

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

19-Aug-24

		Closing prices 16-Aug-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	2.50%		0.00%	0.00%	0.00%	0.00%	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%	0.11%	1.22%	0.00%	0.00%		2.32%	2.32%	
182 days	Tbill auctions are regular Wednesdays reported Thursdays	4.80%	1.00	0.00%	0.00%	0.34%	2.80%	1.15%	-0.15%	2.00%	2.69%	4.29%	
273 days		5.27%	0.00	0.00%	0.00%	0.37%	2.73%	0.19%	-0.09%	2.54%	2.95%	5.95%	
364 days		6.54%		0.00%	0.17%	1.00%	2.97%	1.06%	-0.28%	3.57%	4.27%	7.04%	
Government Inscribed Stock													
GIS 2Y 2024-26	GIS auctions usually monthly reported Thursday/Friday	4.93%		0.00%	0.00%	0.00%	1.00%	0.62%	0.38%	3.93%	4.20%	8.50%	
GIS 3Y 2024-27		5.96%		0.00%	0.00%	0.00%	1.80%	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		5.57%		0.00%	0.00%	0.00%	0.15%	0.08%	0.07%	5.42%	5.44%	0.00%	
GIS 9Y 2024-33		5.79%		0.00%	0.00%	0.00%	0.23%	0.13%	0.10%	5.56%	5.44%	9.90%	
GIS 10Y 2024-34		6.08%		0.00%	0.00%	0.00%	0.34%	0.07%	0.13%	5.74%	5.44%	9.90%	
		2.50%	0.33	0.00%	0.00%	0.00%	-1.00%	0.50%	-1.50%	3.50%	3.25%	3.00%	
Kina Facility Rate													
Ten year Government Bond yields													
United States		3.88%	0.08	-0.03%	-0.06%	-0.36%	0.00%	0.20%	0.32%	3.88%	3.87%	1.51%	
United Kingdom		3.93%	0.40	0.00%	-0.02%	-0.20%	0.39%	0.24%	0.40%	3.54%	3.67%	0.97%	
Australia		3.93%	0.05	0.05%	-0.13%	-0.36%	-0.03%	0.35%	0.01%	3.96%	4.05%	1.67%	
New Zealand		4.13%	0.00	-0.01%	-0.13%	-0.24%	-0.19%	0.13%	0.22%	4.32%	4.47%	2.39%	
France		2.98%	0.50	-0.01%	0.01%	-0.15%	0.42%	0.49%	0.25%	2.56%	3.12%	0.20%	
Japan		0.88%	0.59	0.04%	0.02%	-0.17%	0.26%	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		0.2574	0.00	-0.04%	-0.16%	-0.66%	-4.06%	-1.92%	-1.19%	-5.53%	-0.35%	0.00%	
PGK/AUD		0.3883	0.10	-0.18%	-0.72%	0.39%	-0.94%	-3.42%	3.67%	-6.44%	6.67%	6.19%	
PGK/GBP		0.1998	0.02	-0.30%	-1.14%	-0.35%	-4.95%	-1.95%	-0.14%	-10.82%	11.60%	1.00%	
PGK/NZD		0.4277	0.14	-0.23%	-0.05%	-0.49%	1.30%	-3.07%	4.83%	-5.95%	7.55%	5.78%	
PGK/JPY		38.330	0.30	1.13%	1.16%	-6.26%	1.11%	4.31%	5.86%	0.69%	14.75%	11.64%	
AUD/USD		0.6630	0.61	0.14%	0.56%	-1.03%	-3.14%	1.55%	-4.69%	0.99%	-6.60%	-5.83%	
USD/JPY		148.920	0.38	1.20%	1.33%	-5.63%	5.41%	6.33%	7.16%	6.59%	15.13%	11.63%	
EUR/USD		1.0986	0.81	-0.25%	0.61%	0.93%	-0.75%	-1.22%	-2.20%	3.93%	-5.83%	-8.00%	
GBP/USD		1.2884	0.87	0.26%	1.00%	-0.34%	0.92%	0.03%	-1.06%	5.95%	-10.71%	-0.98%	
