

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%)

12-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
		11-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%	0.98	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	4.84%	0.09	0.00%	0.00%	-0.01%	0.31%	-0.55%	0.90%	5.74%
273 days		reported Thursday/Friday	5.04%	0.09	0.00%	0.00%	0.05%	0.27%	-0.64%	0.84%	4.77%
364 days			5.04%	0.05	0.00%	0.01%	0.03%	-0.23%	-0.63%	0.36%	5.27%
Government Inscribed Stock											
GIS 2Y 2024-26		GIS auctions usually monthly	7.89%	0.00	0.00%	0.00%	0.00%	0.00%	0.00%	7.89%	8.77%
GIS 3Y 2026-29		reported Wednesday/Thursday	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%	0.00%	8.19%
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%	0.00%	8.27%
GIS 9Y 2024-33			8.36%	0.00	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	8.36%
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			4.69%	0.94	-0.02%	0.08%	0.10%	0.52%	0.15%	0.15%	4.17%
United Kingdom			4.96%	0.78	-0.02%	0.07%	-0.01%	0.49%	-0.16%	0.44%	4.48%
Australia			5.03%	0.92	0.04%	0.06%	0.12%	0.29%	-0.25%	0.23%	4.74%
New Zealand			4.68%	0.78	0.01%	-0.05%	0.02%	0.29%	-0.37%	0.33%	4.40%
France			3.98%	0.95	0.00%	0.09%	0.09%	0.41%	-0.07%	0.16%	3.56%
Japan			2.83%	0.97	0.00%	-0.03%	0.11%	0.76%	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			0.2264	0.00	0.00%	-0.13%	-0.48%	-3.66%	-1.51%	-1.49%	-6.00%
PGK/AUD			0.3209	0.08	0.16%	-0.65%	-2.19%	-8.73%	-1.80%	-3.87%	-12.58%
PGK/GBP			0.1676	0.00	-0.12%	-0.77%	-1.59%	-4.06%	-1.71%	0.40%	-12.30%
PGK/NZD			0.3846	0.02	0.03%	-0.47%	-2.04%	-5.60%	-0.39%	-0.49%	-8.28%
PGK/JPY			36.05	0.41	0.53%	0.84%	-2.36%	-2.06%	0.14%	0.38%	-5.76%
AUD/USD			0.7062	0.77	0.10%	0.23%	1.25%	5.62%	0.28%	3.20%	7.54%
USD/JPY			159.28	0.74	-0.01%	0.97%	-1.83%	1.69%	2.41%	1.33%	0.27%
EUR/USD			1.1542	0.29	-0.01%	0.10%	1.07%	-1.64%	-1.13%	-1.54%	12.76%
GBP/USD			1.3507	0.59	0.00%	0.41%	0.87%	0.39%	0.26%	-1.69%	7.19%
Equity Indices											
Papua New Guinea											
KSi Index			11,825.27	0.05	0.00%	-0.01%	0.10%	66.21%	-1.12%	67.89%	6.58%
KSi Home Index			33,197.54	1.00	0.00%	0.00%	1.58%	6.18%	1.09%	2.39%	56.23%
Australia											
All Ordinaries			9,443.74	0.99	0.21%	1.42%	4.92%	4.71%	3.48%	-3.71%	7.10%
S&P/ASX 100			7,765.14	0.96	0.15%	0.80%	4.87%	7.22%	3.67%	-1.95%	5.48%
S&P/ASX 20			5,321.30	0.91	0.10%	-0.60%	3.74%	10.98%	3.27%	2.51%	4.07%
S&P/ASX 50			9,018.90	0.94	0.19%	0.27%	4.46%	8.14%	3.37%	-0.56%	3.98%
S&P/ASX 50 Accumulation			128,561.50	0.95	0.19%	0.27%	4.46%	10.00%	3.97%	0.57%	7.61%
S&P/ASX Midcap 50			11,944.00	0.86	-0.15%	4.44%	7.69%	1.80%	5.67%	-10.26%	15.56%
S&P/ASX Small Ordinaries			3,570.80	0.45	0.60%	4.97%	6.28%	-5.19%	3.00%	-11.72%	21.80%
