

**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

04-Sep-24

		Closing prices	52	Movement for the period				Q2 2024	Q1 2024	2023	2022	2021
		03-Sep-24	wk	Day	Week	Month	YTD					
<b>Interest Rates</b>												
Change to today's price												
from closing prices of prior period												
<b>Central Bank Bills</b>												
7 days	C-bill auctions on Thursday;	3.00%		0.00%	0.00%	0.50%	0.50%	0.50%	-0.50%	2.50%	0.00%	0.00%
14 days	reported on Friday	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%	0.12%	1.22%	0.00%	0.00%		2.32%	2.32%
182 days	Tbill auctions are regular Wednesdays	4.91%	1.00	0.00%	0.09%	0.11%	2.91%	1.15%	-0.15%	2.00%	2.69%	4.29%
273 days	reported Thursdays	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%
<b>Government Inscribed Stock</b>												
GIS 2Y 2024-26	GIS auctions usually monthly	4.93%		0.00%	0.00%	0.00%	1.00%	0.62%	0.38%	3.93%	4.20%	8.50%
GIS 3Y 2024-27	reported Thursday/Friday	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		3.00%	0.67	0.00%	0.50%	0.50%	-0.50%	0.50%	-1.50%	3.50%	3.25%	3.00%
<b>Ten year Government Bond yields</b>												
United States		3.83%	0.04	-0.07%	0.01%	-0.06%	-0.05%	0.20%	0.32%	3.88%	3.87%	1.51%
United Kingdom		3.99%	0.45	-0.06%	-0.01%	0.07%	0.45%	0.24%	0.40%	3.54%	3.67%	0.97%
Australia		4.00%	0.14	-0.01%	0.09%	-0.02%	0.05%	0.35%	0.01%	3.96%	4.05%	1.67%
New Zealand		4.30%	0.12	-0.01%	0.08%	0.08%	-0.02%	0.13%	0.22%	4.32%	4.47%	2.39%
France		3.00%	0.52	-0.04%	-0.02%	0.04%	0.44%	0.49%	0.25%	2.56%	3.12%	0.20%
Japan		0.93%	0.68	0.01%	0.04%	0.03%	0.31%	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		0.2565	0.00	-0.04%	-0.16%	-0.62%	-4.40%	-1.92%	-1.19%	-5.53%	-0.35%	0.00%
PGK/AUD		0.3807	0.06	0.45%	0.55%	-3.91%	-2.88%	-3.42%	3.67%	-6.44%	6.67%	6.19%
PGK/GBP		0.1955	0.04	0.05%	0.41%	-3.27%	-6.99%	-1.95%	-0.14%	-10.82%	11.60%	1.00%
PGK/NZD		0.4146	0.11	0.75%	0.41%	-4.80%	-1.80%	-3.07%	4.83%	-5.95%	7.55%	5.78%
PGK/JPY		37.550	0.15	0.08%	0.94%	-0.29%	-0.95%	4.31%	5.86%	0.69%	14.75%	11.64%
AUD/USD		0.6738	0.80	-0.50%	-0.72%	3.42%	-1.56%	1.55%	-4.69%	0.99%	-6.60%	-5.83%
USD/JPY		146.380	0.25	0.10%	1.09%	0.32%	3.61%	6.33%	7.16%	6.59%	15.13%	11.63%
EUR/USD		1.1056	0.84	-0.01%	-0.99%	0.99%	-0.12%	-1.22%	-2.20%	3.93%	-5.83%	-8.00%
GBP/USD		1.3119	0.91	-0.10%	-0.58%	2.72%	2.77%	0.03%	-1.06%	5.95%	-10.71%	-0.98%
<b>Equity Indices</b>												
Percentage changes												
