

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%)

28-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
		27-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%	0.00%	-0.22%	0.09%	-0.55%	0.90%	4.53%	5.74%
273 days	reported Thursday/Friday	4.98%	0.07	0.00%	0.00%	-0.06%	0.21%	-0.64%	0.84%	4.77%	6.43%
364 days		5.02%	0.04	0.00%	-0.03%	-0.01%	-0.25%	-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%	0.00%	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%	0.00%	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%	0.00%	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%	0.00%	0.11%	-1.59%	-0.42%	-1.29%	8.43%	9.74%
GIS 15Y 2026-41		7.26%	0.08	0.00%	0.00%	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		4.68%	0.93	0.03%	-0.03%	0.00%	0.51%	0.15%	0.15%	4.17%	4.57%
United Kingdom		5.03%	0.85	0.00%	-0.04%	0.05%	0.55%	-0.16%	0.44%	4.48%	4.57%
Australia		5.09%	0.98	0.06%	0.09%	0.10%	0.35%	-0.25%	0.23%	4.74%	4.36%
New Zealand		4.73%	0.83	0.05%	0.04%	0.00%	0.33%	-0.37%	0.33%	4.40%	4.41%
France		4.11%	0.97	0.02%	-0.02%	0.17%	0.54%	-0.07%	0.16%	3.56%	3.20%
Japan		2.91%	0.96	0.00%	0.04%	0.09%	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%	-0.09%	-0.48%	-3.91%	-1.51%	-1.49%	-6.00%	-6.82%
PGK/AUD		0.3143	0.00	-0.51%	-1.04%	-3.77%	-10.61%	-1.80%	-3.87%	-12.58%	2.60%
PGK/GBP		0.1662	0.04	0.30%	0.00%	-2.35%	-4.87%	-1.71%	0.40%	-12.30%	-5.23%
PGK/NZD		0.3796	0.03	0.13%	-0.03%	-2.94%	-6.82%	-0.39%	-0.49%	-8.28%	5.21%
PGK/JPY		35.99	0.39	0.03%	0.39%	-3.04%	-2.23%	0.14%	0.38%	-5.76%	3.03%
AUD/USD		0.7194	0.92	0.33%	1.12%	2.38%	7.60%	0.28%	3.20%	7.54%	-9.17%
USD/JPY		159.39	0.74	0.05%	0.21%	-0.09%	1.76%	2.41%	1.33%	0.27%	10.57%
EUR/USD		1.1653	0.46	0.02%	-0.21%	1.08%	-0.69%	-1.13%	-1.54%	12.76%	-5.99%
GBP/USD		1.3593	0.70	-0.01%	-0.28%	0.94%	1.03%	0.26%	-1.69%	7.19%	-1.68%
Equity Indices											
Papua New Guinea		Percentage changes									
KSi Index		11,827.23	0.05	-0.05%	0.00%	0.04%	66.24%	-1.12%	67.89%	6.58%	5.55%
KSi Home Index		33,236.15	1.00	0.00%	0.00%	0.12%	6.30%	1.09%	2.39%	56.23%	28.61%
Australia											
All Ordinaries		9,243.22	0.77	-1.02%	-0.59%	1.32%	2.49%	3.48%	-3.71%	7.10%	7.55%
S&P/ASX 100		7,579.60	0.73	-0.93%	-0.45%	0.19%	4.65%	3.67%	-1.95%	5.48%	7.69%
S&P/ASX 20		5,162.30	0.71	-0.85%	-0.55%	-1.96%	7.66%	3.27%	2.51%	4.07%	6.76%
S&P/ASX 50		8,783.20	0.71	-0.87%	-0.48%	-0.67%	5.31%	3.37%	-0.56%	3.98%	7.44%
S&P/ASX 50 Accumulation		125,780.70	0.78	-0.87%	-0.34%	-0.21%	7.62%	3.97%	0.57%	7.61%	11.65%
S&P/ASX Midcap 50		11,833.70	0.81	-1.28%	-0.27%	6.04%	0.86%	5.67%	-10.26%	15.56%	9.42%