S&P/ASX 200			9,250.57	0.98	0.19%	1.15%	5.02%	6.15%	3.50%	-2.67%	6.80%
S&P/ASX 200 Accumulation			127,018.30	0.98	0.19%	1.15%	5.02%	7.88%	4.05%	-1.61%	10.32%
S&P/ASX 300			9,180.44	0.98	0.19%	1.22%	5.02%	5.77%	3.60%	-3.09%	7.17%
S&P/ASX 200 Energy			10,849.30	0.80	3.91%	2.38%	7.58%	28.72%	-16.53%	34.86%	-2.25%
S&P/ASX 200 Materials			25,371.40	0.93	0.51%	7.93%	10.31%	19.46%	7.43%	2.50%	31.71%
S&P/ASX 200 Industrials			8,516.10	0.74	-0.75%	-0.35%	2.65%	1.07%	7.47%	-6.59%	10.20%
S&P/ASX 200 Consumer Discretionary			4,090.40	0.61	0.22%	0.19%	2.22%	2.76%	18.71%	-15.44%	1.77%
S&P/ASX 200 Consumer Staples			13,379.10	0.90	-1.46%	-0.91%	2.72%	15.32%	6.37%	8.11%	-1.43%
S&P/ASX 200 Healthcare			28,991.50	0.29	2.15%	5.27%	8.10%	-13.99%	-6.06%	-17.75%	-24.91%
S&P/ASX 200 Financials			9,768.40	0.71	-0.35%	-3.54%	1.77%	5.03%	0.64%	-0.12%	7.97%
S&P/ASX 200 Information Technology			1,913.90	0.27	-0.83%	3.19%	8.31%	-11.57%	16.98%	-28.07%	-21.04%
S&P/ASX 200 Telecommunication Services			1,684.80	0.28	-0.29%	1.13%	4.31%	-3.24%	-4.08%	-2.81%	7.00%
S&P/ASX 200 Utilities			9,581.50	0.26	0.98%	-1.71%	2.21%	-0.79%	-7.61%	8.48%	6.92%
S&P/ASX 200 A-REIT			1,707.50	0.46	-0.12%	-0.65%	3.97%	-6.12%	12.47%	-17.10%	5.84%
S&P/ASX 200 Financial-x-A-REIT			10,895.00	0.71	-0.35%	-3.54%	1.77%	5.03%	0.64%	-0.12%	7.97%
North American											
DJIA			53,791.85	0.94	-0.34%	-0.54%	2.44%	11.92%	12.90%	-3.58%	12.97%
S&P 500			7,728.20	0.98	-0.32%	-0.11%	2.45%	12.89%	14.87%	-4.63%	16.39%
NASDAQ			26,445.45	0.90	-0.60%	-0.52%	1.30%	13.78%	21.41%	-7.11%	20.36%
Toronto S&P/TSX			36,475.92	1.00	0.05%	1.88%	3.27%	15.02%	6.37%	3.33%	28.25%
Europe											
FTSE			10,844.19	0.96	-0.17%	-0.32%	2.99%	9.19%	3.15%	2.47%	21.51%
DAX			26,391.42	1.00	0.26%	0.72%	4.95%	7.76%	10.21%	-7.39%	23.01%
CAC 40			8,714.94	0.99	-0.13%	0.56%	4.16%	6.94%	7.51%	-4.08%	10.42%
Asia											
Nikkei			66,970.22	0.82	0.00%	4.71%	-1.14%	33.04%	37.21%	1.44%	26.18%
Hang Seng			25,652.82	0.56	-1.10%	-0.77%	5.39%	0.09%	-7.69%	-3.29%	27.77%
Shanghai			3,934.09	0.47	-0.82%	2.93%	-0.83%	-0.88%	5.20%	-1.94%	18.41%
Sensex			78,154.25	0.45	-0.49%	-0.35%	1.43%	-8.29%	6.30%	-15.57%	9.06%

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%)

12-Aug-26

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

			Closing prices	52	Movement for the period								
			11-Aug-26	wk	Day	Week	Month	YTD	Q2 2026	Q1 2026		2025	2024
Indices													
MSCI World USD Index			4,995.78	0.95	-0.22%	0.38%	2.83%	12.76%	13.32%	-3.88%		19.49%	17.00%
MSCI World Net TR USD Index			16,144.84	0.65	-0.22%	0.40%	2.89%	13.65%	13.76%	-3.57%		21.09%	18.67%
MSCI ACWI-ex-Australia TR AUD Index			25,919.67	0.98	-0.25%	0.03%	1.73%	7.24%	12.61%	-6.22%		12.53%	31.18%