Papua New Guinea	KSI	6,530.91	0.96	0.04%	0.03%	-0.16%	3.26%	0.85%	1.62%	0.75%	7.10%	-3.09%
	KSI Home Index	18,786.25	1.00	0.00%	0.25%	9.04%	20.73%	2.27%	5.48%	2.91%	5.07%	8.11%
<b>Australia</b>												
All Ordinaries		8,322.68	0.98	-0.10%	0.31%	5.48%	6.30%	-1.72%	4.14%	8.42%	-7.17%	13.55%
S&P/ASX 100		6,832.73	1.00	-0.08%	0.54%	5.72%	7.17%	-1.40%	3.84%	7.96%	-3.95%	13.28%
S&P/ASX 20		4,603.20	0.98	-0.08%	0.57%	5.18%	6.66%	0.13%	2.17%	8.33%	-1.83%	12.14%
S&P/ASX 50		7,997.60	1.00	-0.05%	0.61%	5.56%	7.13%	-1.11%	3.59%	8.52%	-3.01%	12.37%
S&P/ASX 50 Accumulation		106,975.30	1.00	0.08%	0.84%	6.24%	9.97%	-0.44%	4.95%	13.42%	1.89%	17.00%
S&P/ASX Midcap 50		9,976.80	0.97	-0.25%	0.07%	6.72%	7.52%	-3.22%	5.54%	4.41%	-9.00%	18.46%
S&P/ASX Small Ordinaries		2,985.60	0.76	-0.06%	-1.07%	3.36%	1.89%	-4.82%	6.60%	4.71%	-20.72%	14.24%
S&P/ASX 200		8,103.23	0.99	-0.08%	0.40%	5.50%	6.75%	-1.64%	4.03%	7.84%	-5.45%	13.02%
S&P/ASX 200 Accumulation		104,770.96	1.00	0.04%	0.63%	6.15%	9.40%	-1.05%	5.33%	12.42%	-1.08%	17.23%
S&P/ASX 300		8,034.24	0.99	-0.08%	0.38%	5.48%	6.61%	-1.78%	4.14%	7.62%	-6.05%	13.38%
S&P/ASX 200 Energy		9,370.30	0.06	-0.58%	-1.81%	1.25%	-11.79%	-6.89%	1.42%	-3.76%	39.71%	-1.97%
S&P/ASX 200 Materials		16,089.50	0.09	-1.39%	-3.40%	-1.54%	-17.45%	-5.93%	-7.94%	11.11%	4.79%	6.84%
S&P/ASX 200 Industrials		7,453.20	0.98	-0.38%	1.83%	8.65%	8.56%	-5.15%	4.59%	10.13%	-6.18%	11.24%
S&P/ASX 200 Consumer Discretionary		3,797.40	0.89	-0.39%	-2.60%	4.41%	17.20%	-2.91%	11.62%	18.68%	-22.65%	21.31%
S&P/ASX 200 Consumer Staples		12,651.90	0.76	-1.91%	-1.30%	1.52%	2.77%	0.16%	0.38%	-1.85%	-7.39%	7.13%
S&P/ASX 200 Healthcare		45,777.60	0.95	0.15%	-0.25%	1.94%	8.12%	1.88%	2.59%	2.31%	-8.41%	7.98%
S&P/ASX 200 Financials		8,393.40	1.00	0.89%	3.86%	10.90%	24.93%	2.66%	11.02%	5.66%	-2.72%	20.20%
S&P/ASX 200 Information Technology		2,571.20	0.99	1.20%	1.27%	19.28%	40.28%	2.83%	24.23%	30.41%	-34.25%	-2.79%
S&P/ASX 200 Telecommunication Services		1,606.80	0.84	0.30%	-1.53%	6.79%	1.17%	-4.93%	-0.57%	12.55%	-13.43%	28.46%
S&P/ASX 200 Utilities		8,775.60	0.64	-0.68%	-1.51%	-1.29%	7.29%	12.08%	1.28%	-1.59%	24.19%	4.56%
S&P/ASX 200 A-REIT		1,742.80	0.96	-0.02%	1.60%	5.66%	16.00%	-6.84%	16.05%	12.67%	-24.00%	21.61%
S&P/ASX 200 Financial-x-A-REIT		9,361.50	1.00	0.89%	3.86%	10.90%	24.93%	2.66%	11.02%	5.66%	-2.72%	20.20%
<b>North American</b>												
DJIA		40,936.93	0.93	-1.51%	-0.76%	4.97%	8.62%	-1.73%	5.62%	13.70%	-8.78%	18.73%
