

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

27-Aug-24

		Closing prices 26-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.			
Interest Rates													
Central Bank Bills													
7 days	C-bill auctions on Thursday; reported on Friday	3.00%		0.00%	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%	0.00%	2.26%	0.00%	0.00%
28 days		2.35%		0.00%	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%	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%	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	4.82%	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%
Government Inscribed Stock													
GIS auctions usually monthly reported Thursday/Friday													
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%
		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		3.82%	0.02	0.02%	-0.06%	-0.36%	-0.06%	0.20%	0.32%		3.88%	3.87%	1.51%
United Kingdom		3.91%	0.38	0.00%	-0.01%	-0.14%	0.38%	0.24%	0.40%		3.54%	3.67%	0.97%
Australia		3.85%	0.00	-0.06%	-0.06%	-0.42%	-0.10%	0.35%	0.01%		3.96%	4.05%	1.67%
New Zealand		4.17%	0.03	-0.03%	-0.02%	-0.19%	-0.15%	0.13%	0.22%		4.32%	4.47%	2.39%
France		2.96%	0.48	0.03%	-0.01%	-0.12%	0.40%	0.49%	0.25%		2.56%	3.12%	0.20%
Japan		0.89%	0.61	-0.01%	0.00%	-0.14%	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%
Currencies													
Percentage changes													
PGK/USD		0.2570	0.00	0.00%	-0.16%	-0.62%	-4.21%	-1.92%	-1.19%		-5.53%	-0.35%	0.00%
PGK/AUD		0.3824	0.02	0.00%	-0.75%	-3.09%	-2.45%	-3.42%	3.67%		-6.44%	6.67%	6.19%
PGK/GBP		0.1961	0.00	0.00%	-1.26%	-2.39%	-6.71%	-1.95%	-0.14%		-10.82%	11.60%	1.00%
PGK/NZD		0.4175	0.00	0.00%	-1.39%	-4.94%	-1.11%	-3.07%	4.83%		-5.95%	7.55%	5.78%
PGK/JPY		37.440	0.13	0.00%	0.11%	-5.57%	-1.24%	4.31%	5.86%		0.69%	14.75%	11.64%
AUD/USD		0.6722	0.77	0.00%	0.61%	2.55%	-1.80%	1.55%	-4.69%		0.99%	-6.60%	-5.83%
USD/JPY		145.680	0.22	0.00%	0.26%	-4.98%	3.11%	6.33%	7.16%		6.59%	15.13%	11.63%
EUR/USD		1.1124	0.97	0.00%	0.67%	2.44%	0.50%	-1.22%	-2.20%		3.93%	-5.83%	-8.00%
GBP/USD		1.3109	1.00	0.00%	1.11%	1.83%	2.69%	0.03%	-1.06%		5.95%	-10.71%	-0.98%
Equity Indices													
Percentage changes													
Papua New Guinea		6,528.98	0.95	0.00%	0.09%	0.11%	3.23%	0.85%	1.62%		0.75%	7.10%	-3.09%
KSI Home Index		18,740.16	1.00	0.00%	8.78%	8.78%	20.43%	2.27%	5.48%		2.91%	5.07%	8.11%
Australia													
All Ordinaries		8,311.46	0.98	0.76%	1.42%	1.06%	6.16%	-1.72%	4.14%		8.42%	-7.17%	13.55%
S&P/ASX 100		6,802.84	0.98	0.77%	1.37%	1.24%	6.70%	-1.40%	3.84%		7.96%	-3.95%	13.28%
S&P/ASX 20		4,576.50	0.95	0.93%	0.99%	0.41%	6.04%	0.13%	2.17%		8.33%	-1.83%	12.14%
S&P/ASX 50		7,951.30	0.97	0.81%	1.40%	0.96%	6.51%	-1.11%	3.59%		8.52%	-3.01%	12.37%
S&P/ASX 50 Accumulation		106,111.80	1.00	0.84%	1.71%	1.37%	9.08%	-0.44%	4.95%		13.42%	1.89%	17.00%
