

**Shading Key:**

<span style="background-color: #008000; color: white;">█</span>	52 week high (green = 1), low (red = 0) or shaded in-between
<span style="background-color: #90EE90;">█</span>	2 standard deviation move up (5%)
<span style="background-color: #90EE90; border: 1px solid black;">█</span>	1 standard deviation move up (33%)
<span style="background-color: #FFB6C1;">█</span>	1 standard deviation move down (33%)
<span style="background-color: #FF0000;">█</span>	2 standard deviation move down (5%)

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

23-Aug-24

		Closing prices	52	Movement for the period				Q2 2024	Q1 2024	2023	2022	2021
		22-Aug-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	3.00%		0.50%	0.50%	0.50%	0.50%	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%	0.11%	1.22%	0.00%	0.00%		2.32%	2.32%
182 days	Tbill auctions are regular Wednesdays reported Thursdays	4.82%	1.00	0.00%	0.02%	0.02%	2.82%	1.15%	-0.15%	2.00%	2.69%	4.29%
273 days		5.35%	0.00	0.00%	0.08%	0.08%	2.81%	0.19%	-0.09%	2.54%	2.95%	5.95%
364 days		6.73%		0.00%	0.19%	0.76%	3.16%	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		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%
Kina Facility Rate		2.50%	0.33	0.00%	0.00%	0.00%	-1.00%	0.50%	-1.50%	3.50%	3.25%	3.00%
<b>Ten year Government Bond yields</b>												
United States		3.85%	0.05	0.05%	-0.06%	-0.39%	-0.03%	0.20%	0.32%	3.88%	3.87%	1.51%
United Kingdom		3.96%	0.42	0.07%	0.04%	-0.17%	0.42%	0.24%	0.40%	3.54%	3.67%	0.97%
Australia		3.89%	0.01	0.00%	0.01%	-0.43%	-0.07%	0.35%	0.01%	3.96%	4.05%	1.67%
New Zealand		4.18%	0.04	0.01%	0.04%	-0.24%	-0.14%	0.13%	0.22%	4.32%	4.47%	2.39%
France		2.96%	0.48	0.05%	-0.03%	-0.17%	0.40%	0.49%	0.25%	2.56%	3.12%	0.20%
Japan		0.88%	0.59	0.00%	0.04%	-0.18%	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%
<b>Currencies</b>												
Percentage changes												
PGK/USD		0.2571	0.00	-0.04%	-0.16%	-0.66%	-4.17%	-1.92%	-1.19%	-5.53%	-0.35%	0.00%
PGK/AUD		0.3814	0.00	-0.03%	-1.95%	-3.54%	-2.70%	-3.42%	3.67%	-6.44%	6.67%	6.19%
PGK/GBP		0.1965	0.00	-0.56%	-1.95%	-2.14%	-6.52%	-1.95%	-0.14%	-10.82%	11.60%	1.00%
PGK/NZD		0.4177	0.00	-0.24%	-2.57%	-4.57%	-1.07%	-3.07%	4.83%	-5.95%	7.55%	5.78%
PGK/JPY		37.390	0.12	-0.37%	-1.35%	-5.37%	-1.37%	4.31%	5.86%	0.69%	14.75%	11.64%
