

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

30-Aug-24

		Closing prices	52	Movement for the period				Q2 2024	Q1 2024	2023	2022	2021
		29-Aug-24	wk	Day	Week	Month	YTD					
Interest Rates												
Central Bank Bills												
Change to today's price from closing prices of prior period												
7 days	C-bill auctions on Thursday; reported on Friday	3.00%		0.00%	0.00%	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%
Treasury Bills												
91 days		3.54%		0.00%	0.00%	0.12%	1.22%	0.00%	0.00%		2.32%	2.32%
182 days	Tbill auctions are regular Wednesdays reported Thursdays	4.91%	1.00	0.00%	0.09%	0.11%	2.91%	1.15%	-0.15%	2.00%	2.69%	4.29%
273 days		5.40%	0.00	0.00%	0.05%	0.13%	2.86%	0.19%	-0.09%	2.54%	2.95%	5.95%
364 days		6.90%		0.00%	0.17%	0.53%	3.33%	1.06%	-0.28%	3.57%	4.27%	7.04%
Government Inscribed Stock												
For interest rates, rate at end of each respective year reported.												
Kina Facility Rate												
Ten year Government Bond yields												
United States												
United Kingdom												
Australia												
New Zealand												
France												
Japan												
Australia RBA Cash Rate												
PNG CPI Index Latest 12 mth % change												
Currencies												
Percentage changes												
PGK/USD												
PGK/AUD												
PGK/GBP												
PGK/NZD												
PGK/JPY												
AUD/USD												
USD/JPY												
EUR/USD												
GBP/USD												
Equity Indices												
Papua New Guinea												
Australia												
All Ordinaries												
S&P/ASX 100												
S&P/ASX 20												
S&P/ASX 50												
S&P/ASX 50 Accumulation												
S&P/ASX Midcap 50												
S&P/ASX Small Ordinaries												
S&P/ASX 200												
S&P/ASX 200 Accumulation												
S&P/ASX 300												
S&P/ASX 200 Energy												
S&P/ASX 200 Materials												
S&P/ASX 200 Industrials												
S&P/ASX 200 Consumer Discretionary												
S&P/ASX 200 Consumer Staples												
S&P/ASX 200 Healthcare												
S&P/ASX 200 Financials												
S&P/ASX 200 Information Technology												
S&P/ASX 200 Telecommunication Services												
S&P/ASX 200 Utilities												
S&P/ASX 200 A-REIT												
S&P/ASX 200 Financial-x-A-REIT												
North American												
DJIA												
S&P 500												
NASDAQ												
Toronto S&P/TSX												
Europe												
FTSE												
DAX												
CAC 40												
Asia												
Nikkei												
Hang Seng												
Shanghai												
Sensex												

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Indices													
MSCI World USD Index	3,632.16	0.56	0.03%	0.68%	3.24%	14.61%	2.15%	8.47%	21.77%	-19.46%	20.14%		