S&P/ASX Midcap 50		10,026.70	1.00	0.49%	1.21%	3.14%	8.06%	-3.22%	5.54%		4.41%	-9.00%	18.46%
S&P/ASX Small Ordinaries		3,040.70	0.85	0.81%	0.70%	0.62%	3.77%	-4.82%	6.60%		4.71%	-20.72%	14.24%
S&P/ASX 200		8,084.52	0.98	0.76%	1.30%	1.19%	6.50%	-1.64%	4.03%		7.84%	-5.45%	13.02%
S&P/ASX 200 Accumulation		104,269.12	1.00	0.79%	1.59%	1.56%	8.88%	-1.05%	5.33%		12.42%	-1.08%	17.23%
S&P/ASX 300		8,017.24	0.98	0.77%	1.30%	1.18%	6.39%	-1.78%	4.14%		7.62%	-6.05%	13.38%
S&P/ASX 200 Energy		9,324.20	0.04	1.16%	-1.62%	-5.07%	-12.22%	-6.89%	1.42%		-3.76%	39.71%	-1.97%
S&P/ASX 200 Materials		16,523.90	0.20	0.83%	3.25%	-1.76%	-15.22%	-5.93%	-7.94%		11.11%	4.79%	6.84%
S&P/ASX 200 Industrials		7,371.30	1.00	0.03%	2.35%	3.99%	7.36%	-5.15%	4.59%		10.13%	-6.18%	11.24%
S&P/ASX 200 Consumer Discretionary		3,911.60	1.00	1.11%	1.85%	4.68%	20.72%	-2.91%	11.62%		18.68%	-22.65%	21.31%
S&P/ASX 200 Consumer Staples		12,811.30	0.92	-0.85%	0.14%	0.46%	4.07%	0.16%	0.38%		-1.85%	-7.39%	7.13%
S&P/ASX 200 Healthcare		45,967.30	0.96	-0.25%	0.26%	-0.41%	8.56%	1.88%	2.59%		2.31%	-8.41%	7.98%
S&P/ASX 200 Financials		8,151.40	1.00	1.23%	0.29%	2.04%	21.33%	2.66%	11.02%		5.66%	-2.72%	20.20%
S&P/ASX 200 Information Technology		2,573.30	0.99	-0.02%	8.21%	11.41%	40.40%	2.83%	24.23%		30.41%	-34.25%	-2.79%
S&P/ASX 200 Telecommunication Services		1,639.40	1.00	1.25%	2.54%	5.60%	3.22%	-4.93%	-0.57%		12.55%	-13.43%	28.46%
S&P/ASX 200 Utilities		8,889.10	0.71	0.19%	-1.35%	-1.81%	8.67%	12.08%	1.28%		-1.59%	24.19%	4.56%
S&P/ASX 200 A-REIT		1,714.80	0.91	0.98%	0.05%	0.40%	14.14%	-6.84%	16.05%		12.67%	-24.00%	21.61%
S&P/ASX 200 Financial-x-A-REIT		9,091.50	1.00	1.23%	0.29%	2.04%	21.33%	2.66%	11.02%		5.66%	-2.72%	20.20%
North American													
DJIA		41,240.52	1.00	0.16%	0.84%	1.73%	9.42%	-1.73%	5.62%		13.70%	-8.78%	18.73%
S&P 500		5,616.84	0.97	-0.32%	0.15%	2.81%	17.76%	3.92%	10.16%		24.23%	-19.44%	26.89%
NASDAQ		17,725.77	0.85	-0.85%	-0.84%	2.05%	18.08%	8.26%	9.11%		43.42%	-33.10%	21.39%
Toronto S&P/TSX		23,348.97	1.00	0.27%	1.01%	2.50%	11.41%	-1.31%	5.77%		8.12%	-8.66%	21.74%
Europe													
FTSE		8,327.78	0.90	0.00%	-0.35%	0.43%	7.69%	2.66%	2.84%		3.78%	0.91%	14.30%
DAX		18,617.02	0.94	-0.09%	1.06%	1.62%	11.14%	-1.39%	10.39%		20.31%	-12.35%	15.79%
CAC 40		7,590.37	0.55	0.18%	1.18%	1.97%	0.63%	-8.85%	8.78%		16.52%	-9.50%	28.85%
Asia													
Nikkei		38,110.22	0.65	-0.66%	1.93%	-0.93%	13.88%	-1.95%	20.63%		28.24%	-9.37%	4.91%
Hang Seng		17,798.73	0.61	1.06%	1.30%	3.25%	4.41%	7.12%	-2.97%		-13.82%	-15.46%	-14.08%
Shanghai		2,855.52	0.32	0.04%	-1.32%	-1.26%	-4.01%	-2.43%	2.23%		-3.70%	-15.13%	4.80%
Sensex		81,698.11	0.99	0.75%	1.58%	0.42%	13.09%	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

27-Aug-24

		Closing prices	52	Movement for the period				Q2 2024	Q1 2024	2023	2022	2021	
