

**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

21-Aug-24

		Closing prices 20-Aug-24	52 wk	Movement for the period				Q2 2024	Q1 2024	2023	2022	2021
		Change to today's price from closing prices of prior period				Day	Week	Month	YTD	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	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%
<b>Treasury Bills</b>												
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%
<b>Government Inscribed Stock</b>												
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%
<b>Kina Facility Rate</b>												
<b>Ten year Government Bond yields</b>												
United States		3.81%	0.02	-0.06%	-0.04%	-0.44%	-0.07%	0.20%	0.32%	3.88%	3.87%	1.51%
United Kingdom		3.92%	0.39	-0.01%	0.03%	-0.21%	0.38%	0.24%	0.40%	3.54%	3.67%	0.97%
Australia		3.95%	0.07	0.03%	-0.06%	-0.40%	-0.01%	0.35%	0.01%	3.96%	4.05%	1.67%
New Zealand		4.20%	0.05	0.01%	-0.03%	-0.20%	-0.12%	0.13%	0.22%	4.32%	4.47%	2.39%
France		2.95%	0.47	-0.03%	0.02%	-0.19%	0.39%	0.49%	0.25%	2.56%	3.12%	0.20%
Japan		0.89%	0.62	0.00%	0.05%	-0.17%	0.28%	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		0.2573	0.00	-0.04%	-0.16%	-0.66%	-4.10%	-1.92%	-1.19%	-5.53%	-0.35%	0.00%
PGK/AUD		0.3824	0.00	-0.75%	-2.17%	-1.60%	-2.45%	-3.42%	3.67%	-6.44%	6.67%	6.19%
PGK/GBP		0.1981	0.00	-0.25%	-1.64%	-1.25%	-5.76%	-1.95%	-0.14%	-10.82%	11.60%	1.00%
PGK/NZD		0.4199	0.00	-0.83%	-1.69%	-2.82%	-0.54%	-3.07%	4.83%	-5.95%	7.55%	5.78%
PGK/JPY		37.830	0.21	1.15%	-0.60%	-6.78%	-0.21%	4.31%	5.86%	0.69%	14.75%	11.64%
AUD/USD		0.6729	0.79	0.72%	2.08%	0.96%	-1.69%	1.55%	-4.69%	0.99%	-6.60%	-5.83%
USD/JPY		147.030	0.28	1.19%	-0.44%	-6.14%	4.07%	6.33%	7.16%	6.59%	15.13%	11.63%
EUR/USD		1.1080	0.95	0.27%	1.29%	1.76%	0.10%	-1.22%	-2.20%	3.93%	-5.83%	-8.00%
GBP/USD		1.2994	0.99	0.22%	1.56%	0.60%	1.79%	0.03%	-1.06%	5.95%	-10.71%	-0.98%
<b>Equity Indices</b>												
<b>Papua New Guinea</b>												
KSI Index		6,523.90	0.93	0.01%	-0.27%	0.24%	3.15%	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%
<b>Australia</b>												
All Ordinaries		8,207.58	0.90	0.16%	2.06%	-0.01%	4.83%	-1.72%	4.14%	8.42%	-7.17%	13.55%
S&P/ASX 100		6,725.52	0.92	0.22%	2.17%	0.37%	5.48%	-1.40%	3.84%	7.96%	-3.95%	13.28%
S&P/ASX 20		4,541.70	0.90	0.23%	2.37%	-0.11%	5.24%	0.13%	2.17%	8.33%	-1.83%	12.14%