MSCI ACWI Net TR USD Index			637.97	0.95	-0.23%	0.45%	2.66%	14.36%	14.93%	-3.20%		22.34%	17.49%
MSCI ACWI Minimum Volatility USD			2,799.72	0.97	-0.21%	0.85%	3.58%	5.93%	1.80%	-0.71%		8.51%	9.19%
MSCI EM Asia Net TR USD Index			1,107.20	0.74	-0.06%	1.25%	0.67%	22.58%	30.18%	-1.51%		32.11%	11.96%
MSCI EM Net TR USD Index			920.50	0.77	-0.27%	0.89%	0.91%	20.09%	24.05%	-0.17%		33.57%	7.50%
VIX Volatility S&P500			15.28	0.10	-1.16%	-7.39%	-7.39%	2.21%	-34.85%	68.90%		-13.83%	39.36%
Commodities													
Light Crude WTI Futures	US\$/bbl		83.20	0.48	1.30%	9.81%	4.87%	44.90%	-31.45%	76.56%		-19.94%	0.10%
Brent Crude	US\$/bbl		88.91	0.50	1.36%	12.03%	4.93%	46.11%	-38.39%	94.49%		-18.48%	-3.12%
Gold	US\$/oz		4,441.10	0.54	0.48%	6.95%	9.13%	2.30%	-13.68%	7.77%		64.37%	27.47%
Silver	US\$/oz		64.94	0.35	-0.52%	7.78%	9.87%	-8.03%	-20.02%	6.11%		141.44%	21.41%
Copper	US\$/lb		6.63	0.96	0.27%	-0.14%	4.01%	16.75%	11.40%	-1.20%		41.12%	3.50%
Iron Ore	US\$/mt		90.63	0.10	0.00%	0.51%	-3.10%	-12.53%	-8.95%	-0.72%		11.16%	-28.48%
Malaysian Palm Oil* RM/tn			4,562.00	0.80	0.37%	0.24%	1.04%	14.11%	-5.39%	18.28%		-17.75%	32.74%
LNG *Jap/Korea	US\$/mmBtu		21.19	0.91	-0.35%	0.05%	27.20%	120.56%	-20.27%	109.58%		-32.55%	23.61%
ICCO Cocoa	US\$/mt		5,543.00	0.46	-4.78%	-6.43%	-2.07%	-8.61%	51.58%	-45.59%		-48.05%	178.24%
ICO Coffee	US cents/lb		335.75	0.49	1.04%	3.59%	-0.43%	-3.73%	4.31%	-14.45%		9.07%	69.81%
Equities													
Domestic			PGK	Arbitrage	PNGX								
Bank South Pacific			24.81	28.20	0.99	0.00%	0.00%	0.89%	14.87%	3.16%	9.57%	23.37%	45.26%
Credit Corporation				4.66	0.86	0.00%	0.00%	0.22%	0.65%	0.00%	0.65%	71.48%	35.00%
City Pharmacy				1.05	1.00	0.00%	0.00%	10.53%	61.54%	7.59%	21.54%	-5.80%	-12.66%
Kina Asset Management Limited				2.21	1.00	0.00%	0.00%	4.25%	13.92%	6.00%	3.09%	21.25%	77.78%
Kina Securities Limited			3.83	4.45	0.57	0.00%	-2.63%	-6.12%	16.80%	21.25%	4.99%	17.23%	30.00%
Steamship Trading Company			29.73	50.00	0.90	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	4.17%	35.36%
Santos Limited			25.12	22.55	1.00	0.00%	0.00%	0.80%	18.68%	4.00%	13.16%	-3.11%	1.98%
NGP Agmark Limited				1.36	1.00	0.00%	0.00%	0.00%	0.74%	0.74%	0.00%	35.00%	44.93%
Newmont Corporation			511.03	490.00	0.97	0.00%	0.00%	0.00%	170.72%	-2.00%	176.24%	20.67%	
Pacific Lime and Cement Ltd			1.20	1.48	1.00	0.00%	0.00%	0.00%		37.04%			
Australia													
A2 Milk Company Limited				6.87	0.35	0.00%	0.44%	-2.55%	-25.41%	-21.84%	3.91%	59.34%	35.68%
ANZ Banking Group Limited				36.61	0.53	-1.29%	-4.09%	1.38%	0.74%	-1.72%	-1.02%	27.33%	10.11%
BSP Financial Group				7.96	0.53	-1.12%	-0.13%	-2.33%	-3.52%	2.50%	-3.03%	19.91%	26.94%