		26-Aug-24	wk	Day	Week	Month	YTD						
Indices													
MSCI World USD Index		3,641.81	0.99	-0.21%	0.65%	3.27%	14.91%	2.15%	8.47%	21.77%	-19.46%	20.14%	
MSCI World Net TR USD Index		11,474.68	0.99	-0.21%	0.66%	3.39%	16.08%	2.63%	8.88%	23.79%	-18.14%	21.82%	
MSCI ACWI-ex-Australia TR AUD Index		19,150.74	0.92	-0.37%	-0.35%	-0.05%	16.97%	0.28%	14.06%	23.23%	-12.52%	29.58%	
MSCI ACWI Net TR USD Index		448.02	0.99	-0.16%	0.61%	3.32%	15.44%	2.87%	8.20%	22.20%	-18.36%	18.54%	
MSCI ACWI Minimum Volatility USD		2,495.15	1.00	0.37%	1.48%	4.35%	11.86%	-0.20%	4.27%	5.36%	-12.04%	11.95%	
MSCI EM Asia Net TR USD Index		688.22	0.89	0.34%	0.15%	2.41%	12.70%	7.44%	3.35%	7.76%	-21.11%	-5.08%	
MSCI EM Net TR USD Index		587.02	0.93	0.33%	0.12%	2.72%	9.96%	5.00%	2.37%	9.83%	-20.09%	-2.54%	
VIX Volatility S&P500		16.15	0.16	1.83%	10.24%	-2.71%	29.72%	-4.38%	4.50%	-42.55%	25.84%	-24.31%	
Commodities													
Light Crude WTI Futures	US\$/bbl	77.42	0.35	3.46%	4.10%	2.12%	8.05%	-1.96%	16.08%	-10.73%	6.11%	55.89%	
Brent Crude	US\$/bbl	81.43	0.35	3.05%	4.85%	2.07%	5.70%	-1.22%	13.55%	-10.32%	9.89%	50.93%	
Gold	US\$/oz	2,555.20	1.00	0.35%	0.55%	5.35%	23.33%	4.52%	8.04%	13.45%	-0.31%	-3.34%	
Silver	US\$/oz	30.45	0.83	0.65%	2.42%	9.28%	26.43%	18.64%	3.45%	0.19%	2.17%	-11.35%	
Copper	US\$/lb	4.28	0.47	0.85%	1.45%	4.81%	10.04%	9.60%	2.99%	2.10%	-14.77%	27.05%	
Iron Ore	US\$/mt	90.66	0.06	0.00%	3.23%	-6.56%	-30.44%	6.75%	-27.22%	19.98%	-3.57%	-27.05%	
Malaysian Palm Oil* RM/tn		4,021.00	0.47	1.13%	2.47%	0.00%	9.80%	-8.07%	18.10%	-12.20%	-19.15%	32.59%	
LNG *Jap/Korea	US\$/mmBtu	13.82	0.54	0.00%	-4.46%	11.05%	19.97%	32.51%	-17.23%	-60.97%	-3.21%	113.25%	
ICCO Cocoa	US\$/mt	9,880.00	0.76	0.60%	7.71%	28.05%	135.46%	-20.86%	132.75%	61.38%	3.17%	-3.19%	
ICO Coffee	US cents/lb	253.65	1.00	0.98%	3.15%	10.09%	34.71%	21.23%	0.29%	12.55%	-26.01%	76.30%	
Equities													
Domestic													
				Percentage changes									
				Arbitrage									
				PNGX									
Bank South Pacific		16.74	17.54	1.00	0.00%	0.00%	0.23%	28.03%	8.56%	17.66%	10.39%	1.31%	2.08%
Credit Corporation			2.50	1.00	0.00%	12.11%	12.11%	25.00%	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		0.00%	0.00%	0.00%	38.89%	8.70%	27.78%	-5.26%	-4.04%	10.00%
Kina Securities Limited	2.65		3.08	0.99	0.00%	0.65%	0.98%	23.20%	3.39%	18.00%	-9.09%	-6.78%	-1.67%
Steamship Trading Company	36.61		48.00		0.00%	0.00%	0.00%	35.36%	6.67%	26.90%	0.00%	0.00%	0.00%
Santos Limited	19.01		19.51	0.82	0.00%	0.00%	0.00%	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	200.26		146.00		0.00%	0.00%	0.00%						
Australia													
A2 Milk Company Limited			5.86	0.59	1.56%	2.81%	-16.88%	37.56%	8.32%	46.71%	-38.08%	26.01%	-52.31%
ANZ Banking Group Limited			29.67	0.93	1.26%	-0.24%	2.95%	14.47%	-3.95%	13.43%	8.95%	-13.52%	21.19%