S&P/ASX 50		7,857.00	0.90	0.20%	2.05%	0.10%	5.24%	-1.11%	3.59%	8.52%	-3.01%	12.37%
S&P/ASX 50 Accumulation		104,546.10	0.92	0.21%	2.16%	0.21%	7.47%	-0.44%	4.95%	13.42%	1.89%	17.00%
S&P/ASX Midcap 50		9,944.70	0.99	0.38%	2.97%	2.21%	7.17%	-3.22%	5.54%	4.41%	-9.00%	18.46%
S&P/ASX Small Ordinaries		3,023.00	0.82	0.11%	2.25%	-0.41%	3.17%	-4.82%	6.60%	4.71%	-20.72%	14.24%
S&P/ASX 200		7,997.73	0.91	0.22%	2.18%	0.33%	5.36%	-1.64%	4.03%	7.84%	-5.45%	13.02%
S&P/ASX 200 Accumulation		102,873.39	0.93	0.23%	2.28%	0.43%	7.42%	-1.05%	5.33%	12.42%	-1.08%	17.23%
S&P/ASX 300		7,930.61	0.91	0.21%	2.18%	0.30%	5.24%	-1.78%	4.14%	7.62%	-6.05%	13.38%
S&P/ASX 200 Energy		9,498.80	0.10	0.22%	1.14%	-4.72%	-10.58%	-6.89%	1.42%	-3.76%	39.71%	-1.97%
S&P/ASX 200 Materials		16,150.90	0.10	0.91%	-0.66%	-3.45%	-17.13%	-5.93%	-7.94%	11.11%	4.79%	6.84%
S&P/ASX 200 Industrials		7,194.30	0.97	-0.11%	2.88%	2.15%	4.78%	-5.15%	4.59%	10.13%	-6.18%	11.24%
S&P/ASX 200 Consumer Discretionary		3,837.40	0.98	-0.08%	2.11%	2.44%	18.43%	-2.91%	11.62%	18.68%	-22.65%	21.31%
S&P/ASX 200 Consumer Staples		12,778.60	0.91	-0.11%	1.21%	-0.30%	3.80%	0.16%	0.38%	-1.85%	-7.39%	7.13%
S&P/ASX 200 Healthcare		45,960.70	0.96	0.25%	3.30%	-0.65%	8.55%	1.88%	2.59%	2.31%	-8.41%	7.98%
S&P/ASX 200 Financials		8,147.80	1.00	0.25%	4.02%	2.85%	21.28%	2.66%	11.02%	5.66%	-2.72%	20.20%
S&P/ASX 200 Information Technology		2,408.70	1.00	1.29%	5.31%	3.73%	31.41%	2.83%	24.23%	30.41%	-34.25%	-2.79%
S&P/ASX 200 Telecommunication Services		1,598.10	0.83	-0.04%	2.95%	3.13%	0.62%	-4.93%	-0.57%	12.55%	-13.43%	28.46%
S&P/ASX 200 Utilities		9,092.50	0.83	0.90%	0.01%	-0.06%	11.16%	12.08%	1.28%	-1.59%	24.19%	4.56%
S&P/ASX 200 A-REIT		1,687.40	0.86	-1.55%	-0.35%	-1.88%	12.31%	-6.84%	16.05%	12.67%	-24.00%	21.61%
S&P/ASX 200 Financial-x-A-REIT		9,087.50	1.00	0.25%	4.02%	2.85%	21.28%	2.66%	11.02%	5.66%	-2.72%	20.20%
<b>North American</b>												
DJIA		40,834.97	0.96	-0.15%	2.69%	1.18%	8.35%	-1.73%	5.62%	13.70%	-8.78%	18.73%
S&P 500		5,597.12	0.95	-0.20%	2.99%	0.74%	17.34%	3.92%	10.16%	24.23%	-19.44%	26.89%
NASDAQ		17,816.94	0.86	-0.33%	3.66%	-1.00%	18.69%	8.26%	9.11%	43.42%	-33.10%	21.39%
Toronto S&P/TSX		23,037.44	0.98	-0.34%	1.85%	0.98%	9.92%	-1.31%	5.77%	8.12%	-8.66%	21.74%
<b>Europe</b>												