AUD/USD		0.6741	0.81	-0.01%	1.81%	2.98%	-1.52%	1.55%	-4.69%	0.99%	-6.60%	-5.83%
USD/JPY		145.400	0.21	-0.34%	-1.20%	-4.75%	2.92%	6.33%	7.16%	6.59%	15.13%	11.63%
EUR/USD		1.1143	1.00	0.23%	1.18%	2.78%	0.67%	-1.22%	-2.20%	3.93%	-5.83%	-8.00%
GBP/USD		1.3083	1.00	0.47%	1.81%	1.49%	2.48%	0.03%	-1.06%	5.95%	-10.71%	-0.98%
<b>Equity Indices</b>												
Percentage changes												
Papua New Guinea KSI Index		6,523.90	0.93	0.00%	0.01%	0.21%	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		8,258.08	0.94	0.29%	2.16%	2.02%	5.47%	-1.72%	4.14%	8.42%	-7.17%	13.55%
S&P/ASX 100		6,750.63	0.94	0.25%	2.08%	2.16%	5.88%	-1.40%	3.84%	7.96%	-3.95%	13.28%
S&P/ASX 20		4,534.10	0.89	0.07%	1.75%	1.21%	5.06%	0.13%	2.17%	8.33%	-1.83%	12.14%
S&P/ASX 50		7,884.00	0.92	0.26%	2.12%	1.83%	5.60%	-1.11%	3.59%	8.52%	-3.01%	12.37%
S&P/ASX 50 Accumulation		105,179.70	0.95	0.29%	2.42%	2.22%	8.12%	-0.44%	4.95%	13.42%	1.89%	17.00%
S&P/ASX Midcap 50		10,001.20	1.00	0.22%	1.82%	4.29%	7.78%	-3.22%	5.54%	4.41%	-9.00%	18.46%
S&P/ASX Small Ordinaries		3,038.00	0.85	-0.18%	1.94%	1.51%	3.68%	-4.82%	6.60%	4.71%	-20.72%	14.24%
S&P/ASX 200		8,026.96	0.93	0.21%	2.05%	2.11%	5.75%	-1.64%	4.03%	7.84%	-5.45%	13.02%
S&P/ASX 200 Accumulation		103,472.16	0.96	0.23%	2.30%	2.43%	8.05%	-1.05%	5.33%	12.42%	-1.08%	17.23%
S&P/ASX 300		7,961.20	0.93	0.21%	2.07%	2.09%	5.64%	-1.78%	4.14%	7.62%	-6.05%	13.38%
S&P/ASX 200 Energy		9,324.00	0.83	0.02%	-0.03%	-3.71%	-12.23%	-6.89%	1.42%	-3.76%	39.71%	-1.97%
S&P/ASX 200 Materials		16,496.80	0.19	0.41%	4.66%	-0.20%	-15.36%	-5.93%	-7.94%	11.11%	4.79%	6.84%
S&P/ASX 200 Industrials		7,374.80	1.00	1.28%	3.25%	5.84%	7.41%	-5.15%	4.59%	10.13%	-6.18%	11.24%
S&P/ASX 200 Consumer Discretionary		3,851.30	1.00	0.20%	0.40%	4.88%	18.86%	-2.91%	11.62%	18.68%	-22.65%	21.31%
S&P/ASX 200 Consumer Staples		12,867.80	0.98	0.21%	0.42%	1.54%	4.53%	0.16%	0.38%	-1.85%	-7.39%	7.13%
S&P/ASX 200 Healthcare		45,816.80	0.95	-0.06%	1.43%	0.72%	8.21%	1.88%	2.59%	2.31%	-8.41%	7.98%
S&P/ASX 200 Financials		8,046.90	0.95	-0.28%	1.42%	2.22%	19.77%	2.66%	11.02%	5.66%	-2.72%	20.20%
S&P/ASX 200 Information Technology		2,584.00	1.00	1.88%	10.35%	14.40%	40.98%	2.83%	24.23%	30.41%	-34.25%	-2.79%
S&P/ASX 200 Telecommunication Services		1,609.00	0.88	0.19%	1.41%	5.15%	1.31%	-4.93%	-0.57%	12.55%	-13.43%	28.46%
