

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%)

05-Aug-26

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

		Closing prices	52	Movement for the period				Q2 2026	Q1 2026	2025	2024
		04-Aug-26	wk	Day	Week	Month	YTD				
Interest Rates											
Central Bank Bills											
7 days		C-bill auctions on Thursday; reported on Friday	5.00%	1.00	0.00%	0.00%	0.00%	0.00%	0.00%	5.00%	4.00%
14 days			2.26%		0.00%	0.00%	0.00%	0.00%	0.00%	2.26%	2.26%
28 days			5.25%	0.99	0.00%	0.00%	0.00%	-0.01%	0.00%	5.26%	4.07%
63 days			2.65%		0.00%	0.00%	0.00%	0.00%	0.00%	2.65%	2.65%
91 days			2.74%		0.00%	0.00%	0.00%	0.00%	0.00%	2.74%	2.74%
Treasury Bills											
91 days			4.55%		0.00%	0.00%	0.00%	0.00%	0.00%	4.55%	3.85%
182 days		Tbill auctions are regular Wednesdays reported Thursday/Friday	4.84%	0.09	0.00%	-0.01%	-0.04%	0.31%	-0.55%	0.90%	5.74%
273 days			5.04%	0.09	0.00%	0.00%	0.06%	0.27%	-0.64%	0.84%	4.77%
364 days			5.03%	0.04	0.00%	0.00%	0.02%	-0.24%	-0.63%	0.36%	5.27%
Government Inscribed Stock											
GIS 2Y 2024-26		GIS auctions usually monthly reported Wednesday/Thursday	7.89%	0.00	0.00%	0.00%	0.00%	0.00%	0.00%	7.89%	8.77%
GIS 3Y 2024-29			6.12%	0.00	0.00%	0.00%	-0.04%	-2.88%	-0.32%	-2.52%	9.00%
GIS 4Y 2024-28			8.12%	0.00	0.00%	0.00%	0.00%	0.00%	0.00%	8.12%	4.49%
GIS 5Y 2026-31			6.43%	0.01	0.00%	0.00%	0.03%	-1.72%	-0.40%	-1.35%	8.15%
GIS 6Y 2024-30			8.19%	0.00	0.00%	0.00%	0.00%	0.00%	0.00%	8.19%	9.34%
GIS 7Y 2026-33			6.59%	0.01	0.00%	0.00%	0.03%	-1.64%	-0.39%	-1.28%	8.23%
GIS 8Y 2024-32			8.27%	0.00	0.00%	0.00%	0.00%	0.00%	0.00%	8.27%	9.54%
GIS 9Y 2024-33			8.36%	0.00	0.00%	0.00%	0.00%	0.00%	0.00%	8.36%	9.64%
GIS 10Y 2026-36			6.73%	0.00	0.00%	0.00%	0.01%	-1.70%	-0.42%	-1.29%	8.43%
GIS 15Y 2026-41			7.13%	0.74	0.00%	0.00%	-0.07%	-1.74%	-0.28%	-1.39%	8.87%
Kina Facility Rate			5.00%	1.00	0.00%	0.00%	0.00%	0.00%	0.00%	5.00%	4.00%
Ten year Government Bond yields											
United States			4.61%	0.85	-0.06%	0.01%	0.06%	0.45%	0.15%	0.15%	4.17%
United Kingdom			4.90%	0.71	-0.06%	-0.05%	0.05%	0.42%	-0.16%	0.44%	4.48%
Australia			4.97%	0.86	0.04%	0.01%	0.15%	0.23%	-0.25%	0.23%	4.74%
New Zealand			4.73%	0.84	-0.01%	0.02%	0.31%	0.34%	-0.37%	0.33%	4.40%
France			3.88%	0.83	-0.05%	0.00%	0.09%	0.32%	-0.07%	0.16%	3.56%
Japan			2.86%	0.99	0.03%	0.08%	0.00%	0.79%	0.33%	0.29%	2.07%