BSP Financial Group			6.40	0.61	-0.78%	-0.78%	-2.74%	18.08%	12.37%	5.90%	10.61%	14.75%	-17.88%
BHP Billiton Limited			40.84	0.14	0.42%	2.79%	-2.92%	-18.98%	-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	0.32	0.00%	5.75%	-4.17%	35.29%	-19.83%	77.94%	-2.86%	14.75%	5.17%
Bank of Queensland			6.25	0.87	1.96%	-1.57%	-0.32%	2.80%	-8.07%	3.95%	-11.88%	-14.71%	4.52%
Brambles Limited			17.83	0.96	-1.16%	13.49%	15.93%	31.10%	-10.03%	18.75%	12.68%	13.55%	0.28%
Commonwealth Bank of Australia			138.81	0.98	1.47%	-0.32%	2.90%	24.16%	5.85%	7.64%	8.97%	1.58%	23.01%
CSL			309.31	0.97	-0.07%	0.49%	-0.65%	7.91%	2.53%	0.44%	-0.39%	-1.02%	2.66%
Fortescue Mining			18.31	0.11	1.89%	7.64%	-10.02%	-36.91%	-16.69%	-11.44%	41.49%	6.77%	-18.01%
Horizon Oil Ltd			0.19	0.64	-2.63%	0.00%	-7.50%	19.35%	0.00%	16.13%	19.23%	41.30%	48.39%
Kina Securities Ltd			1.02	0.88	-0.49%	2.01%	2.53%	26.88%	4.49%	11.25%	3.23%	-9.36%	-5.00%
Macquarie Group Ltd			213.35	1.00	1.00%	1.74%	2.99%	16.18%	2.50%	8.75%	9.98%	-18.71%	48.32%
Mirvac Group			2.02	0.34	1.76%	1.51%	-2.88%	-3.35%	-20.76%	12.92%	-1.88%	-26.80%	10.23%
National Australia Bank			37.75	0.92	2.22%	2.28%	-0.40%	22.96%	4.59%	12.83%	2.13%	4.23%	27.61%
Newmont Corporation			76.58	0.99	-0.53%	2.24%	6.81%	25.34%					
Origin Energy Ltd			9.83	0.64	0.41%	-0.71%	-7.96%	16.06%	18.04%	8.62%	9.72%	47.33%	10.08%
Pilbara Minerals Ltd			3.02	0.14	1.34%	4.86%	3.42%	-23.54%	-19.84%	-3.04%	5.33%	17.19%	267.82%
Qbe Insurance Group Ltd			15.93	0.41	-0.93%	-2.09%	-9.44%	7.56%	-4.08%	22.42%	10.28%	18.33%	33.06%
Rio Tinto Limited			111.02	0.09	0.26%	1.09%	-4.19%	-18.16%	-2.27%	-10.25%	16.54%	16.28%	-12.05%
ResMed Inc			33.15	0.92	-1.02%	-2.41%	8.33%	30.31%	-3.48%	18.51%	-17.83%	-13.47%	31.40%
Santos Limited			7.27	0.40	-1.36%	-6.91%	-7.27%	-4.34%	-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			17.42	0.87	-0.46%	0.06%	-0.06%	25.78%	6.29%	18.27%	15.03%	8.76%	13.66%
Transurban Group			13.54	0.79	0.00%	0.82%	5.86%	-1.24%	-6.91%	-2.84%	5.62%	-6.08%	1.17%
Telstra Corporation Limited			4.02	0.91	-0.25%	1.52%	3.34%	1.52%	-6.22%	-2.53%	-0.75%	-4.55%	40.27%
Treasury Wine Estates Limited			11.78	0.58	-0.76%	-3.68%	-5.00%	9.28%	-0.08%	15.49%	-20.79%	9.94%	31.70%
Westpac Banking Corporation			30.67	1.00	2.13%	0.89%	5.80%	33.93%	4.33%	13.97%	-1.93%	9.37%	10.22%
Worley Limited			14.09	0.06	-0.21%	-3.03%	-6.44%	-19.30%	-10.57%	-4.07%	16.40%	41.11%	-7.48%
Woolworths Limited			35.84	0.69	-0.19%	2.72%	4.03%	-3.66%	1.87%	-10.83%	10.85%	-11.71%	-3.31%
International													
Blackrock Int Equity Fund*	AUD \$	25.19	0.92	0.00%	-0.18%	0.34%	14.22%	0.98%	14.38%	16.82%	-15.90%	24.76%	
Vanguard International Share*	AUD \$	3.45	0.91	-0.37%	-0.35%	-0.40%	13.07%	-0.82%	13.56%	17.60%	-16.11%	23.54%	