S&P/ASX 200 Utilities		8,993.00	0.77	-0.52%	2.14%	0.73%	9.94%	12.08%	1.28%	-1.59%	24.19%	4.56%
S&P/ASX 200 A-REIT		1,693.80	0.87	0.82%	-1.35%	1.80%	12.74%	-6.84%	16.05%	12.67%	-24.00%	21.61%
S&P/ASX 200 Financial-x-A-REIT		8,974.90	0.95	-0.28%	1.42%	2.22%	19.77%	2.66%	11.02%	5.66%	-2.72%	20.20%
<b>North American</b>												
DJIA		40,712.78	0.94	-0.43%	0.37%	1.95%	8.02%	-1.73%	5.62%	13.70%	-8.78%	18.73%
S&P 500		5,570.64	0.94	-0.89%	0.49%	3.17%	16.79%	3.92%	10.16%	24.23%	-19.44%	26.89%
NASDAQ		17,619.35	0.83	-1.67%	0.14%	2.55%	17.37%	8.26%	9.11%	43.42%	-33.10%	21.39%
Toronto S&P/TSX		23,037.47	0.98	-0.36%	0.02%	1.90%	9.92%	-1.31%	5.77%	8.12%	-8.66%	21.74%
<b>Europe</b>												
FTSE		8,288.00	0.86	0.06%	-0.71%	1.24%	7.17%	2.66%	2.84%	3.78%	0.91%	14.30%
DAX		18,493.39	0.91	0.24%	1.71%	1.06%	10.40%	-1.39%	10.39%	20.31%	-12.35%	15.79%
CAC 40		7,524.11	0.50	-0.01%	1.36%	1.31%	-0.25%	-8.85%	8.78%	16.52%	-9.50%	28.85%
<b>Asia</b>												
Nikkei		38,211.01	0.66	0.68%	4.04%	0.90%	14.18%	-1.95%	20.63%	28.24%	-9.37%	4.91%
Hang Seng		17,641.00	0.57	1.44%	3.11%	3.74%	3.48%	7.12%	-2.97%	-13.82%	-15.46%	-14.08%
Shanghai		2,848.77	0.31	-0.27%	-0.99%	-1.32%	-4.24%	-2.43%	2.23%	-3.70%	-15.13%	4.80%
Sensex		81,053.19	0.96	0.18%	2.46%	1.27%	12.20%	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

23-Aug-24

		Closing prices	52	Movement for the period				Q2 2024	Q1 2024	2023	2022	2021	
		22-Aug-24	wk	Day	Week	Month	YTD						
<b>Indices</b>													
MSCI World USD Index		3,607.63	0.56	-0.63%	1.11%	3.35%	13.83%	2.15%	8.47%	21.77%	-19.46%	20.14%	
MSCI World Net TR USD Index		11,366.53	0.57	-0.63%	1.14%	3.46%	14.98%	2.63%	8.88%	23.79%	-18.14%	21.82%	
MSCI ACWI-ex-Australia TR AUD Index		19,216.48	0.94	0.00%	0.09%	1.25%	17.37%	0.28%	14.06%	23.23%	-12.52%	29.58%	
MSCI ACWI Net TR USD Index		444.09	0.97	-0.56%	1.26%	3.39%	14.42%	2.87%	8.20%	22.20%	-18.36%	18.54%	
MSCI ACWI Minimum Volatility USD		2,476.63	1.08	0.02%	2.14%	4.65%	11.03%	-0.20%	4.27%	5.36%	-12.04%	11.95%	
MSCI EM Asia Net TR USD Index		687.45	0.89	0.28%	2.92%	2.67%	12.58%	7.44%	3.35%	7.76%	-21.11%	-5.08%	
MSCI EM Net TR USD Index		585.22	0.91	0.03%	2.38%	2.74%	9.63%	5.00%	2.37%	9.83%	-20.09%	-2.54%	
VIX Volatility S&P500		17.55	0.21	7.87%	15.23%	-4.93%	40.96%	-4.38%	4.50%	-42.55%	25.84%	-24.31%	