MSCI World Net TR USD Index	11,445.79	0.56	0.03%	0.70%	3.36%	15.78%	2.63%	8.88%	23.79%	-18.14%	21.82%		
MSCI ACWI-ex-Australia TR AUD Index	19,070.74	0.50	0.02%	-0.76%	-2.15%	16.48%	0.28%	14.06%	23.23%	-12.52%	29.58%		
MSCI ACWI Net TR USD Index	446.63	0.58	0.01%	0.57%	3.11%	15.08%	2.87%	8.20%	22.20%	-18.36%	18.54%		
MSCI ACWI Minimum Volatility USD	2,501.14	1.06	0.03%	0.99%	3.80%	12.12%	-0.20%	4.27%	5.36%	-12.04%	11.95%		
MSCI EM Asia Net TR USD Index	683.32	0.86	-0.14%	-0.60%	0.54%	11.90%	7.44%	3.35%	7.76%	-21.11%	-5.08%		
MSCI EM Net TR USD Index	582.14	0.80	-0.20%	-0.53%	0.86%	9.05%	5.00%	2.37%	9.83%	-20.09%	-2.54%		
VIX Volatility S&P500	15.65	0.14	-8.53%	-10.83%	-15.81%	25.70%	-4.38%	4.50%	-42.55%	25.84%	-24.31%		
Commodities													
Light Crude WTI Futures	US\$/bbl	75.91	0.29	1.87%	3.97%	-0.52%	5.95%	-1.96%	16.08%	-10.73%	6.11%	55.89%	
Brent Crude	US\$/bbl	79.94	0.29	1.64%	3.58%	0.53%	3.76%	-1.22%	13.55%	-10.32%	9.89%	50.93%	
Gold	US\$/oz	2,560.30	1.00	0.89%	1.73%	3.20%	23.58%	4.52%	8.04%	13.45%	-0.31%	-3.34%	
Silver	US\$/oz	29.99	0.79	1.22%	1.76%	5.31%	24.51%	18.64%	3.45%	0.19%	2.67%	-11.35%	
Copper	US\$/lb	4.22	0.43	0.11%	0.87%	3.43%	8.53%	9.60%	2.99%	2.10%	-14.77%	27.05%	
Iron Ore	US\$/mt	94.96	0.15	0.00%	6.85%	1.22%	-27.14%	6.75%	-27.22%	19.98%	-3.57%	-27.05%	
Malaysian Palm Oil* RM/tn		4,047.00	0.49	0.67%	3.03%	1.48%	10.51%	-8.07%	18.10%	-12.20%	-19.15%	32.59%	
LNG *Jap/Korea	US\$/mmBtu	14.01	0.56	-0.39%	1.89%	12.17%	21.61%	32.51%	-17.23%	-60.97%	-3.21%	113.25%	
ICCO Cocoa	US\$/mt	9,600.00	0.73	-1.34%	-0.92%	26.95%	128.79%	-20.86%	132.75%	61.38%	3.17%	-3.19%	
ICO Coffee	US cents/lb	251.80	0.52	-3.32%	2.03%	10.80%	33.72%	21.23%	0.29%	12.55%	-26.01%	76.30%	
Equities													
Domestic													
	PGK	Arbitrage	Percentage changes										
			PNGX										
Bank South Pacific		16.17	17.54	1.00	0.00%	0.00%	0.11%	28.03%	8.56%	17.66%	10.39%	1.31%	2.08%
Credit Corporation			2.50	1.06	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			1.30	1.00	0.00%	4.00%	4.00%	44.44%	8.70%	27.78%	-5.26%	-4.04%	10.00%
Kina Securities Limited		2.69	3.09	1.00	0.00%	0.00%	1.31%	23.60%	3.39%	18.00%	-9.09%	-6.78%	-1.67%
Steamship Trading Company		37.11	48.00	1.00	0.00%	0.00%	0.00%	35.36%	6.67%	26.90%	0.00%	0.00%	0.00%
Santos Limited		18.98	19.51	0.82	0.00%	0.00%	-0.46%	1.46%	0.10%	0.68%	0.00%	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		202.33	146.00	1.00	0.00%	0.00%	0.00%						
Australia													
A2 Milk Company Limited			5.65	0.53	-1.05%	-4.24%	-20.53%	32.63%	8.32%	46.71%	-38.08%	26.01%	-52.31%
ANZ Banking Group Limited			30.04	1.00	0.40%	0.30%	2.74%	15.90%	-3.95%	13.43%	8.95%	-13.52%	21.19%
BSP Financial Group			6.10	0.47	0.33%	-5.43%	-6.73%	12.55%	12.37%	5.90%	10.61%	14.75%	-17.88%
