

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%)

27-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
		25-Aug-26	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	5.00%	1.00	0.00%	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%	0.00%	2.26%	2.26%
28 days		5.25%	0.98	0.00%	0.00%	0.00%	-0.01%	-0.01%	0.00%	5.26%	4.07%
63 days		2.65%		0.00%	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%	0.00%	2.74%	2.74%
Treasury Bills											
91 days		4.55%		0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	4.55%	3.85%
182 days	Tbill auctions are regular Wednesdays	4.62%	0.03	0.00%	-0.08%	-0.23%	0.09%	-0.55%	0.90%	4.53%	5.74%
273 days	reported Thursday/Friday	4.98%	0.07	0.00%	-0.06%	-0.06%	0.21%	-0.64%	0.84%	4.77%	6.43%
364 days		5.05%	0.05	0.00%	0.00%	0.02%	-0.22%	-0.63%	0.36%	5.27%	8.66%
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%	0.00%	7.89%	8.77%
GIS 3Y 2026-29	reported Wednesday/Thursday	6.26%	0.05	0.00%	0.14%	0.14%	-2.74%	-0.32%	-2.52%	9.00%	9.00%
GIS 4Y 2024-28		8.12%	0.00	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	8.12%	4.49%
GIS 5Y 2026-31		6.61%	0.08	0.00%	0.18%	0.18%	-1.54%	-0.40%	-1.35%	8.15%	9.24%
GIS 6Y 2024-30		8.19%	0.00	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	8.19%	9.34%
GIS 7Y 2026-33		6.76%	0.08	0.00%	0.17%	0.17%	-1.47%	-0.39%	-1.28%	8.23%	9.44%
GIS 8Y 2024-32		8.27%	0.00	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%	0.00%	8.36%	9.64%
GIS 10Y 2026-36		6.84%	0.04	0.00%	0.11%	0.11%	-1.59%	-0.42%	-1.29%	8.43%	9.74%
GIS 15Y 2026-41		7.26%	0.08	0.00%	0.13%	0.13%	-1.61%	-0.28%	-1.39%	8.87%	0.00%
Kina Facility Rate		5.00%	1.00	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	5.00%	4.00%
Ten year Government Bond yields											
United States		4.63%	0.87	-0.07%	-0.08%	0.02%	0.46%	0.15%	0.15%	4.17%	4.57%
United Kingdom		4.99%	0.80	-0.06%	-0.09%	0.04%	0.51%	-0.16%	0.44%	4.48%	4.57%
Australia		5.02%	0.91	0.01%	-0.08%	0.06%	0.28%	-0.25%	0.23%	4.74%	4.36%
New Zealand		4.72%	0.83	0.00%	-0.02%	0.01%	0.33%	-0.37%	0.33%	4.40%	4.41%
France		4.05%	0.91	-0.07%	-0.06%	0.17%	0.49%	-0.07%	0.16%	3.56%	3.20%
Japan		2.90%	0.96	0.01%	-0.06%	0.12%	0.84%	0.33%	0.29%	2.07%	1.10%
Australia RBA Cash Rate		4.35%		0.00%	0.00%	0.00%	0.75%	0.25%	0.50%	3.60%	4.35%
PNG CPI Index		2.20%						0.50%	2.10%	4.70%	0.70%
Currencies		Percentage changes									
PGK/USD		0.2258	0.00	0.00%	-0.13%	-0.53%	-3.91%	-1.51%	-1.49%	-6.00%	-6.82%
PGK/AUD		0.3159	0.01	0.25%	-0.82%	-3.07%	-10.15%	-1.80%	-3.87%	-12.58%	2.60%
PGK/GBP		0.1657	0.01	0.06%	-0.84%	-3.04%	-5.15%	-1.71%	0.40%	-12.30%	-5.23%
PGK/NZD		0.3791	0.02	0.24%	-1.51%	-3.73%	-6.95%	-0.39%	-0.49%	-8.28%	5.21%
PGK/JPY		35.98	0.38	0.14%	-0.36%	-3.20%	-2.25%	0.14%	0.38%	-5.76%	3.03%
AUD/USD		0.7163	0.88	0.18%	1.06%	2.70%	7.13%	0.28%	3.20%	7.54%	-9.17%
USD/JPY		159.19	0.72	0.05%	-0.26%	-2.84%	1.63%	2.41%	1.33%	0.27%	10.57%