Australia		RBA Cash Rate	4.35%		0.00%	0.00%	0.00%	0.75%	0.25%	0.50%	3.60%
PNG CPI Index		Latest 12 mth % change	2.20%						0.50%	2.10%	4.70%
Currencies											
PGK/USD			0.2267	0.00	-0.04%	-0.13%	-0.48%	-3.53%	-1.51%	-1.49%	-6.00%
PGK/AUD			0.3230	0.11	0.19%	-0.89%	-1.58%	-8.13%	-1.80%	-3.87%	-12.58%
PGK/GBP			0.1689	0.06	0.30%	-1.17%	-0.76%	-3.32%	-1.71%	0.40%	-12.30%
PGK/NZD			0.3864	0.07	0.21%	-1.88%	-3.45%	-5.15%	-0.39%	-0.49%	-8.28%
PGK/JPY			35.75	0.28	0.65%	-3.82%	-3.04%	-2.88%	0.14%	0.38%	-5.76%
AUD/USD			0.7046	0.75	0.66%	1.02%	1.70%	5.38%	0.28%	3.20%	7.54%
USD/JPY			157.75	0.65	0.36%	-3.72%	-2.68%	0.71%	2.41%	1.33%	0.27%
EUR/USD			1.1531	0.27	0.19%	1.26%	1.04%	-1.73%	-1.13%	-1.54%	12.76%
GBP/USD			1.3452	0.53	0.14%	1.23%	0.70%	-0.02%	0.26%	-1.69%	7.19%
Equity Indices											
Papua New Guinea											
KSi Index			11,825.93	0.05	0.00%	0.11%	0.11%	66.22%	-1.12%	67.89%	6.58%
KSi Home Index			33,197.54	1.00	0.00%	0.79%	2.76%	6.18%	1.09%	2.39%	56.23%
Australia											
All Ordinaries			9,311.88	0.86	1.45%	2.19%	3.41%	3.25%	3.48%	-3.71%	7.10%
S&P/ASX 100			7,703.51	1.00	1.38%	2.22%	4.19%	6.36%	3.67%	-1.95%	5.48%
S&P/ASX 20			5,353.60	1.00	1.31%	2.21%	4.87%	11.65%	3.27%	2.51%	4.07%
S&P/ASX 50			8,994.80	1.00	1.34%	2.22%	4.48%	7.85%	3.37%	-0.56%	3.98%
S&P/ASX 50 Accumulation			128,218.70	1.00	1.34%	2.22%	4.49%	9.70%	3.97%	0.57%	7.61%
S&P/ASX Midcap 50			11,436.60	0.61	1.64%	2.25%	2.22%	-2.52%	5.67%	-10.26%	15.56%
S&P/ASX Small Ordinaries			3,401.80	0.22	1.81%	2.38%	0.32%	-9.68%	3.00%	-11.72%	21.80%
S&P/ASX 200			9,145.75	0.93	1.40%	2.21%	3.88%	4.95%	3.50%	-2.67%	6.80%
S&P/ASX 200 Accumulation			125,578.80	1.00	1.40%	2.21%	3.89%	6.66%	4.05%	-1.61%	10.32%
S&P/ASX 300			9,069.91	0.92	1.42%	2.24%	3.79%	4.49%	3.60%	-3.09%	7.17%
S&P/ASX 200 Energy			10,596.70	0.73	0.74%	1.14%	12.99%	25.72%	-16.53%	34.86%	-2.25%
S&P/ASX 200 Materials			23,507.00	0.73	1.08%	2.32%	0.98%	10.68%	7.43%	2.50%	31.71%
S&P/ASX 200 Industrials			8,546.00	0.77	1.04%	2.00%	1.54%	1.42%	7.47%	-6.59%	10.20%
S&P/ASX 200 Consumer Discretionary			4,082.80	0.60	0.21%	2.01%	3.14%	2.57%	18.71%	-15.44%	1.77%
S&P/ASX 200 Consumer Staples			13,501.40	0.96	0.15%	1.23%	3.42%	16.38%	6.37%	8.11%	-1.43%
S&P/ASX 200 Healthcare			27,540.10	0.23	2.36%	5.36%	0.52%	-18.29%	-6.06%	-17.75%	-24.91%
