10.73%	6.11%	55.89%	
Brent Crude	US\$/bbl	80.93	0.51	3.69%	12.76%	12.65%	5.05%	-1.22%	13.55%	-10.32%	9.89%	50.93%	
Gold	US\$/oz	2,666.00	0.96	-0.07%	0.25%	5.26%	28.68%	4.52%	8.04%	13.45%	-0.31%	-3.34%	
Silver	US\$/oz	32.00	0.96	-1.20%	1.74%	11.70%	32.87%	18.64%	3.45%	0.19%	2.67%	-11.35%	
Copper	US\$/lb	4.57	0.65	-0.16%	0.30%	10.18%	17.38%	9.60%	2.99%	2.10%	-14.77%	27.05%	
Iron Ore	US\$/mt	99.82	0.30	0.00%	0.00%	14.49%	-23.41%	6.75%	-27.22%	19.98%	-3.57%	-27.05%	
Malaysian Palm Oil* RM/tn		4,400.00	0.82	0.00%	6.69%	10.41%	20.15%	-8.07%	18.10%	-12.20%	-19.15%	32.59%	
LNG *Jap/Korea	US\$/mmBtu	13.14	0.48	0.34%	0.08%	-4.68%	14.02%	32.51%	-17.23%	-60.97%	-3.21%	113.25%	
ICCO Cocoa	US\$/mt	6,908.00	0.41	-2.28%	-10.54%	-29.79%	64.63%	-20.86%	132.75%	61.38%	3.17%	-3.19%	
ICO Coffee	US cents/lb	244.65	0.76	-4.93%	-9.47%	-1.92%	29.93%	21.23%	0.29%	12.55%	-26.01%	76.30%	
<b>Equities</b>													
<b>Domestic</b>													
			PGK	Arbitrage	Percentage changes								
				PNGX									
Bank South Pacific		17.08	18.15	1.00	0.00%	0.17%	0.83%	32.48%	8.56%	17.66%	10.39%	1.31%	2.08%
Credit Corporation			2.60	1.06	0.00%	3.59%	4.00%	30.00%	2.37%	5.50%	8.11%	10.12%	-1.18%
City Pharmacy			0.69	0.40	0.00%	0.00%	-12.66%	-12.66%	0.00%	0.00%	-12.22%	-5.26%	90.00%
Kina Asset Management Limited			1.40		0.00%	0.00%	7.69%	55.56%	8.70%	27.78%	-5.26%	-4.04%	10.00%
Kina Securities Limited		2.67	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		37.37	50.00		0.00%	0.00%	4.17%	41.00%	6.67%	26.90%	0.00%	0.00%	0.00%
Santos Limited		19.46	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		208.70	150.00		0.00%	0.00%	2.74%						
<b>Australia</b>													
A2 Milk Company Limited		6.37	0.73		2.25%	2.08%	15.19%	49.53%	8.32%	46.71%	-38.08%	26.01%	-52.31%
ANZ Banking Group Limited		29.99	0.76		1.18%	-1.61%	-4.85%	15.70%	-3.95%	13.43%	8.95%	-13.52%	21.19%
BSP Financial Group		6.40	0.60		0.00%	3.39%	3.23%	18.08%	12.37%	5.90%	10.61%	14.75%	-17.88%
BHP Billiton Limited		44.86	0.52		0.63%	-2.39%	15.74%	-11.01%	-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		0.50	0.39		5.32%	3.13%	11.24%	45.59%	-19.83%	77.94%	-2.86%	14.75%	5.17%
Bank of Queensland		6.19	0.77		1.14%	0.16%	-4.03%	1.81%	-8.07%	3.95%	-11.88%	-14.71%	4.52%
Brambles Limited		18.85	0.97		0.59%	-0.95%	1.84%	38.60%	-10.03%	18.75%	12.68%	13.55%	0.28%