S&P 500		5,528.93	0.91	-2.12%	-1.72%	5.51%	15.91%	3.92%	10.16%	24.23%	-19.44%	26.89%
NASDAQ		17,136.30	0.75	-3.26%	-3.48%	4.70%	14.16%	8.26%	9.11%	43.42%	-33.10%	21.39%
Toronto S&P/TSX		23,042.45	0.93	-1.30%	-0.94%	4.84%	9.94%	-1.31%	5.77%	8.12%	-8.66%	21.74%
<b>Europe</b>												
FTSE		8,298.46	0.87	-0.78%	-0.56%	3.39%	7.31%	2.66%	2.84%	3.78%	0.91%	14.30%
DAX		18,747.11	0.96	-0.97%	0.35%	8.03%	11.91%	-1.39%	10.39%	20.31%	-12.35%	15.79%
CAC 40		7,575.10	0.54	-0.93%	0.12%	6.24%	0.42%	-8.85%	8.78%	16.52%	-9.50%	28.85%
<b>Asia</b>												
Nikkei		38,686.31	0.70	-0.04%	1.04%	11.57%	15.61%	-1.95%	20.63%	28.24%	-9.37%	4.91%
Hang Seng		17,651.49	0.58	-0.23%	-1.25%	6.03%	3.54%	7.12%	-2.97%	-13.82%	-15.46%	-14.08%
Shanghai		2,802.98	0.21	-0.29%	-1.61%	-2.24%	-5.78%	-2.43%	2.23%	-3.70%	-15.13%	4.80%
Sensex		82,555.44	1.00	-0.01%	1.03%	5.04%	14.28%	7.31%	1.95%	18.74%	4.44%	21.99%

Shading Key:

<span style="background-color: #e8f5e9; border: 1px solid black; padding: 2px;">%</span>	52 week high (green = 1), low (red = 0) or shaded in-between
<span style="background-color: #e8f5e9; border: 1px solid black; padding: 2px;">%</span>	2 standard deviation move up (5%)
<span style="background-color: #e8f5e9; border: 1px solid black; padding: 2px;">%</span>	1 standard deviation move up (33%)
<span style="background-color: #e8f5e9; border: 1px solid black; padding: 2px;">%</span>	1 standard deviation move down (33%)
<span style="background-color: #e8f5e9; border: 1px solid black; padding: 2px;">%</span>	2 standard deviation move down (5%)

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

		Closing prices 03-Sep-24	52 wk	Movement for the period				Q2 2024	Q1 2024	2023	2022	2021		
				Day	Week	Month	YTD							
<b>Indices</b>														
MSCI World USD Index		3,595.44	0.93	-1.75%	-1.42%	6.35%	13.45%	2.15%	8.47%	21.77%	-19.46%	20.14%		
MSCI World Net TR USD Index		11,332.12	0.93	-1.74%	-1.39%	6.48%	14.63%	2.63%	8.88%	23.79%	-18.14%	21.82%		
MSCI ACWI-ex-Australia TR AUD Index		19,093.89	0.91	-0.63%	-0.46%	3.09%	16.62%	0.28%	14.06%	23.23%	-12.52%	29.58%		
MSCI ACWI Net TR USD Index		442.46	0.93	-1.62%	-1.34%	6.43%	14.00%	2.87%	8.20%	22.20%	-18.36%	18.54%		
MSCI ACWI Minimum Volatility USD		2,509.29	1.06	0.00%	0.35%	6.45%	12.49%	-0.20%	4.27%	5.36%	-12.04%	11.95%		
MSCI EM Asia Net TR USD Index		680.95	0.85	-0.48%	-0.65%	6.18%	11.51%	7.44%	3.35%	7.76%	-21.11%	-5.08%		
MSCI EM Net TR USD Index		579.62	0.87	-0.56%	-0.86%	5.94%	8.58%	5.00%	2.37%	9.83%	-20.09%	-2.54%		