S&P/ASX 200 Financials			10,127.00	1.00	1.93%	1.78%	6.74%	8.88%	0.64%	-0.12%	7.97%
S&P/ASX 200 Information Technology			1,854.70	0.23	3.93%	7.47%	0.82%	-14.30%	16.98%	-28.07%	-21.04%
S&P/ASX 200 Telecommunication Services			1,666.00	0.23	1.63%	1.82%	2.15%	-4.32%	-4.08%	-2.81%	7.00%
S&P/ASX 200 Utilities			9,748.10	0.37	-0.42%	1.60%	5.94%	0.93%	-7.61%	8.48%	6.92%
S&P/ASX 200 A-REIT			1,718.60	0.49	1.39%	1.87%	2.97%	-5.51%	12.47%	-17.10%	5.84%
S&P/ASX 200 Financial-x-A-REIT			11,295.10	1.00	1.93%	1.78%	6.74%	8.88%	0.64%	-0.12%	7.97%
North American											
DJIA			54,085.88	1.00	1.71%	2.54%	2.19%	12.53%	12.90%	-3.58%	12.97%
S&P 500			7,736.52	1.00	1.79%	4.14%	3.10%	13.02%	14.87%	-4.63%	16.39%
NASDAQ			26,584.99	0.92	2.59%	6.87%	2.97%	14.38%	21.41%	-7.11%	20.36%
Toronto S&P/TSX			35,801.59	1.00	1.63%	0.15%	1.50%	12.89%	6.37%	3.33%	28.25%
Europe											
FTSE			10,879.38	0.98	0.20%	0.08%	2.00%	9.55%	3.15%	2.47%	21.51%
DAX			26,202.35	1.00	0.77%	2.90%	2.89%	6.99%	10.21%	-7.39%	23.01%
CAC 40			8,666.63	1.00	0.61%	2.46%	2.73%	6.35%	7.51%	-4.08%	10.42%
Asia											
Nikkei			63,957.53	0.74	0.32%	2.55%	-6.30%	27.05%	37.21%	1.44%	26.18%
Hang Seng			25,852.92	0.60	-0.60%	2.14%	10.03%	0.87%	-7.69%	-3.29%	17.67%
Shanghai			3,822.29	0.33	0.33%	0.24%	-4.21%	-3.69%	5.20%	-1.94%	18.41%
Sensex			78,428.95	0.47	-0.27%	2.17%	0.32%	-7.97%	6.30%	-15.57%	9.06%

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05-Aug-26

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

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		04-Aug-26	wk	Day	Week	Month	YTD	Q2 2026	Q1 2026	2025	2024	
Indices												
MSCI World USD Index		4,977.07	1.00	1.47%	3.69%	2.76%	12.34%	13.32%	-3.88%	19.49%	17.00%	
MSCI World Net TR USD Index		16,080.94	1.00	1.47%	3.70%	2.80%	13.20%	13.76%	-3.57%	21.09%	18.67%	
MSCI ACWI-ex-Australia TR AUD Index		25,912.48	1.00	0.89%	2.66%	1.33%	7.21%	12.61%	-6.22%	12.53%	31.18%	
MSCI ACWI Net TR USD Index		635.08	1.00	1.30%	3.78%	2.23%	13.85%	14.93%	-3.20%	22.34%	17.49%	
MSCI ACWI Minimum Volatility USD		2,776.22	0.96	0.47%	0.50%	1.74%	5.04%	1.80%	-0.71%	8.51%	9.19%	
MSCI EM Asia Net TR USD Index		1,093.54	0.71	-0.19%	4.68%	-3.08%	21.07%	30.18%	-1.51%	32.11%	11.96%	
MSCI EM Net TR USD Index		912.34	0.75	0.01%	4.41%	-1.98%	19.02%	24.05%	-0.17%	33.57%	7.50%	