FTSE		8,273.32	0.85	-1.00%	0.46%	1.30%	6.98%	2.66%	2.84%	3.78%	0.91%	14.30%
DAX		18,357.52	0.88	-0.35%	3.06%	-1.08%	9.59%	-1.39%	10.39%	20.31%	-12.35%	15.79%
CAC 40		7,485.73	0.48	-0.22%	2.88%	-1.49%	-0.76%	-8.85%	8.78%	16.52%	-9.50%	28.85%
<b>Asia</b>												
Nikkei		38,062.92	0.64	1.80%	5.05%	-3.87%	13.74%	-1.95%	20.63%	28.24%	-9.37%	4.91%
Hang Seng		17,511.08	0.55	-0.33%	1.96%	0.24%	2.72%	7.12%	-2.97%	-13.82%	-15.46%	-14.08%
Shanghai		2,866.66	0.35	-0.93%	-0.04%	-1.67%	-3.64%	-2.43%	2.23%	-3.70%	-15.13%	4.80%
Sensex		80,802.86	0.94	0.47%	2.34%	0.46%	11.85%	7.31%	1.95%	18.74%	4.44%	21.99%

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% 2 standard deviation move up (5%)
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These estimates are based upon the last 256 daily moves of each instrument

21-Aug-24

		Closing prices	52	Movement for the period				Q2 2024	Q1 2024	2023	2022	2021	
		20-Aug-24	wk	Day	Week	Month	YTD						
<b>Indices</b>													
MSCI World USD Index		3,615.77	0.97	-0.07%	3.25%	0.97%	14.09%	2.15%	8.47%	21.77%	-19.46%	20.14%	
MSCI World Net TR USD Index		11,390.95	0.98	-0.07%	3.30%	1.08%	15.23%	2.63%	8.88%	23.79%	-18.14%	21.82%	
MSCI ACWI-ex-Australia TR AUD Index		19,217.26	0.94	0.00%	1.73%	-0.36%	17.37%	0.28%	14.06%	23.23%	-12.52%	29.58%	
MSCI ACWI Net TR USD Index		445.07	0.97	-0.05%	3.29%	1.16%	14.67%	2.87%	8.20%	22.20%	-18.36%	18.54%	
MSCI ACWI Minimum Volatility USD		2,468.44	1.08	0.39%	2.75%	4.11%	10.66%	-0.20%	4.27%	5.36%	-12.04%	11.95%	
MSCI EM Asia Net TR USD Index		688.47	0.90	0.19%	3.27%	1.59%	12.74%	7.44%	3.35%	7.76%	-21.11%	-5.08%	
MSCI EM Net TR USD Index		586.85	0.92	0.09%	3.16%	1.81%	9.93%	5.00%	2.37%	9.83%	-20.09%	-2.54%	
VIX Volatility S&P500		15.88	0.15	8.40%	-12.36%	7.88%	27.55%	-4.38%	4.50%	-42.55%	25.84%	-24.31%	
<b>Commodities</b>													
Light Crude WTI Futures	US\$/bbl	74.04	0.22	-0.44%	-5.50%	-3.79%	3.34%	-1.96%	16.08%	-10.73%	6.11%	55.89%	
Brent Crude	US\$/bbl	77.20	0.17	-0.59%	-4.33%	-4.70%	0.21%	-1.22%	13.55%	-10.32%	9.89%	50.93%	
Gold	US\$/oz	2,550.60	1.00	0.37%	1.71%	3.89%	23.11%	4.52%	8.04%	13.45%	-0.31%	-3.34%	
Silver	US\$/oz	29.95	0.78	0.74%	7.80%	2.12%	24.36%	18.64%	3.45%	0.19%	2.67%	-11.35%	
Copper	US\$/lb	4.20	0.42	-0.45%	2.83%	0.97%	7.98%	9.60%	2.99%	2.10%	-14.77%	27.05%	