EUR/USD		1.1675	0.50	0.09%	0.86%	2.53%	-0.50%	-1.13%	-1.54%	12.76%	-5.99%
GBP/USD		1.3649	0.77	0.12%	0.86%	2.71%	1.44%	0.26%	-1.69%	7.19%	-1.68%
Equity Indices											
Papua New Guinea		Percentage changes									
KSi Index		11,832.91	0.05	0.05%	0.05%	0.17%	66.32%	-1.12%	67.89%	6.58%	5.55%
KSi Home Index		33,236.15	1.00	0.00%	0.00%	0.91%	6.30%	1.09%	2.39%	56.23%	28.61%
Australia											
All Ordinaries		9,374.86	0.91	0.62%	1.09%	2.88%	3.95%	3.48%	-3.71%	7.10%	7.55%
S&P/ASX 100		7,682.52	0.86	0.68%	0.90%	1.94%	6.07%	3.67%	-1.95%	5.48%	7.69%
S&P/ASX 20		5,226.50	0.79	0.70%	0.43%	-0.22%	9.00%	3.27%	2.51%	4.07%	6.76%
S&P/ASX 50		8,902.10	0.83	0.71%	0.72%	1.16%	6.73%	3.37%	-0.56%	3.98%	7.44%
S&P/ASX 50 Accumulation		127,403.70	0.88	0.71%	1.01%	1.57%	9.01%	3.97%	0.57%	7.61%	11.65%
S&P/ASX Midcap 50		11,997.90	0.89	0.46%	2.09%	7.27%	2.26%	5.67%	-10.26%	15.56%	9.42%
S&P/ASX Small Ordinaries		3,588.70	0.47	0.61%	2.12%	8.00%	-4.72%	3.00%	-11.72%	21.80%	5.54%
S&P/ASX 200		9,164.58	0.88	0.68%	1.04%	2.42%	5.17%	3.50%	-2.67%	6.80%	7.49%
S&P/ASX 200 Accumulation		126,276.00	0.93	0.70%	1.30%	2.78%	7.25%	4.05%	-1.61%	10.32%	11.44%
S&P/ASX 300		9,097.73	0.89	0.67%	1.03%	2.55%	4.81%	3.60%	-3.09%	7.17%	7.47%
S&P/ASX 200 Energy		11,074.30	0.86	-0.78%	1.23%	5.70%	31.39%	-16.53%	34.86%	-2.25%	-18.83%
S&P/ASX 200 Materials		26,576.30	1.00	0.30%	6.46%	15.68%	25.13%	7.43%	2.50%	31.71%	-17.27%
S&P/ASX 200 Industrials		8,201.70	0.44	0.58%	-0.36%	-2.11%	-2.66%	7.47%	-6.59%	10.20%	11.37%
S&P/ASX 200 Consumer Discretionary		3,818.50	0.41	0.91%	-1.68%	-4.59%	-4.07%	18.71%	-15.44%	1.77%	20.71%
S&P/ASX 200 Consumer Staples		13,187.10	0.82	2.11%	-0.15%	-1.13%	13.67%	6.37%	8.11%	-1.43%	-4.40%
S&P/ASX 200 Healthcare		32,107.70	0.55	1.40%	4.23%	22.84%	-4.74%	-6.06%	-17.75%	-24.91%	6.01%
S&P/ASX 200 Financials		9,231.10	0.26	0.94%	-2.12%	-7.23%	-0.75%	0.64%	-0.12%	7.97%	28.22%
S&P/ASX 200 Information Technology		1,978.90	0.31	2.25%	1.13%	14.67%	-8.57%	16.98%	-28.07%	-21.04%	49.54%
S&P/ASX 200 Telecommunication Services		1,616.90	0.12	0.40%	-0.39%	-1.19%	-7.14%	-4.08%	-2.81%	7.00%	2.47%
S&P/ASX 200 Utilities		10,309.40	0.75	0.59%	0.72%	7.45%	6.75%	-7.61%	8.48%	6.92%	10.43%
S&P/ASX 200 A-REIT		1,600.90	0.23	-0.16%	-3.43%	-5.10%	-11.98%	12.47%	-17.10%	5.84%	14.38%
S&P/ASX 200 Financial-x-A-REIT		10,295.80	0.26	0.94%	-2.12%	-7.23%	-0.75%	0.64%	-0.12%	7.97%	28.22%
North American											
DJIA		53,577.40	0.92	0.30%	0.44%	1.57%	11.47%	12.90%	-3.58%	12.97%	12.88%
S&P 500		7,677.28	0.92	0.32%	-0.19%	3.35%	12.15%	14.87%	-4.63%	16.39%	23.31%
NASDAQ		26,151.30	0.85	0.66%	-0.53%	5.12%	12.52%	21.41%	-7.11%	20.36%	28.64%
Toronto S&P/TSX		36,957.63	1.00	0.66%	1.62%	3.38%	16.54%	6.37%	3.33%	28.25%	17.99%
Europe											
FTSE		10,886.16	0.99	0.29%	1.47%	0.14%	9.61%	3.15%	2.47%	21.51%	5.69%
DAX		26,266.14	0.96	0.61%	0.53%	3.15%	7.25%	10.21%	-7.39%	23.01%	18.85%