BHP Billiton Limited				63.93	0.94	0.65%	5.63%	8.89%	40.54%	17.88%	10.77%	15.02%	-21.54%
Bougainville Copper Limited				0.21	0.80	-2.38%	-4.65%	-16.33%	-71.92%	-66.14%	-13.01%	73.81%	23.53%
Bank of Queensland				6.62	0.30	-3.07%	-1.63%	4.75%	1.38%	-5.68%	2.45%	-2.54%	10.20%
Brambles Limited				20.18	0.37	-1.22%	0.85%	6.83%	-12.11%	-13.81%	-1.57%	19.33%	41.47%
Commonwealth Bank of Australia				173.92	0.74	-0.20%	-3.76%	2.73%	8.31%	-1.84%	4.44%	4.78%	37.08%
CSL				138.33	0.26	2.87%	7.37%	12.50%	-19.88%	-18.50%	-18.46%	-38.69%	-1.77%
Fortescue Mining				18.02	0.04	0.17%	-0.33%	-5.26%	-18.13%	-5.71%	-7.72%	20.60%	-37.11%
Horizon Oil Ltd				0.22	0.28	2.33%	-2.22%	2.33%	7.32%	-28.57%	36.59%	7.89%	22.58%
Kina Securities Ltd				1.23	0.27	0.00%	0.41%	0.82%	-2.38%	7.02%	-3.97%	10.53%	42.50%
Macquarie Group Ltd				263.46	0.95	-0.23%	0.10%	4.12%	29.66%	23.95%	-0.62%	-8.32%	20.70%
Mirvac Group				1.79	0.21	-0.56%	-1.10%	5.29%	-12.68%	-2.82%	-13.66%	9.33%	-10.29%
National Australia Bank				41.28	0.42	0.15%	-3.66%	3.95%	-2.43%	-8.64%	-2.06%	14.04%	20.85%
Newmont Corporation				163.99	0.71	2.83%	19.30%	21.51%	9.18%	-11.24%	0.90%	152.27%	-2.55%
Origin Energy Ltd				10.94	0.27	1.30%	-0.64%	4.49%	-4.79%	-11.31%	7.75%	5.41%	28.69%
Pacific Lime and Cement Ltd				0.39	0.96	-3.75%	4.05%	-1.28%	24.19%	42.86%	-9.68%		
Pilbara Minerals Ltd				4.68	0.57	-0.85%	9.35%	3.31%	10.90%	-1.95%	21.33%	92.69%	-44.56%
Qbe Insurance Group Ltd				23.66	0.70	-1.05%	-5.09%	-8.15%	18.95%	18.65%	6.74%	3.59%	29.64%
Rio Tinto Limited				179.86	0.82	0.45%	4.33%	9.93%	22.50%	6.86%	9.95%	25.00%	-13.42%
ResMed Inc				31.23	0.28	3.79%	1.73%	9.16%	-13.11%	-10.20%	-10.52%	-2.26%	44.54%
Santos Limited				8.06	0.92	5.36%	3.87%	4.68%	30.63%	-9.42%	29.01%	-7.63%	-12.11%
Steamship Trading Company				9.54	0.00	0.00%	0.00%	-3.54%	-4.70%	0.50%	-0.10%	-27.46%	10.40%
Suncorp Metway Limited				18.56	0.58	-1.17%	-4.58%	-2.01%	5.16%	19.44%	-8.50%	-7.15%	37.26%
Transurban Group				14.53	0.52	-0.62%	-2.48%	-0.62%	2.25%	2.64%	-1.41%	6.12%	-2.33%
Telstra Corporation Limited.				4.98	0.31	-0.40%	-1.97%	-0.20%	2.26%	-4.69%	9.45%	21.45%	1.26%
Treasury Wine Estates Limited				5.64	0.47	-0.35%	5.62%	20.00%	7.63%	28.30%	-29.20%	-53.75%	5.10%
Westpac Banking Corporation				35.69	0.20	-0.03%	-8.06%	-2.59%	-7.54%	-10.79%	2.25%	19.43%	41.14%
Worley Limited				11.07	0.25	1.19%	1.84%	3.94%	-11.93%	-1.34%	-10.82%	-8.25%	-21.53%
Woolworths Limited				39.83	0.94	-2.04%	-0.97%	1.01%	35.57%	9.94%	23.93%	-3.64%	-18.04%
International													
Blackrock Int Equity Fund*			AUD \$	31.25	0.78	-0.04%	2.74%	1.66%	2.39%	15.31%	-8.51%	8.53%	27.51%
Vanguard International Share*			AUD \$	4.42	0.98	-0.25%	0.92%	1.72%	5.92%	12.25%	-6.64%	8.33%	26.34%