S&P/ASX Small Ordinaries		3,524.20	0.39	-1.59%	-1.29%	7.81%	-6.43%	3.00%	-11.72%	21.80%	5.54%
S&P/ASX 200		9,038.20	0.74	-0.98%	-0.50%	0.79%	3.72%	3.50%	-2.67%	6.80%	7.49%
S&P/ASX 200 Accumulation		124,615.60	0.80	-0.97%	-0.35%	1.20%	5.84%	4.05%	-1.61%	10.32%	11.44%
S&P/ASX 300		8,971.45	0.75	-1.00%	-0.54%	0.94%	3.36%	3.60%	-3.09%	7.17%	7.47%
S&P/ASX 200 Energy		10,884.70	0.81	-0.19%	-1.70%	2.62%	29.14%	-16.53%	34.86%	-2.25%	-18.83%
S&P/ASX 200 Materials		26,257.40	0.96	-1.19%	1.67%	14.85%	23.63%	7.43%	2.50%	31.71%	-17.27%
S&P/ASX 200 Industrials		8,154.40	0.40	0.02%	0.07%	-2.32%	-3.23%	7.47%	-6.59%	10.20%	11.37%
S&P/ASX 200 Consumer Discretionary		3,699.90	0.32	-3.18%	-3.92%	-8.42%	-7.05%	18.71%	-15.44%	1.77%	20.71%
S&P/ASX 200 Consumer Staples		13,236.10	0.84	-1.43%	1.09%	-2.07%	14.09%	6.37%	8.11%	-1.43%	-4.40%
S&P/ASX 200 Healthcare		31,792.40	0.55	0.23%	-0.79%	17.17%	-5.68%	-6.06%	-17.75%	-24.91%	6.01%
S&P/ASX 200 Financials		9,116.00	0.17	-0.68%	-0.81%	-8.22%	-1.99%	0.64%	-0.12%	7.97%	28.22%
S&P/ASX 200 Information Technology		1,864.90	0.24	-2.38%	-4.03%	5.94%	-13.83%	16.98%	-28.07%	-21.04%	49.54%
S&P/ASX 200 Telecommunication Services		1,577.70	0.61	-1.06%	-2.16%	-4.46%	-9.40%	-4.08%	-2.81%	7.00%	2.47%
S&P/ASX 200 Utilities		10,260.80	0.72	-0.99%	-0.06%	7.59%	6.24%	-7.61%	8.48%	6.92%	10.43%
S&P/ASX 200 A-REIT		1,583.20	0.19	-1.45%	-3.52%	-5.92%	-12.95%	12.47%	-17.10%	5.84%	14.38%
S&P/ASX 200 Financial-x-A-REIT		10,167.40	0.17	-0.68%	-0.81%	-8.22%	-1.99%	0.64%	-0.12%	7.97%	28.22%
North American											
DJIA		53,569.44	0.92	0.20%	1.54%	2.61%	11.46%	12.90%	-3.58%	12.97%	12.88%
S&P 500		7,730.99	0.95	0.72%	1.18%	3.94%	12.94%	14.87%	-4.63%	16.39%	23.31%
NASDAQ		26,541.35	0.91	1.57%	1.82%	5.65%	14.20%	21.41%	-7.11%	20.36%	28.64%
Toronto S&P/TSX		36,834.25	0.99	0.06%	1.29%	3.74%	16.15%	6.37%	3.33%	28.25%	17.99%
Europe											
FTSE		10,792.54	0.93	-0.79%	0.41%	-0.96%	8.67%	3.15%	2.47%	21.51%	5.69%
DAX		26,367.24	0.98	0.31%	1.48%	2.95%	7.66%	10.21%	-7.39%	23.01%	18.85%
CAC 40		8,319.87	0.62	-1.68%	-1.58%	-1.95%	2.09%	7.51%	-4.08%	10.42%	-2.15%
Asia											
Nikkei		66,131.98	0.80	-0.20%	-0.13%	6.89%	31.37%	37.21%	1.44%	26.18%	19.22%
Hang Seng		25,565.74	0.55	-0.34%	-0.52%	-1.13%	-0.27%	-7.69%	-3.29%	27.77%	17.67%
Shanghai		3,956.57	0.40	1.13%	1.35%	3.99%	-0.31%	5.20%	-1.94%	18.41%	12.67%
Sensex		76,933.59	0.36	-0.70%	-0.78%	-1.28%	-9.72%	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%)

28-Aug-26

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