CAC 40		8,439.20	0.73	-0.16%	-0.82%	-0.23%	3.55%	7.51%	-4.08%	10.42%	-2.15%
Asia											
Nikkei		65,856.43	0.79	0.50%	-2.38%	5.60%	30.82%	37.21%	1.44%	26.18%	19.22%
Hang Seng		25,511.10	0.54	-0.02%	0.16%	0.79%	-0.47%	-7.69%	-3.29%	27.77%	17.67%
Shanghai		3,889.45	0.26	0.19%	-2.53%	2.00%	-2.00%	5.20%	-1.94%	18.41%	12.67%
Sensex		77,656.09	0.41	0.37%	0.54%	1.16%	-8.88%	6.30%	-15.57%	9.06%	8.17%

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%)

27-Aug-26

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

		Closing prices	52	Movement for the period							
		25-Aug-26	wk	Day	Week	Month	YTD	Q2 2026	Q1 2026	2025	2024
Indices											
MSCI World USD Index		4,975.74	0.93	0.36%	0.09%	3.66%	12.31%	13.32%	-3.88%	19.49%	17.00%
MSCI World Net TR USD Index		16,090.28	0.94	0.36%	0.11%	3.76%	13.27%	13.76%	-3.57%	21.09%	18.67%
MSCI ACWI-ex-Australia TR AUD Index		25,496.41	0.85	0.33%	-0.71%	1.01%	5.49%	12.61%	-6.22%	12.53%	31.18%
MSCI ACWI Net TR USD Index		637.81	0.95	0.39%	0.17%	4.23%	14.33%	14.93%	-3.20%	22.34%	17.49%
MSCI ACWI Minimum Volatility USD		2,826.86	1.00	0.08%	1.08%	2.34%	6.96%	1.80%	-0.71%	8.51%	9.19%
MSCI EM Asia Net TR USD Index		1,131.11	0.79	0.54%	-0.14%	8.27%	25.23%	30.18%	-1.51%	32.11%	11.96%
MSCI EM Net TR USD Index		942.52	0.84	0.56%	0.60%	7.86%	22.96%	24.05%	-0.17%	33.57%	7.50%
VIX Volatility S&P500		15.45	0.11	-2.52%	-2.46%	-15.16%	3.34%	-34.85%	68.90%	-13.83%	39.36%
Commodities											
Light Crude WTI Futures	US\$/bbl	82.36	0.47	-3.12%	-3.04%	3.91%	43.43%	-31.45%	76.56%	-19.94%	0.10%
Brent Crude	US\$/bbl	88.58	0.50	-3.89%	-2.68%	5.34%	45.57%	-38.39%	94.49%	-18.48%	-3.12%
Gold	US\$/oz	4,694.50	0.66	-0.07%	6.20%	14.54%	8.14%	-13.68%	7.77%	64.37%	27.47%
Silver	US\$/oz	69.47	0.40	0.13%	8.48%	20.76%	-1.60%	-20.02%	6.11%	141.44%	21.41%
Copper	US\$/lb	6.82	1.04	1.62%	3.42%	7.17%	19.95%	11.40%	-1.20%	41.12%	3.50%
Iron Ore	US\$/mt	92.38	0.20	1.07%	1.23%	-0.28%	-10.84%	-8.95%	-0.72%	11.16%	-28.48%
Malaysian Palm Oil* RM/tn		4,720.00	0.92	0.00%	2.25%	3.96%	18.06%	-5.39%	18.28%	-17.75%	32.74%
LNG *Jap/Korea	US\$/mmBtu	23.32	0.99	-0.81%	6.56%	9.36%	142.79%	-20.27%	109.58%	-32.55%	23.61%
ICCO Cocoa	US\$/mt	5,759.00	0.60	-1.05%	-2.47%	10.73%	-5.05%	51.58%	-45.59%	-48.05%	178.24%
ICO Coffee	US cents/lb	371.40	0.68	-1.68%	2.20%	9.43%	6.49%	4.31%	-14.45%	9.07%	69.81%
Equities											
Domestic											
		PGK	Arbitrage	PNGX							
Bank South Pacific			25.58	28.65	1.00	2.32%	2.32%	2.32%	16.70%	3.16%	9.57%
Credit Corporation				4.66	0.86	0.00%	0.00%	0.00%	0.65%	0.00%	0.65%
City Pharmacy				1.05	1.00	0.00%	0.00%	7.14%	61.54%	-5.80%	-12.66%
Kina Asset Management Limited				2.25	1.00	0.00%	0.00%	1.81%	15.98%	6.00%	3.09%
Kina Securities Limited		3.80		4.44	0.56	0.00%	-0.22%	-3.27%	16.54%	21.25%	4.99%
Steamship Trading Company		30.23		50.00	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	4.17%