Iron Ore	US\$/mt	87.82	0.00	0.00%	-8.26%	-11.93%	-32.62%	6.75%	-27.22%	19.98%	-3.57%	-27.05%	
Malaysian Palm Oil* RM/tn		3,866.00	0.32	-1.48%	0.68%	-3.64%	5.7%	-8.07%	18.10%	-12.20%	-19.15%	32.59%	
LNG *Jap/Korea	US\$/mmBtu	13.94	0.56	-3.66%	10.11%	16.03%	20.96%	32.51%	-17.23%	-60.97%	-3.21%	113.25%	
ICCO Cocoa	US\$/mt	9,486.00	0.72	3.41%	7.04%	14.48%	126.07%	-20.86%	132.75%	61.38%	3.17%	-3.19%	
ICO Coffee	US cents/lb	249.45	0.98	1.44%	7.20%	4.33%	32.47%	21.23%	0.29%	12.55%	-26.01%	76.30%	
<b>Equities</b>													
<b>Domestic</b>													
				Percentage changes									
				Arbitrage									
				PNGX									
Bank South Pacific	PGK	16.74	17.54	1.00	0.00%	0.00%	0.17%	28.03%	8.56%	17.66%	10.39%	1.31%	2.08%
Credit Corporation			2.23	1.08	0.00%	0.00%	0.00%	11.50%	2.37%	5.50%	8.11%	10.12%	-1.18%
City Pharmacy			0.79	1.00	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	-12.22%	-5.26%	90.00%
Kina Asset Management Limited			1.25	1.00	0.00%	0.00%	0.00%	38.89%	8.70%	27.78%	-5.26%	-4.04%	10.00%
Kina Securities Limited		2.63	3.09	1.00	0.98%	0.98%	1.31%	23.60%	3.39%	18.00%	-9.09%	-6.78%	-1.67%
Steamship Trading Company		36.61	48.00	1.00	0.00%	0.00%	0.00%	35.36%	6.67%	26.90%	0.00%	0.00%	0.00%
Santos Limited		20.45	19.51	0.82	0.00%	-0.46%	0.05%	1.46%	0.10%	0.68%	0.68%	0.00%	0.00%
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		198.14	146.00	1.00	0.00%	0.00%	0.69%						
<b>Australia</b>													
A2 Milk Company Limited		5.74	0.56	0.70%	-14.84%	-16.20%	34.74%	8.32%	46.71%	-38.08%	26.01%	-52.31%	
ANZ Banking Group Limited		29.93	0.98	0.64%	4.36%	0.74%	15.47%	-3.95%	13.43%	8.95%	-13.52%	21.19%	
BSP Financial Group		6.40	0.61	-0.78%	0.16%	-1.99%	18.08%	12.37%	5.90%	10.61%	14.75%	-17.88%	
BHP Billiton Limited		40.25	0.09	1.31%	-1.23%	-2.92%	-20.15%	-3.59%	-12.18%	10.48%	9.95%	-2.19%	
Boral Limited		5.83	0.75	0.00%	0.00%	0.00%	8.16%	-4.74%	13.54%	86.51%	-52.62%	23.23%	
Bougainville Copper Limited		0.46	0.31	4.60%	-1.09%	-5.21%	33.82%	-19.83%	77.94%	-2.86%	14.75%	5.17%	
Bank of Queensland		6.37	0.90	0.31%	2.91%	0.95%	4.77%	-8.07%	3.95%	-11.88%	-14.71%	4.52%	
Brambles Limited		15.67	0.85	-0.25%	2.49%	3.23%	15.22%	-10.03%	18.75%	12.68%	13.55%	0.28%	
Commonwealth Bank of Australia		139.60	1.00	0.25%	5.34%	4.85%	24.87%	5.85%	7.64%	8.97%	1.58%	23.01%	