VIX Volatility S&P500		16.50	0.17	4.04%	-9.39%	2.29%	10.37%	-34.85%	68.90%	-13.83%	39.36%	
Commodities												
Light Crude WTI Futures	US\$/bbl	75.77	0.36	-5.69%	-4.40%	7.57%	31.96%	-31.45%	76.56%	-19.94%	0.10%	
Brent Crude	US\$/bbl	79.36	0.34	-5.26%	-5.62%	7.01%	30.42%	-38.39%	94.49%	-18.48%	-3.12%	
Gold	US\$/oz	4,152.60	0.40	1.52%	1.32%	-0.12%	-4.34%	-13.68%	7.77%	64.37%	27.47%	
Silver	US\$/oz	60.25	0.29	4.13%	4.72%	-1.77%	-14.67%	-20.02%	6.11%	141.44%	21.41%	
Copper	US\$/lb	6.64	0.98	1.57%	4.47%	6.71%	16.92%	11.40%	-1.20%	41.12%	3.50%	
Iron Ore	US\$/mt	90.17	0.01	0.00%	-2.67%	-2.11%	-12.97%	-8.95%	-0.72%	11.16%	-28.48%	
Malaysian Palm Oil* RM/tn		4,551.00	0.79	1.40%	0.24%	1.52%	13.83%	-5.39%	18.28%	-17.75%	32.74%	
LNG *Jap/Korea	US\$/mmBtu	21.18	0.91	-0.38%	-0.70%	30.91%	120.46%	-20.27%	109.58%	-32.55%	23.61%	
ICCO Cocoa	US\$/mt	5,924.00	0.52	-0.25%	13.90%	4.54%	-2.32%	51.58%	-45.59%	-48.05%	178.24%	
ICO Coffee	US cents/lb	324.10	0.42	1.44%	-4.51%	-2.26%	-7.07%	4.31%	-14.45%	9.07%	69.81%	
Equities												
Domestic			PGK	Arbitrage	PNGX							
Bank South Pacific		24.67	28.20	0.99	0.00%	0.71%	1.08%	14.87%	3.16%	9.57%	45.26%	
Credit Corporation			4.66	0.86	0.00%	0.00%	0.22%	0.65%	0.00%	0.65%	35.00%	
City Pharmacy			1.05	1.00	0.00%	7.14%	23.53%	61.54%	7.59%	21.54%	-5.80%	
Kina Asset Management Limited			2.21	1.00	0.00%	0.00%	4.25%	13.92%	6.00%	3.09%	21.25%	
Kina Securities Limited		3.79	4.57	0.67	0.00%	-0.44%	-5.58%	19.95%	21.25%	4.99%	17.23%	
Steamship Trading Company		29.54	50.00		0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	4.17%	
Santos Limited		24.02	22.55	1.00	0.00%	0.80%	0.80%	18.68%	4.00%	13.16%	-3.11%	
NGP Agmark Limited			1.36	1.00	0.00%	0.00%	0.00%	0.74%	0.74%	0.00%	35.00%	
Newmont Corporation		425.57	490.00	0.97	0.00%	0.00%	0.00%	170.72%	-2.00%	176.24%	20.67%	
Pacific Lime and Cement Ltd		1.15	1.48	1.00	0.00%	0.00%	0.00%		37.04%			
Australia												
A2 Milk Company Limited			6.84	0.35	-0.29%	-4.87%	-7.19%	-25.73%	-21.84%	3.91%	59.34%	
ANZ Banking Group Limited			38.17	0.73	2.36%	2.55%	7.70%	5.04%	-1.72%	-1.02%	27.33%	
BSP Financial Group			7.97	0.53	0.76%	-1.36%	-2.57%	-3.39%	2.50%	-3.03%	19.91%	
BHP Billiton Limited			60.52	0.80	-0.33%	1.94%	2.80%	33.04%	17.88%	10.77%	15.02%	
Bougainville Copper Limited			0.22	0.01	0.00%	0.00%	-4.44%	-70.55%	-66.14%	-13.01%	73.81%	