VIX Volatility S&P500		20.72	0.33	33.25%	34.28%	-25.23%	66.43%	-4.38%	4.50%	-42.55%	25.84%	-24.31%		
<b>Commodities</b>														
Light Crude WTI Futures		US\$/bbl	70.34	0.07	-4.36%	-6.87%	-3.91%	-1.83%	-1.96%	16.08%	-10.73%	6.11%	55.89%	
Brent Crude		US\$/bbl	73.75	0.02	-4.86%	-7.29%	-3.57%	-4.27%	-1.22%	13.55%	-10.32%	9.89%	50.93%	
Gold		US\$/oz	2,523.00	0.95	-0.18%	-1.17%	3.76%	21.78%	4.52%	8.04%	13.45%	-0.31%	-3.34%	
Silver		US\$/oz	28.34	0.64	-2.74%	-6.84%	4.14%	17.68%	18.64%	3.45%	0.19%	2.7%	-11.35%	
Copper		US\$/lb	4.09	0.35	-2.84%	-4.91%	1.61%	5.18%	9.60%	2.99%	2.10%	-14.77%	27.05%	
Iron Ore		US\$/mt	94.89	0.15	0.00%	4.67%	-4.68%	-27.19%	6.75%	-27.22%	19.98%	-3.57%	-27.05%	
Malaysian Palm Oil* RM/tn		4,020.00	0.47	-0.30%	0.37%	4.99%	9.78%	-8.07%	18.10%	-12.20%	-19.15%	32.59%		
LNG *Jap/Korea		US\$/mmBtu	13.83	0.54	-1.88%	-1.64%	10.51%	20.01%	32.51%	-17.23%	-60.97%	-3.21%	113.25%	
ICCO Cocoa		US\$/mt	9,663.00	0.74	-0.03%	-1.25%	17.51%	130.29%	-20.86%	132.75%	61.38%	3.17%	-3.19%	
ICO Coffee		US cents/lb	246.75	0.88	-0.58%	-4.88%	4.58%	31.04%	21.23%	0.29%	12.55%	-26.01%	76.30%	
<b>Equities</b>														
Percentage changes														
<b>Domestic</b>		<b>PGK</b>	<b>Arbitrage</b>		<b>PNGX</b>									
Bank South Pacific			16.68	17.62	1.00	0.46%	0.46%	0.51%	28.61%	8.56%	17.66%	10.39%	1.31%	2.08%
Credit Corporation				2.50	1.06	0.00%	0.00%	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			2.81	3.05	0.94	0.00%	-0.65%	0.00%	22.00%	3.39%	18.00%	-9.09%	-6.78%	-1.67%
Steamship Trading Company			36.77	48.00	1.00	0.00%	0.00%	0.00%	35.36%	6.67%	26.90%	0.00%	0.00%	0.00%
Santos Limited			19.07	19.51	0.82	0.00%	0.00%	-0.46%	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			205.88	146.00	1.00	0.00%	0.00%	0.00%						
<b>Australia</b>														
A2 Milk Company Limited				5.53	0.50	-3.49%	-3.15%	-17.09%	29.81%	8.32%	46.71%	-38.08%	26.01%	-52.31%
ANZ Banking Group Limited				30.95	1.00	0.95%	4.49%	13.37%	19.41%	-3.95%	13.43%	8.95%	-13.52%	21.19%
BSP Financial Group				6.35	0.59	3.42%	-0.31%	-2.61%	17.16%	12.37%	5.90%	10.61%	14.75%	-17.88%
BHP Billiton Limited				39.63	0.04	-1.74%	-4.16%	-3.95%	-21.38%	-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	0.29	-2.20%	-7.29%	-8.25%	30.88%	-19.83%	77.94%	-2.86%	14.75%	5.17%
Bank of Queensland				6.42	1.00	0.31%	2.39%	7.54%	5.59%	-8.07%	3.95%	-11.88%	-14.71%	4.52%