CSL		308.25	0.95	0.15%	4.57%	-1.25%	7.54%	2.53%	0.44%	-0.39%	-1.02%	2.66%	
Fortescue Mining		17.26	0.63	1.47%	-4.96%	-18.62%	-40.52%	-16.69%	-11.44%	41.49%	6.77%	-18.01%	
Horizon Oil Ltd		0.19	0.73	2.70%	-2.56%	-2.56%	22.58%	0.00%	16.13%	19.23%	41.30%	48.39%	
Kina Securities Ltd		1.01	0.85	1.01%	1.52%	4.69%	25.63%	4.49%	11.25%	3.23%	-9.36%	-5.00%	
Macquarie Group Ltd		210.13	0.98	0.21%	2.90%	1.10%	14.43%	2.50%	8.75%	9.98%	-18.71%	48.32%	
Mirvac Group		1.96	0.25	-1.51%	0.00%	-6.67%	-6.22%	-20.76%	12.92%	-1.88%	-26.80%	10.23%	
National Australia Bank		36.88	0.84	-0.08%	1.88%	-1.28%	20.13%	4.59%	12.83%	2.13%	4.23%	27.61%	
Newmont Corporation		75.77	0.90	1.16%	2.88%	7.00%	24.01%						
Origin Energy Ltd		10.07	0.72	1.72%	-4.28%	-5.71%	18.89%	18.04%	8.62%	9.72%	47.33%	10.08%	
Pilbara Minerals Ltd		2.84	0.05	-1.39%	-0.35%	-1.73%	-28.10%	-19.84%	-3.04%	5.33%	17.19%	267.82%	
Qbe Insurance Group Ltd		16.33	0.50	0.37%	0.86%	-3.26%	10.26%	-4.08%	22.42%	10.28%	18.33%	33.06%	
Rio Tinto Limited		110.47	0.07	0.59%	-4.29%	-2.93%	-18.57%	-2.27%	-10.25%	16.54%	16.28%	-12.05%	
ResMed Inc		34.13	1.00	0.47%	3.77%	9.32%	34.16%	-3.48%	18.51%	-17.83%	-13.47%	31.40%	
Santos Limited		7.82	0.83	0.13%	1.16%	-1.76%	2.89%	-1.16%	1.97%	6.44%	13.15%	0.64%	
Steamship Trading Company		14.00	0.47	0.00%	0.00%	-2.78%	12.00%	3.02%	8.72%	19.05%	5.00%	1.52%	
Suncorp Metway Limited		17.95	1.00	3.10%	6.09%	5.65%	29.60%	6.29%	18.27%	15.03%	8.76%	13.66%	
Transurban Group		13.42	0.74	-0.07%	2.52%	3.79%	-2.12%	-6.91%	-2.84%	5.62%	-6.08%	1.17%	
Telstra Corporation Limited		3.97	0.83	0.25%	2.58%	2.32%	0.25%	-6.22%	-2.53%	-0.75%	-4.55%	40.27%	
Treasury Wine Estates Limited		12.11	0.70	-0.98%	0.08%	-3.51%	12.34%	-0.08%	15.49%	-20.79%	9.94%	31.70%	
Westpac Banking Corporation		30.32	0.98	-0.26%	6.31%	7.06%	32.40%	4.33%	13.97%	-1.93%	9.37%	10.22%	
Worley Limited		14.64	0.20	0.76%	2.81%	-3.62%	-16.15%	-10.57%	-4.07%	16.40%	41.11%	-7.48%	
Woolworths Limited		34.95	0.53	0.17%	3.56%	0.14%	-6.05%	1.87%	-10.83%	10.85%	-11.71%	-3.31%	
<b>International</b>													
Blackrock Int Equity Fund*	AUD \$	25.18	0.91	-0.22%	3.28%	-0.09%	14.19%	0.98%	14.38%	16.82%	-15.90%	24.76%	
Vanguard International Share*	AUD \$	3.44	0.90	-0.53%	1.20%	-0.88%	12.87%	-0.82%	13.56%	17.60%	-16.11%	23.54%	