<b>Commodities</b>													
Light Crude WTI Futures	US\$/bbl	73.01	0.18	1.50%	-6.59%	-6.73%	1.90%	-1.96%	16.08%	-10.73%	6.11%	55.89%	
Brent Crude	US\$/bbl	77.18	0.17	1.49%	-4.76%	-6.30%	0.18%	-1.22%	13.55%	-10.32%	9.89%	50.93%	
Gold	US\$/oz	2,516.70	0.95	-1.21%	0.97%	4.87%	21.47%	4.52%	8.04%	13.45%	-0.31%	-3.34%	
Silver	US\$/oz	29.47	0.74	-1.67%	2.23%	5.35%	22.36%	18.64%	3.45%	0.19%	2.67%	-11.35%	
Copper	US\$/lb	4.19	0.41	-0.96%	0.24%	1.47%	7.60%	9.60%	2.99%	2.10%	-14.77%	27.05%	
Iron Ore	US\$/mt	88.87	0.82	0.00%	-6.65%	-7.49%	-31.81%	6.75%	-27.22%	19.98%	-3.57%	-27.05%	
Malaysian Palm Oil* RM/tn		3,928.00	0.38	1.03%	0.98%	-2.00%	7.26%	-8.07%	18.10%	-12.20%	-19.15%	32.59%	
LNG *Jap/Korea	US\$/mmBtu	13.75	0.54	-0.29%	7.61%	13.87%	19.36%	32.51%	-17.23%	-60.97%	-3.21%	113.25%	
ICCO Cocoa	US\$/mt	9,689.00	0.74	1.12%	14.19%	24.14%	130.91%	-20.86%	132.75%	61.38%	3.17%	-3.19%	
ICO Coffee	US cents/lb	246.80	0.55	-1.06%	2.88%	5.16%	31.07%	21.23%	0.29%	12.55%	-26.01%	76.30%	
<b>Equities</b>													
<b>Domestic</b>													
				Percentage changes									
				Arbitrage									
				PNGX									
Bank South Pacific	PGK	16.91	17.54	1.00	0.00%	0.00%	0.23%	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		2.69	3.09	1.00	0.00%	0.98%	0.98%	23.60%	3.39%	18.00%	-9.09%	-6.78%	-1.67%
Steamship Trading Company		36.71	48.00	1.00	0.00%	0.00%	0.00%	35.36%	6.67%	26.90%	0.00%	0.00%	0.00%
Santos Limited		19.51	19.51	0.82	0.00%	0.00%	0.00%	1.46%	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		201.28	146.00	1.00	0.00%	0.00%	0.69%						
<b>Australia</b>													
A2 Milk Company Limited		5.90	0.60	4.42%	-12.20%	-14.62%	38.50%	8.32%	46.71%	-38.08%	26.01%	-52.31%	
ANZ Banking Group Limited		29.95	0.56	0.00%	2.60%	2.15%	15.55%	-3.95%	13.43%	8.95%	-13.52%	21.19%	
BSP Financial Group		6.45	0.63	0.78%	0.62%	-1.53%	19.00%	12.37%	5.90%	10.61%	14.75%	-17.88%	
BHP Billiton Limited		40.94	0.15	0.15%	4.41%	-0.61%	-18.79%	-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		0.45	0.30	-1.10%	1.12%	-7.22%	32.35%	-19.83%	77.94%	-2.86%	14.75%	5.17%	
Bank of Queensland		5.95	0.64	-7.32%	-4.80%	-4.49%	-2.14%	-8.07%	3.95%	-11.88%	-14.71%	4.52%	
Brambles Limited		18.03	1.00	5.32%	16.55%	19.64%	32.57%	-10.03%	18.75%	12.68%	13.55%	0.28%	
Commonwealth Bank of Australia		136.46	0.93	0.32%	1.16%	2.91%	22.06%	5.85%	7.64%	8.97%	1.58%	23.01%	