BHP Billiton Limited			40.53	0.11	-0.56%	-1.00%	-4.61%	-19.60%	-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	0.00%	0.00%	-10.00%	32.35%	-19.83%	77.94%	-2.86%	14.75%	5.17%
Bank of Queensland			6.27	0.80	0.16%	5.38%	-0.48%	3.13%	-8.07%	3.95%	-11.88%	-14.71%	4.52%
Brambles Limited			17.84	0.96	1.25%	-1.05%	14.87%	31.18%	-10.03%	18.75%	12.68%	13.55%	0.28%
Commonwealth Bank of Australia			138.80	0.98	0.17%	1.71%	1.86%	24.15%	5.85%	7.64%	8.97%	1.58%	23.01%
CSL			307.93	0.95	0.01%	-0.06%	-0.86%	7.42%	2.53%	0.44%	-0.39%	-1.02%	2.66%
Fortescue Mining			18.56	0.13	0.65%	1.25%	-2.26%	-36.04%	-16.69%	-11.44%	41.49%	6.77%	-18.01%
Horizon Oil Ltd			0.19	0.73	-2.56%	0.00%	-5.00%	22.58%	0.00%	16.13%	19.23%	41.30%	48.39%
Kina Securities Ltd			1.02	0.88	1.00%	-0.98%	-3.33%	26.88%	4.49%	11.25%	3.23%	-9.36%	-5.00%
Macquarie Group Ltd			214.63	1.00	0.69%	2.40%	1.57%	16.88%	2.50%	8.75%	9.98%	-18.71%	48.32%
Mirvac Group			2.02	0.38	1.00%	2.02%	-6.05%	-3.35%	-20.76%	12.92%	-1.88%	-26.80%	10.23%
National Australia Bank			37.94	0.94	0.64%	2.82%	-0.29%	23.58%	4.59%	12.83%	2.13%	4.23%	27.61%
Newmont Corporation			76.34	0.90	-0.29%	-0.56%	1.66%	24.94%					
Origin Energy Ltd			9.96	0.69	-0.10%	-0.30%	-5.50%	17.59%	18.04%	8.62%	9.72%	47.33%	10.08%
Pilbara Minerals Ltd			2.91	0.09	-3.00%	-3.00%	-4.90%	-26.33%	-19.84%	-3.04%	5.33%	17.19%	267.82%
Qbe Insurance Group Ltd			15.70	0.36	-0.63%	-1.44%	-12.34%	6.01%	-4.08%	22.42%	10.28%	18.33%	33.06%
Rio Tinto Limited			109.99	0.06	-0.81%	-1.94%	-8.11%	-18.92%	-2.27%	-10.25%	16.54%	16.28%	-12.05%
ResMed Inc			35.60	1.00	0.42%	6.49%	9.91%	39.94%	-3.48%	18.51%	-17.83%	-13.47%	31.40%
Santos Limited			7.16	0.31	-2.72%	-3.76%	-10.95%	-5.79%	-1.16%	1.97%	6.44%	13.15%	0.64%
Steamship Trading Company			14.00	0.46	0.00%	0.00%	-5.08%	12.00%	3.02%	8.72%	19.05%	5.00%	1.52%
Suncorp Metway Limited			17.47	0.88	0.69%	0.87%	-1.80%	26.14%	6.29%	18.27%	15.03%	8.76%	13.66%
Transurban Group			13.39	0.72	0.15%	-0.89%	3.16%	-2.33%	-6.91%	-2.84%	5.62%	-6.08%	1.17%
Telstra Corporation Limited			3.91	0.74	0.26%	-1.76%	-1.01%	-1.26%	-6.22%	-2.53%	-0.75%	-4.55%	40.27%
Treasury Wine Estates Limited			11.38	0.45	-1.90%	-3.64%	-7.93%	5.57%	-0.08%	15.49%	-20.79%	9.94%	31.70%
Westpac Banking Corporation			31.08	1.00	0.81%	3.43%	4.61%	35.72%	4.33%	13.97%	-1.93%	9.37%	10.22%
Worley Limited			15.31	0.38	0.99%	6.25%	0.13%	-12.31%	-10.57%	-4.07%	16.40%	41.11%	-7.48%
Woolworths Limited			35.73	0.68	-2.43%	0.59%	2.58%	-3.95%	1.87%	-10.83%	10.85%	-11.71%	-3.31%
International													
Blackrock Int Equity Fund*	AUD \$	24.98	0.88		-0.60%	-0.78%	-2.15%	13.30%	0.98%	14.38%	16.82%	-15.90%	24.76%
Vanguard International Share*	AUD \$	3.43	0.89		0.00%	-0.78%	-2.17%	12.58%	-0.82%	13.56%	17.60%	-16.11%	23.54%