		Closing prices	52	Movement for the period							
		27-Aug-26	wk	Day	Week	Month	YTD	Q2 2026	Q1 2026	2025	2024
Indices											
MSCI World USD Index		4,993.42	0.95	0.43%	0.93%	3.56%	12.71%	13.32%	-3.88%	19.49%	17.00%
MSCI World Net TR USD Index		16,148.03	0.96	0.43%	0.94%	3.66%	13.67%	13.76%	-3.57%	21.09%	18.67%
MSCI ACWI-ex-Australia TR AUD Index		25,468.50	0.84	0.08%	0.00%	0.99%	5.37%	12.61%	-6.22%	12.53%	31.18%
MSCI ACWI Net TR USD Index		640.66	0.98	0.42%	0.99%	4.41%	14.85%	14.93%	-3.20%	22.34%	17.49%
MSCI ACWI Minimum Volatility USD		2,824.07	0.99	-0.01%	0.76%	2.33%	6.85%	1.80%	-0.71%	8.51%	9.19%
MSCI EM Asia Net TR USD Index		1,147.65	0.83	0.51%	1.19%	11.86%	27.06%	30.18%	-1.51%	32.11%	11.96%
MSCI EM Net TR USD Index		952.96	0.87	0.34%	1.37%	10.39%	24.32%	24.05%	-0.17%	33.57%	7.50%
VIX Volatility S&P500		14.51	0.06	-4.60%	-9.37%	-15.10%	-2.94%	-34.85%	68.90%	-13.83%	39.36%
Commodities											
Light Crude WTI Futures	US\$/bbl	83.53	0.49	1.58%	-4.90%	-0.07%	45.47%	-31.45%	76.56%	-19.94%	0.10%
Brent Crude	US\$/bbl	89.70	0.52	2.12%	-4.35%	0.75%	47.41%	-38.39%	94.49%	-18.48%	-3.12%
Gold	US\$/oz	4,664.00	0.63	0.23%	2.03%	12.10%	7.44%	-13.68%	7.77%	64.37%	27.47%
Silver	US\$/oz	70.24	0.40	2.06%	1.97%	19.01%	-0.52%	-20.02%	6.11%	141.44%	21.41%
Copper	US\$/lb	6.69	0.94	-0.19%	1.82%	3.31%	17.72%	11.40%	-1.20%	41.12%	3.50%
Iron Ore	US\$/mt	92.38	0.20	0.00%	0.64%	0.30%	-10.84%	-8.95%	-0.72%	11.16%	-28.48%
Malaysian Palm Oil* RM/tn		4,593.00	0.78	-0.80%	-2.98%	0.86%	14.88%	-5.39%	18.28%	-17.75%	32.74%
LNG *Jap/Korea	US\$/mmBtu	23.41	0.99	2.03%	3.54%	9.52%	143.73%	-20.27%	109.58%	-32.55%	23.61%
ICCO Cocoa	US\$/mt	6,155.00	0.68	5.81%	1.10%	20.40%	1.48%	51.58%	-45.59%	-48.05%	178.24%
ICO Coffee	US cents/lb	341.90	0.52	-4.39%	-5.97%	5.84%	-1.96%	4.31%	-14.45%	9.07%	69.81%
Equities											
Domestic											
		PGK	Arbitrage	PNGX							
Bank South Pacific			25.42	28.00	0.89	-2.27%	0.00%	-0.71%	14.05%	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%	0.00%	61.54%	7.59%	21.54%
Kina Asset Management Limited				2.25	1.00	0.00%	0.00%	1.81%	15.98%	6.00%	3.09%
Kina Securities Limited		3.82		4.45	0.57	0.23%	0.23%	-2.63%	16.80%	21.25%	4.99%
Steamship Trading Company		30.38		50.00		0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
Santos Limited		25.64		22.61	1.00	0.00%	0.00%	0.49%	19.00%	4.00%	13.16%
NGP Agmark Limited				1.36	1.00	0.00%	0.00%	0.00%	0.74%	0.74%	0.00%
Newmont Corporation		579.92		490.00	0.97	0.00%	0.00%	0.00%	170.72%	-2.00%	176.24%
Pacific Lime and Cement Ltd		1.29		1.48	1.00	0.00%	0.00%	0.00%		37.04%	