Commonwealth Bank of Australia		134.77	0.80		1.53%	-0.46%	-5.72%	20.55%	5.85%	7.64%	8.97%	1.58%	23.01%
CSL		288.79	0.71		-0.05%	0.88%	-3.87%	0.75%	2.53%	0.44%	-0.39%	-1.02%	2.66%
Fortescue Mining		20.35	0.32		2.99%	-1.60%	25.62%	-29.88%	-16.69%	-11.44%	41.49%	6.77%	-18.01%
Horizon Oil Ltd		0.22	1.00		0.00%	7.50%	16.22%	38.71%	0.00%	16.13%	19.23%	41.30%	48.39%
Kina Securities Ltd		1.00	0.75		-0.99%	-1.96%	-1.48%	25.00%	4.49%	11.25%	3.23%	-9.36%	-5.00%
Macquarie Group Ltd		228.73	0.94		1.70%	-1.57%	2.24%	24.56%	2.50%	8.75%	9.98%	-18.71%	48.32%
Mirvac Group		2.19	0.68		-0.45%	1.86%	-0.45%	4.78%	-20.76%	12.92%	-1.88%	-26.80%	10.23%
National Australia Bank		37.12	0.78		1.89%	-0.62%	-4.65%	20.91%	4.59%	12.83%	2.13%	4.23%	27.61%
Newmont Corporation		78.18	0.97		0.26%	0.33%	3.95%	27.95%	18.17%	-12.09%			
Origin Energy Ltd		10.19	0.76		-1.45%	1.80%	6.59%	20.31%	18.04%	8.62%	9.72%	47.33%	10.08%
Pilbara Minerals Ltd		3.10	0.36		1.64%	-5.20%	28.63%	-21.52%	-19.84%	-3.04%	5.33%	17.19%	267.82%
Qbe Insurance Group Ltd		16.47	0.53		0.67%	-0.42%	1.54%	11.21%	-4.08%	22.42%	10.28%	18.33%	33.06%
Rio Tinto Limited		121.17	0.50		-2.03%	-6.16%	13.42%	-10.68%	-2.27%	-10.25%	16.54%	16.28%	-12.05%
ResMed Inc		34.35	0.80		-0.89%	-1.77%	-6.22%	35.02%	-3.48%	18.51%	-17.83%	-13.47%	31.40%
Santos Limited		7.29	0.41		-0.14%	3.85%	5.96%	-4.08%	-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		17.99	0.91		0.33%	-0.55%	1.35%	29.89%	6.29%	18.27%	15.03%	8.76%	13.66%
Transurban Group		13.09	0.59		-0.08%	-0.30%	-3.75%	-4.52%	-6.91%	-2.84%	5.62%	-6.08%	1.17%
Telstra Corporation Limited		3.86	0.67		0.00%	-0.52%	-1.53%	-2.53%	-6.22%	-2.53%	-0.75%	-4.55%	40.27%
Treasury Wine Estates Limited		11.91	0.63		1.28%	-0.75%	3.66%	10.48%	-0.08%	15.49%	-20.79%	9.94%	31.70%
Westpac Banking Corporation		30.78	0.78		2.12%	-2.96%	-3.42%	34.41%	4.33%	13.97%	-1.93%	9.37%	10.22%
Worley Limited		14.92	0.27		-0.13%	0.61%	1.15%	-14.55%	-10.57%	-4.07%	16.40%	41.11%	-7.48%
Woolworths Limited		32.99	0.35		0.03%	-0.93%	-4.76%	-11.32%	1.87%	-10.83%	10.85%	-11.71%	-3.31%
<b>International</b>													
Blackrock Int Equity Fund*	AUD \$	25.15	0.91		0.00%	-0.06%	2.67%	14.03%	0.98%	14.38%	16.82%	-15.90%	24.76%
Vanguard International Share*	AUD \$	3.49	0.97		-0.02%	0.94%	1.89%	14.42%	-0.82%	13.56%	17.60%	-16.11%	23.54%