Equity Indices													
Papua New Guinea													
KSI Index		6,523.29	0.93	0.00%	-0.28%	0.23%	3.14%	0.85%	1.62%	0.75%	7.10%	-3.09%	
KSI Home Index		17,228.30	1.00	0.00%	0.00%	0.00%	10.71%	2.27%	5.48%	2.91%	5.07%	8.11%	
Australia													
All Ordinaries		8,189.87	0.89	1.31%	2.49%	-0.24%	4.60%	-1.72%	4.14%	8.42%	-7.17%	13.55%	
S&P/ASX 100		6,700.80	0.89	1.33%	2.40%	-0.02%	5.10%	-1.40%	3.84%	7.96%	-3.95%	13.28%	
S&P/ASX 20		4,519.70	0.87	1.43%	2.38%	-0.76%	4.73%	0.13%	2.17%	8.33%	-1.83%	12.14%	
S&P/ASX 50		7,822.30	0.87	1.32%	2.10%	-0.46%	4.78%	-1.11%	3.59%	8.52%	-3.01%	12.37%	
S&P/ASX 50 Accumulation		104,072.00	0.89	1.34%	2.21%	-0.36%	6.98%	-0.44%	4.95%	13.42%	1.89%	17.00%	
S&P/ASX Midcap 50		9,955.60	1.00	1.36%	4.38%	2.89%	7.29%	-3.22%	5.54%	4.41%	-9.00%	18.46%	
S&P/ASX Small Ordinaries		3,022.00	0.82	1.40%	3.29%	-0.35%	3.14%	-4.82%	6.60%	4.71%	-20.72%	14.24%	
S&P/ASX 200		7,971.05	0.89	1.34%	2.49%	-0.01%	5.01%	-1.64%	4.03%	7.84%	-5.45%	13.02%	
S&P/ASX 200 Accumulation		102,515.00	0.91	1.36%	2.57%	0.07%	7.05%	-1.05%	5.33%	12.42%	-1.08%	17.23%	
S&P/ASX 300		7,904.14	0.89	1.33%	2.49%	-0.05%	4.89%	-1.78%	4.14%	7.62%	-6.05%	13.38%	
S&P/ASX 200 Energy		9,530.20	0.11	2.18%	1.57%	-7.86%	-10.29%	-6.89%	1.42%	-3.76%	39.71%	-1.97%	
S&P/ASX 200 Materials		16,099.00	0.09	2.14%	-1.26%	-5.01%	-17.40%	-5.93%	-7.94%	11.11%	4.79%	6.84%	
S&P/ASX 200 Industrials		7,214.40	0.99	1.00%	3.72%	3.53%	5.08%	-5.15%	4.59%	10.13%	-6.18%	11.24%	
S&P/ASX 200 Consumer Discretionary		3,856.00	1.00	0.53%	5.28%	4.41%	19.00%	-2.91%	11.62%	18.68%	-22.65%	21.31%	
S&P/ASX 200 Consumer Staples		12,900.00	1.00	0.67%	2.21%	1.46%	4.79%	0.16%	0.38%	-1.85%	-7.39%	7.13%	
S&P/ASX 200 Healthcare		45,596.80	0.93	0.94%	-0.13%	-0.36%	7.69%	1.88%	2.59%	2.31%	-8.41%	7.98%	
S&P/ASX 200 Financials		8,061.10	0.96	1.60%	4.77%	2.20%	19.99%	2.66%	11.02%	5.66%	-2.72%	20.20%	
S&P/ASX 200 Information Technology		2,368.90	0.98	1.17%	6.02%	2.94%	29.24%	2.83%	24.23%	30.41%	-34.25%	-2.79%	
S&P/ASX 200 Telecommunication Services		1,601.60	0.84	0.94%	3.72%	3.30%	0.84%	-4.93%	-0.57%	12.55%	-13.43%	28.46%	
S&P/ASX 200 Utilities		8,863.20	0.69	0.67%	-2.31%	-2.43%	8.36%	12.08%	1.28%	-1.59%	24.19%	4.56%	
S&P/ASX 200 A-REIT		1,718.10	0.91	0.07%	2.28%	-0.94%	14.36%	-6.84%	16.05%	12.67%	-24.00%	21.61%	
S&P/ASX 200 Financial-x-A-REIT		8,990.80	0.96	1.60%	4.77%	2.20%	19.98%	2.66%	11.02%	5.66%	-2.72%	20.20%	