Australia											
A2 Milk Company Limited				6.85	0.35	-3.66%	2.24%	-3.11%	-25.62%	-21.84%	3.91%
ANZ Banking Group Limited				36.46	0.46	-1.33%	-1.49%	-2.80%	0.33%	-1.72%	-1.02%
BSP Financial Group				7.99	0.39	-0.12%	0.63%	1.52%	-3.15%	2.50%	-3.03%
BHP Billiton Limited				66.40	0.95	-1.48%	0.99%	12.26%	45.97%	17.88%	10.77%
Bougainville Copper Limited				0.16	0.08	-3.13%	-16.22%	-27.91%	-78.77%	-66.14%	-13.01%
Bank of Queensland				6.35	0.23	-0.63%	0.00%	-3.79%	-2.76%	-5.68%	2.45%
Brambles Limited				19.55	0.31	-0.26%	3.99%	-1.61%	-14.85%	-13.81%	-1.57%
Commonwealth Bank of Australia				154.96	0.21	-0.32%	-0.95%	-13.07%	-3.49%	-1.84%	4.44%
CSL				173.88	0.64	0.84%	1.57%	35.92%	0.71%	-18.50%	-18.46%
Fortescue Mining				17.70	0.03	0.85%	-1.39%	-6.15%	-19.58%	-5.71%	-7.72%
Horizon Oil Ltd				0.23	0.33	-4.26%	-6.25%	2.27%	9.76%	-28.57%	36.59%
Kina Securities Ltd				1.20	0.14	0.42%	0.00%	-2.83%	-4.76%	7.02%	-3.97%
Macquarie Group Ltd				250.94	0.79	-0.72%	-0.54%	0.38%	23.49%	23.95%	0.62%
Mirvac Group				1.82	0.24	-1.62%	-4.21%	1.68%	-11.22%	-2.82%	-13.66%
National Australia Bank				37.98	0.17	-0.73%	-1.17%	-8.59%	-10.23%	-8.64%	-2.06%
Newmont Corporation				182.27	0.92	-1.87%	2.92%	39.72%	21.35%	-11.24%	0.90%
Origin Energy Ltd				11.71	0.55	-1.60%	-2.74%	9.85%	1.91%	-11.31%	7.75%
Pacific Lime and Cement Ltd				0.41	1.00	8.00%	9.46%	6.58%	30.65%	42.86%	-9.68%
Pilbara Minerals Ltd				5.15	0.67	-2.65%	6.63%	22.33%	22.04%	-1.95%	21.33%
Qbe Insurance Group Ltd				21.93	0.45	0.60%	0.69%	-13.53%	10.26%	18.65%	6.74%
Rio Tinto Limited				178.70	0.81	-0.52%	3.27%	6.11%	21.71%	6.86%	9.95%
ResMed Inc				32.39	0.37	0.28%	0.81%	7.07%	-9.88%	-10.20%	-10.52%
Santos Limited				8.06	0.85	0.12%	-4.62%	2.94%	30.63%	-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				18.85	0.67	-1.98%	5.13%	-2.94%	6.80%	19.44%	-8.50%
Transurban Group				13.90	0.24	0.14%	-0.43%	-6.08%	-2.18%	2.64%	-1.41%
Telstra Corporation Limited				4.58	0.00	0.00%	-2.76%	-8.95%	-5.95%	-4.69%	9.45%
Treasury Wine Estates Limited				5.56	0.48	-2.11%	-0.54%	11.87%	6.11%	28.30%	-29.20%
Westpac Banking Corporation				33.68	0.00	-0.44%	-0.41%	-11.72%	-12.75%	-10.79%	2.25%
Worley Limited				10.12	0.06	2.22%	-7.41%	-3.98%	-19.49%	-1.34%	-10.82%
Woolworths Limited				39.55	0.92	-1.57%	1.44%	-2.27%	34.62%	9.94%	23.93%
International											
Blackrock Int Equity Fund*	AUD \$		30.61	0.64		-0.19%	-0.69%	1.42%	0.30%	15.31%	-8.51%
Vanguard International Share*	AUD \$		4.34	0.84		0.08%	0.00%	0.98%	4.07%	12.25%	-6.64%