Bank of Queensland			6.73	0.36	1.36%	2.59%	6.66%	3.06%	-5.68%	2.45%	-2.54%	
Brambles Limited			20.01	0.36	1.88%	3.95%	4.16%	-12.85%	-13.81%	-1.57%	19.33%	
Commonwealth Bank of Australia			180.72	0.92	1.59%	1.09%	8.41%	12.55%	-1.84%	4.44%	4.78%	
CSL			128.83	0.20	3.64%	7.79%	3.92%	-25.38%	-18.50%	-18.46%	-38.69%	
Fortescue Mining			18.08	0.05	1.57%	-3.32%	-1.63%	-17.86%	-5.71%	-7.72%	20.60%	
Horizon Oil Ltd			0.23	0.33	2.27%	0.00%	7.14%	9.76%	-28.57%	36.59%	7.89%	
Kina Securities Ltd			1.23	0.25	0.00%	-3.54%	-3.54%	-2.78%	7.02%	-3.97%	10.53%	
Macquarie Group Ltd			263.19	1.00	3.13%	2.62%	3.89%	29.52%	23.95%	-0.62%	-8.32%	
Mirvac Group			1.81	0.23	0.84%	3.13%	8.71%	-11.71%	-2.82%	-13.66%	9.33%	
National Australia Bank			42.85	0.53	3.00%	3.98%	9.26%	1.28%	-8.64%	-2.06%	14.04%	
Newmont Corporation			137.46	0.42	2.11%	3.52%	-0.11%	-8.48%	-11.24%	0.90%	152.27%	
Origin Energy Ltd			11.01	0.29	-0.54%	3.48%	8.47%	-4.18%	-11.31%	7.75%	5.41%	
Pacific Lime and Cement Ltd			0.37	0.93	2.78%	1.37%	-6.33%	19.35%	42.86%	-9.68%		
Pilbara Minerals Ltd			4.28	0.51	4.90%	5.94%	-11.93%	1.42%	-1.95%	21.33%	92.69%	
Qbe Insurance Group Ltd			24.93	0.88	-0.04%	-2.31%	-0.24%	25.34%	18.65%	6.74%	3.59%	
Rio Tinto Limited			172.39	0.73	1.71%	8.06%	2.53%	17.42%	6.86%	9.95%	25.00%	
ResMed Inc			30.70	0.25	1.45%	6.04%	-2.35%	-14.58%	-10.20%	-10.52%	-2.26%	
Santos Limited			7.76	0.79	0.91%	-0.13%	9.45%	25.77%	-9.42%	29.01%	-7.63%	
Steamship Trading Company			9.54	0.00	0.00%	0.00%	-5.07%	-4.70%	0.50%	-0.10%	-27.46%	
Suncorp Metway Limited			19.45	0.70	1.14%	-0.46%	3.84%	10.20%	19.44%	-8.50%	-7.15%	
Transurban Group			14.90	0.68	-0.40%	1.22%	1.64%	4.86%	2.64%	-1.41%	6.12%	
Telstra Corporation Limited.			5.08	0.43	1.20%	1.40%	0.20%	4.31%	-4.69%	9.45%	21.45%	
Treasury Wine Estates Limited			5.34	0.41	2.30%	10.10%	20.00%	1.91%	28.30%	-29.20%	-53.75%	
Westpac Banking Corporation			38.82	0.56	1.70%	2.10%	7.45%	0.57%	-10.79%	2.25%	19.43%	
Worley Limited			10.87	0.21	1.49%	2.07%	0.83%	-13.52%	-1.34%	-10.82%	-8.25%	
Woolworths Limited			40.22	0.98	0.20%	1.08%	2.03%	36.90%	9.94%	23.93%	-3.64%	
International												
Blackrock Int Equity Fund*		AUD \$	30.41	0.60	0.28%	0.64%	-5.59%	-0.34%	15.31%	-8.51%	8.53%	
Vanguard International Share*		AUD \$	4.38	0.99	0.00%	1.75%	0.43%	4.96%	12.25%	-6.64%	8.33%	