CSL		308.10	0.95	-0.13%	2.32%	0.84%	7.48%	2.53%	0.44%	-0.39%	-1.02%	2.66%	
Fortescue Mining		18.33	0.12	2.00%	8.98%	-8.99%	-36.84%	-16.69%	-11.44%	41.49%	6.77%	-18.01%	
Horizon Oil Ltd		0.19	0.73	2.70%	0.00%	-5.00%	22.58%	0.00%	16.13%	19.23%	41.30%	48.39%	
Kina Securities Ltd		1.03	0.92	1.49%	3.54%	4.59%	28.13%	4.49%	11.25%	3.23%	-9.36%	-5.00%	
Macquarie Group Ltd		209.60	0.97	-0.25%	0.55%	3.96%	14.14%	2.50%	8.75%	9.98%	-18.71%	48.32%	
Mirvac Group		1.98	0.28	1.02%	0.51%	-1.49%	-5.26%	-20.76%	12.92%	-1.88%	-26.80%	10.23%	
National Australia Bank		36.90	0.85	0.24%	2.67%	-0.91%	20.20%	4.59%	12.83%	2.13%	4.23%	27.61%	
Newmont Corporation		76.77	1.00	0.00%	3.20%	6.18%	25.65%						
Origin Energy Ltd		9.99	0.70	-0.30%	4.06%	-4.68%	17.95%	18.04%	8.62%	9.72%	47.33%	10.08%	
Pilbara Minerals Ltd		3.00	0.13	2.04%	9.49%	4.53%	-24.05%	-19.84%	-3.04%	5.33%	17.19%	267.82%	
Qbe Insurance Group Ltd		15.93	0.41	-0.87%	-1.36%	-5.68%	7.56%	-4.08%	22.42%	10.28%	18.33%	33.06%	
Rio Tinto Limited		112.17	0.13	0.21%	3.48%	-0.57%	-17.32%	-2.27%	-10.25%	16.54%	16.28%	-12.05%	
ResMed Inc		33.43	0.94	0.39%	-0.83%	6.74%	31.41%	-3.48%	18.51%	-17.83%	-13.47%	31.40%	
Santos Limited		7.44	0.53	-0.53%	-3.00%	-2.75%	-2.11%	-1.16%	1.97%	6.44%	13.15%	0.64%	
Steamship Trading Company		14.00	0.47	0.00%	0.00%	-4.76%	12.00%	3.02%	8.72%	19.05%	5.00%	1.52%	
Suncorp Metway Limited		17.32	0.85	-3.94%	1.82%	1.11%	25.05%	6.29%	18.27%	15.03%	8.76%	13.66%	
Transurban Group		13.51	0.78	0.15%	1.05%	6.88%	-1.46%	-6.91%	-2.84%	5.62%	-6.08%	1.17%	
Telstra Corporation Limited		3.98	0.85	0.25%	0.76%	3.65%	0.51%	-6.22%	-2.53%	-0.75%	-4.55%	40.27%	
Treasury Wine Estates Limited		11.81	0.59	-1.91%	-4.37%	-3.28%	9.55%	-0.08%	15.49%	-20.79%	9.94%	31.70%	
Westpac Banking Corporation		30.05	0.96	-0.76%	2.56%	6.03%	31.22%	4.33%	13.97%	-1.93%	9.37%	10.22%	
Worley Limited		14.41	0.14	-0.55%	1.19%	-3.48%	-17.47%	-10.57%	-4.07%	16.40%	41.11%	-7.48%	
Woolworths Limited		35.52	0.60	0.42%	3.56%	3.11%	-4.52%	1.87%	-10.83%	10.85%	-11.71%	-3.31%	
<b>International</b>													
Blackrock Int Equity Fund*	AUD \$	25.18	0.91	0.53%	1.33%	1.39%	14.19%	0.98%	14.38%	16.82%	-15.90%	24.76%	
Vanguard International Share*	AUD \$	3.46	0.93	0.00%	0.09%	1.37%	13.46%	-0.82%	13.56%	17.60%	-16.11%	23.54%	