Santos Limited		25.80		22.61	1.00	0.00%	0.00%	1.07%	19.00%	4.00%	13.16%
NGP Agmark Limited				1.36	1.00	0.00%	0.00%	0.00%	0.74%	0.00%	0.00%
Newmont Corporation		583.70		490.00	0.97	0.00%	0.00%	0.00%	170.72%	-2.00%	176.24%
Pacific Lime and Cement Ltd		1.19		1.48	1.00	0.00%	0.00%	0.00%		37.04%	
Australia											
A2 Milk Company Limited				7.09	0.40	6.30%	0.00%	-1.39%	-23.02%	-21.84%	3.91%
ANZ Banking Group Limited				37.03	0.53	0.46%	-1.73%	-0.51%	1.90%	-1.72%	-1.02%
BSP Financial Group				8.08	0.45	-0.25%	0.50%	0.00%	-2.06%	2.50%	-3.03%
BHP Billiton Limited				67.67	1.00	0.82%	5.98%	13.98%	48.76%	17.88%	10.77%
Bougainville Copper Limited				0.18	0.00	0.00%	-2.78%	-18.60%	-76.03%	-66.14%	-13.01%
Bank of Queensland				6.40	0.20	1.91%	0.00%	-2.44%	-1.99%	-5.68%	2.45%
Brambles Limited				19.44	0.30	1.30%	0.26%	0.99%	-15.33%	-13.81%	-1.57%
Commonwealth Bank of Australia				157.01	0.27	0.08%	-3.46%	-12.18%	-2.22%	-1.84%	4.44%
CSL				173.64	0.63	2.68%	10.02%	45.28%	0.57%	-18.50%	-18.46%
Fortescue Mining				17.71	0.01	-1.23%	0.17%	-5.29%	-19.54%	-5.71%	-7.72%
Horizon Oil Ltd				0.24	0.50	0.00%	4.35%	6.67%	17.07%	-28.57%	36.59%
Kina Securities Ltd				1.20	0.14	0.00%	-2.04%	-5.51%	-4.76%	7.02%	-3.97%
Macquarie Group Ltd				252.00	0.80	1.67%	-1.34%	-1.74%	24.02%	23.95%	-0.62%
Mirvac Group				1.88	0.31	-1.32%	7.76%	6.84%	-8.54%	-2.82%	-13.66%
National Australia Bank				38.25	0.19	0.63%	-2.42%	-7.18%	-9.60%	-8.64%	-2.06%
Newmont Corporation				184.39	0.95	0.12%	10.60%	38.87%	22.76%	-11.24%	0.90%
Origin Energy Ltd				11.86	0.60	0.59%	-2.06%	11.47%	3.22%	-11.31%	7.75%
Pacific Lime and Cement Ltd				0.38	0.94	1.35%	0.00%	2.74%	20.97%	42.86%	-9.68%
Pilbara Minerals Ltd				5.14	0.66	-6.03%	4.26%	27.23%	21.80%	-1.95%	21.33%
Qbe Insurance Group Ltd				22.05	0.46	0.50%	-2.69%	-13.60%	10.86%	18.65%	6.74%
Rio Tinto Limited				179.29	0.81	1.05%	7.10%	12.39%	22.12%	6.86%	9.95%
ResMed Inc				32.51	0.37	1.72%	4.50%	12.30%	-9.54%	-10.20%	-10.52%
Santos Limited				8.15	0.88	-1.33%	0.49%	4.89%	32.09%	-9.42%	29.01%
Steamship Trading Company				9.55	0.00	0.00%	0.00%	0.10%	-4.60%	0.50%	-0.10%
Suncorp Metway Limited				19.37	0.74	7.97%	5.56%	-0.87%	9.75%	19.44%	-8.50%
Transurban Group				14.00	0.28	0.50%	0.65%	-4.89%	-1.48%	2.64%	-1.41%
Telstra Corporation Limited				4.70	0.00	-0.42%	-0.84%	-6.19%	-3.49%	-4.69%	9.45%
Treasury Wine Estates Limited				5.69	0.51	-0.18%	2.52%	17.32%	8.59%	28.30%	-29.20%
Westpac Banking Corporation				34.02	0.03	0.83%	-1.85%	-10.52%	-11.87%	-10.79%	2.25%
Worley Limited				11.10	0.26	1.74%	1.83%	4.23%	-11.69%	-1.34%	-10.82%
Woolworths Limited				38.85	0.88	0.80%	-1.60%	-2.36%	32.23%	9.94%	23.93%
International											
Blackrock Int Equity Fund*	AUD \$		30.67	0.66	0.21%	-1.27%	1.48%	0.49%	15.31%	-8.51%	8.53%
Vanguard International Share*	AUD \$		4.35	0.84	0.33%	-0.71%	1.01%	4.19%	12.25%	-6.64%	8.33%