North American													
DJIA		40,659.76	0.94	0.24%	2.94%	0.92%	7.88%	-1.73%	5.62%	13.70%	-8.78%	18.73%	
S&P 500		5,554.25	0.93	0.20%	3.93%	0.89%	16.45%	3.92%	10.16%	24.23%	-19.44%	26.89%	
NASDAQ		17,631.72	0.83	0.21%	5.29%	-0.54%	17.46%	8.26%	9.11%	43.42%	-33.10%	21.39%	
Toronto S&P/TSX		23,054.61	0.99	0.10%	3.33%	1.61%	10.00%	-1.31%	5.77%	8.12%	-8.66%	21.74%	
Europe													
FTSE		8,311.41	0.88	-0.43%	1.75%	1.91%	7.48%	2.66%	2.84%	3.78%	0.91%	14.30%	
DAX		18,322.40	0.87	0.77%	3.38%	0.83%	9.38%	-1.39%	10.39%	20.31%	-12.35%	15.79%	
CAC 40		7,449.70	0.45	0.35%	2.48%	-1.13%	-1.24%	-8.85%	8.78%	16.52%	-9.50%	28.85%	
Asia													
Nikkei		38,062.67	0.64	3.64%	8.67%	-4.99%	13.74%	-1.95%	20.63%	28.24%	-9.37%	4.91%	
Hang Seng		17,430.16	0.53	1.88%	1.99%	0.07%	2.25%	7.12%	-2.97%	-13.82%	-15.46%	-14.08%	
Shanghai		2,879.43	0.37	0.07%	0.60%	-3.45%	-3.21%	-2.43%	2.23%	-3.70%	-15.13%	4.80%	
Sensex		80,436.84	0.92	1.68%	0.92%	-0.21%	11.35%	7.31%	1.95%	18.74%	4.44%	21.99%	

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%	2 standard deviation move up (5%)
%	1 standard deviation move up (33%)
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%	2 standard deviation move down (5%)

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

19-Aug-24

		Closing prices		Movement for the period									
		16-Aug-24	52 wk	Day	Week	Month	YTD	Q2 2024	Q1 2024	2023	2022	2021	
Indices													
MSCI World USD Index		3,584.19	0.94	0.45%	3.96%	0.86%	13.10%	2.15%	8.47%	21.77%	-19.46%	20.14%	
MSCI World Net TR USD Index		11,290.54	0.94	0.46%	4.01%	0.96%	14.21%	2.63%	8.88%	23.79%	-18.14%	21.82%	
MSCI ACWI-ex-Australia TR AUD Index		19,259.65	0.95	0.31%	3.18%	1.86%	17.63%	0.28%	14.06%	23.23%	-12.52%	29.58%	
MSCI ACWI Net TR USD Index		441.09	0.94	0.58%	3.90%	0.92%	13.65%	2.87%	8.20%	22.20%	-18.36%	18.54%	
MSCI ACWI Minimum Volatility USD		2,442.21	1.00	0.72%	2.13%	2.99%	9.48%	-0.20%	4.27%	5.36%	-12.04%	11.95%	
MSCI EM Asia Net TR USD Index		681.20	0.85	1.98%	2.82%	0.32%	11.55%	7.44%	3.35%	7.76%	-21.11%	-5.08%	
MSCI EM Net TR USD Index		581.00	0.88	1.65%	2.90%	0.55%	8.84%	5.00%	2.37%	9.83%	-20.09%	-2.54%	
VIX Volatility S&P500		14.80	0.11	-2.82%	-27.34%	-10.41%	18.88%	-4.38%	4.50%	-42.55%	25.84%	-24.31%	
Commodities													
Light Crude WTI Futures	US\$/bbl	76.65	0.32	-1.93%	-0.25%	-4.34%	6.98%	-1.96%	16.08%	-10.73%	6.11%	55.89%	