Brambles Limited				18.17	0.99	0.06%	2.89%	22.77%	33.60%	-10.03%	18.75%	12.68%	13.55%	0.28%
Commonwealth Bank of Australia				143.38	1.00	1.14%	4.33%	12.29%	28.25%	5.85%	7.64%	8.97%	1.58%	23.01%
CSL				306.03	0.92	0.09%	-0.61%	1.23%	6.76%	2.53%	0.44%	-0.39%	-1.02%	2.66%
Fortescue Mining				17.70	0.07	-2.64%	-4.99%	-4.84%	-39.01%	-16.69%	-11.44%	41.49%	6.77%	-18.01%
Horizon Oil Ltd				0.20	0.82	0.00%	0.00%	2.63%	25.81%	0.00%	16.13%	19.23%	41.30%	48.39%
Kina Securities Ltd				1.07	0.97	-0.93%	3.88%	9.74%	33.75%	4.49%	11.25%	3.23%	-9.36%	-5.00%
Macquarie Group Ltd				219.81	1.00	1.28%	3.56%	10.85%	19.70%	2.50%	8.75%	9.98%	-18.71%	48.32%
Mirvac Group				2.11	0.54	0.96%	3.94%	2.93%	0.96%	-20.76%	12.92%	-1.88%	-26.80%	10.23%
National Australia Bank				38.92	1.00	0.70%	4.18%	11.04%	26.78%	4.59%	12.83%	2.13%	4.23%	27.61%
Newmont Corporation				78.38	1.00	1.12%	2.14%	8.65%	28.28%					
Origin Energy Ltd				9.87	0.66	-0.40%	-0.40%	-3.89%	16.53%	18.04%	8.62%	9.72%	47.33%	10.08%
Pilbara Minerals Ltd				2.75	0.01	-3.17%	-10.71%	-1.79%	-30.38%	-19.84%	-3.04%	5.33%	17.19%	267.82%
Qbe Insurance Group Ltd				16.06	0.44	0.82%	2.36%	-1.59%	8.44%	-4.08%	22.42%	10.28%	18.33%	33.06%
Rio Tinto Limited				108.12	0.90	-1.66%	-3.36%	-8.60%	-20.30%	-2.27%	-10.25%	16.54%	16.28%	-12.05%
ResMed Inc				36.20	1.00	0.53%	7.80%	8.35%	42.30%	-3.48%	18.51%	-17.83%	-13.47%	31.40%
Santos Limited				7.26	0.39	-0.55%	-2.02%	-4.22%	-4.47%	-1.16%	1.97%	6.44%	13.15%	0.64%
Steamship Trading Company				14.00	0.46	0.00%	0.00%	0.00%	12.00%	3.02%	8.72%	19.05%	5.00%	1.52%
Suncorp Metway Limited				18.06	1.00	1.40%	4.33%	11.41%	30.40%	6.29%	18.27%	15.03%	8.76%	13.66%
Transurban Group				13.61	0.83	0.07%	1.19%	6.00%	-0.73%	-6.91%	-2.84%	5.62%	-6.08%	1.17%
Telstra Corporation Limited				3.95	0.80	0.51%	-1.25%	3.95%	-0.25%	-6.22%	-2.53%	-0.75%	-4.55%	40.27%
Treasury Wine Estates Limited				11.20	0.39	-1.32%	-5.88%	-4.27%	3.90%	-0.08%	15.49%	-20.79%	9.94%	31.70%
Westpac Banking Corporation				31.81	1.00	0.66%	4.33%	14.34%	38.91%	4.33%	13.97%	-1.93%	9.37%	10.22%
Worley Limited				14.92	0.27	-0.27%	3.04%	6.27%	-14.55%	-10.57%	-4.07%	16.40%	41.11%	-7.48%
Woolworths Limited				34.83	0.56	-2.76%	-1.78%	3.57%	-6.37%	1.87%	-10.83%	10.85%	-11.71%	-3.31%
<b>International</b>														
Blackrock Int Equity Fund*		AUD \$	25.18	0.91		-0.16%	0.34%	1.97%	14.18%	0.98%	14.38%	16.82%	-15.90%	24.76%
Vanguard International Share*		AUD \$	3.47	0.94		0.00%	0.34%	3.92%	13.64%	-0.82%	13.56%	17.60%	-16.11%	23.54%