Brent Crude	US\$/bbl	79.68	0.27	-1.68%	0.03%	-3.57%	3.43%	-1.22%	13.55%	-10.32%	9.89%	50.93%	
Gold	US\$/oz	2,537.80	1.08	1.82%	2.60%	3.72%	22.49%	4.52%	8.04%	13.45%	-0.31%	-3.34%	
Silver	US\$/oz	29.26	0.72	1.51%	6.08%	-0.12%	21.50%	18.64%	3.45%	0.19%	2.67%	-11.35%	
Copper	US\$/lb	4.18	0.40	0.12%	4.71%	-1.31%	7.47%	9.60%	2.99%	2.10%	-14.77%	27.05%	
Iron Ore	US\$/mt	89.25	0.90	-6.25%	-5.47%	-11.41%	-31.52%	6.75%	-27.22%	19.98%	-3.57%	-27.05%	
Malaysian Palm Oil* RM/tn		3,872.00	0.33	-0.46%	0.83%	-3.51%	5.73%	-8.07%	18.10%	-12.20%	-19.15%	32.59%	
LNG *Jap/Korea	US\$/mmBtu	14.52	0.61	13.59%	15.66%	19.81%	26.00%	32.51%	-17.23%	-60.97%	-3.21%	113.25%	
ICCO Cocoa	US\$/mt	8,637.00	0.62	1.79%	-5.07%	12.33%	105.84%	-20.86%	132.75%	61.38%	3.17%	-3.19%	
ICO Coffee	US cents/lb	245.45	0.94	2.31%	4.87%	3.04%	30.35%	21.23%	0.29%	12.55%	-26.01%	76.30%	
Equities													
Domestic													
				Percentage changes									
				Arbitrage									
				PNGX									
Bank South Pacific	PGK	16.56	1.00	0.00%	0.00%	0.17%	28.03%	8.56%	17.66%	10.39%	1.31%	2.08%	
Credit Corporation			1.00	0.00%	0.00%	0.00%	11.50%	2.37%	5.50%	8.11%	10.12%	-1.18%	
City Pharmacy			1.00	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	-12.22%	-5.26%	90.00%	
Kina Asset Management Limited			1.00	0.00%	0.00%	0.00%	38.89%	8.70%	27.78%	-5.26%	-4.04%	10.00%	
Kina Securities Limited	2.56		1.00	0.00%	0.33%	0.33%	22.40%	3.39%	18.00%	-9.09%	-6.78%	-1.67%	
Steamship Trading Company	36.05		0.82	0.00%	0.00%	0.00%	35.36%	6.67%	26.90%	0.00%	0.00%	0.00%	
Santos Limited	20.11		0.82	0.00%	-0.46%	0.05%	1.46%	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	190.88		1.00	0.00%	0.00%	0.69%							
Australia													
A2 Milk Company Limited			0.91	4.32%	3.55%	2.34%	64.55%	8.32%	46.71%	-38.08%	26.01%	-52.31%	
ANZ Banking Group Limited			0.92	1.37%	5.83%	-0.40%	14.16%	-3.95%	13.43%	8.95%	-13.52%	21.19%	
BSP Financial Group			0.62	0.31%	0.94%	-1.53%	18.63%	12.37%	5.90%	10.61%	14.75%	-17.88%	
BHP Billiton Limited			0.07	2.04%	-2.08%	-4.19%	-20.63%	-3.59%	-12.18%	10.48%	9.95%	-2.19%	
Boral Limited			0.75	0.00%	0.00%	0.00%	8.16%	-4.74%	13.54%	86.51%	-52.62%	23.23%	
Bougainville Copper Limited			0.28	-1.12%	-4.35%	-6.38%	29.41%	-19.83%	77.94%	-2.86%	14.75%	5.17%	
Bank of Queensland			0.93	0.64%	2.61%	0.64%	3.45%	-8.07%	27.88%	-11.88%	-14.71%	4.52%	
Brambles Limited			0.86	1.49%	3.97%	4.95%	15.44%	-10.03%	18.75%	12.68%	13.55%	0.28%	
Commonwealth Bank of Australia			1.00	2.39%	6.62%	4.94%	23.55%	5.85%	7.64%	8.97%	15.56%	23.01%	
CSL			0.92	1.40%	-1.03%	-2.04%	6.52%	2.53%	0.44%	-0.39%	-1.02%	2.66%	
Fortescue Mining			0.04	3.09%	-6.22%	-19.80%	-40.25%	-16.69%	-11.44%	41.49%	6.77%	-18.01%	
Horizon Oil Ltd			0.73	0.00%	0.00%	-5.00%	22.58%	0.00%	16.13%	19.23%	41.30%	48.39%	
Kina Securities Ltd			0.81	0.51%	0.51%	1.53%	24.38%	4.49%	11.25%	3.23%	-9.36%	-5.00%	
Macquarie Group Ltd			0.97	0.62%	3.99%	-0.15%	14.22%	2.50%	8.75%	9.98%	-18.71%	48.32%	
Mirvac Group			0.30	1.27%	1.27%	-2.68%	-4.55%	-20.76%	12.92%	-1.88%	-26.80%	10.23%	
National Australia Bank			0.81	1.50%	2.39%	-2.04%	18.83%	4.59%	12.83%	2.13%	4.23%	27.61%	
Newmont Corporation			0.97	-0.36%	2.42%	5.55%	21.31%						
Origin Energy Ltd			0.59	0.63%	-7.91%	-9.13%	14.05%	18.04%	8.62%	9.72%	47.33%	10.08%	
Pilbara Minerals Ltd			0.07	5.84%	-5.54%	-3.01%	-26.58%	-19.84%	-3.04%	5.33%	17.19%	267.82%	
Qbe Insurance Group Ltd			0.50	0.99%	1.62%	-3.89%	10.13%	-4.08%	22.42%	10.28%	18.33%	33.06%	
Rio Tinto Limited			0.08	1.56%	-5.48%	-3.42%	-18.85%	-2.27%	-10.25%	16.54%	16.28%	-12.05%	
ResMed Inc			1.00	1.19%	4.44%	11.84%	34.08%	-3.48%	18.51%	-17.83%	-13.47%	31.40%	
Santos Limited			0.82	1.83%	1.56%	-2.62%	2.76%	-1.16%	1.97%	6.44%	13.15%	0.64%	
Steamship Trading Company			0.47	0.00%	0.00%	-2.78%	12.00%	3.02%	8.72%	19.05%	5.00%	1.52%	
Suncorp Metway Limited			0.87	1.00%	3.43%	1.30%	24.04%	6.29%	18.27%	15.03%	8.76%	13.66%	
Transurban Group			0.75	0.52%	3.62%	4.75%	-1.97%	-6.91%	-2.84%	5.62%	-6.08%	1.17%	
Telstra Corporation Limited			0.82	0.25%	3.13%	2.06%	0.00%	-6.22%	-2.53%	-0.75%	-4.55%	40.27%	
Treasury Wine Estates Limited			0.75	-0.57%	3.37%	1.15%	13.91%	-0.08%	15.49%	-20.79%	9.94%	31.70%	
Westpac Banking Corporation			0.90	1.23%	5.74%	5.10%	29.52%	4.33%	13.97%	-1.93%	9.37%	10.22%	
Worley Limited			0.18	2.46%	3.70%	-2.41%	-16.44%	-10.57%	-4.07%	16.40%	41.11%	-7.48%	
Woolworths Limited			0.51	1.40%	2.51%	-0.80%	-6.51%	1.87%	-10.83%	10.85%	-11.71%	-3.31%	
International													
Blackrock Int Equity Fund*	AUD \$	25.16	0.91	1.23%	3.24%	0.58%	14.08%	0.98%	14.38%	16.82%	-15.90%	24.76%	
Vanguard International Share*	AUD \$	3.47	0.94	0.31%	3.18%	1.87%	13.72%	-0.82%	13.56%	17.60%	-16.11%	23.54%	
Acadian Global Managed Volatility Equity Fund		1.70	0.75	0.51%	1.86%	2.35%	8.16%	-0.14%	10.78%	1.57%	-9.88%	10.44%	

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