

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%)

11-Sep-26

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

		Closing prices 10-Sep-26	52 wk	Movement for the period				Q2 2026	Q1 2026	2025	2024
				Day	Week	Month	YTD				
Interest Rates				Change to today's price from closing prices of prior period							
Central Bank Bills											
7 days	C-bill auctions on Thursday; reported on Friday	5.00%		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%	0.00	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	4.64%	0.03	0.00%	0.02%	-0.06%	0.11%	-0.55%	0.90%	4.53%	5.74%
273 days	reported Thursday/Friday	5.00%	0.08	0.01%	0.01%	-0.04%	0.23%	-0.64%	0.84%	4.77%	6.43%
364 days		5.03%	0.05	0.01%	0.01%	-0.02%	-0.24%	-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%		0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	5.00%	4.00%
Ten year Government Bond yields											
United States		4.96%	1.00	0.12%	0.19%	0.32%	0.80%	0.15%	0.15%	4.17%	4.57%
United Kingdom		5.37%	1.00	0.11%	0.24%	0.42%	0.89%	-0.16%	0.44%	4.48%	4.57%
Australia		5.25%	1.00	0.04%	0.07%	0.26%	0.51%	-0.25%	0.23%	4.74%	4.36%
New Zealand		4.87%	0.99	0.08%	0.10%	0.23%	0.48%	-0.37%	0.33%	4.40%	4.41%
France		4.44%	1.00	0.10%	0.24%	0.50%	0.88%	-0.07%	0.16%	3.56%	3.20%
Japan		2.92%	0.93	0.04%	-0.03%	0.04%	0.86%	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		5.30%						0.70%	0.50%	4.70%	0.70%
Currencies				Percentage changes							
PGK/USD		0.2252	0.00	0.00%	-0.13%	-0.49%	-4.17%	-1.51%	-1.49%	-6.00%	-6.82%
PGK/AUD		0.3122	0.01	0.26%	-0.89%	-2.74%	-11.21%	-1.80%	-3.87%	-12.58%	2.60%
PGK/GBP		0.1661	0.03	-0.06%	-0.66%	-0.95%	-4.92%	-1.71%	0.40%	-12.30%	-5.23%
PGK/NZD		0.3847	0.15	0.05%	-0.21%	-0.82%	-5.57%	-0.39%	-0.49%	-8.28%	5.21%
PGK/JPY		34.58	0.02	0.14%	-2.56%	-4.08%	-6.06%	0.14%	0.38%	-5.76%	3.03%
AUD/USD		0.7157	0.87	-0.83%	-0.61%	1.39%	7.04%	0.28%	3.20%	7.54%	-9.17%
USD/JPY		154.42	0.44	0.56%	-0.89%	-3.18%	-1.42%	2.41%	1.33%	0.27%	10.57%
EUR/USD		1.1612	0.40	-0.18%	-0.12%	0.73%	-1.04%	-1.13%	-1.54%	12.76%	-5.99%
GBP/USD		1.3512	0.60	-0.26%	-0.10%	0.19%	0.42%	0.26%	-1.69%	7.19%	-1.68%
Equity Indices											
Papua New Guinea				Percentage changes							
KSI Index		11,835.52	0.05	0.00%	0.00%	0.06%	66.35%	-1.12%	67.89%	6.58%	5.55%
KSI Home Index		33,423.09	1.00	0.00%	0.56%	0.68%	6.90%	1.09%	2.39%	56.23%	28.61%
Australia											
All Ordinaries		9,008.26	0.51	-1.04%	-2.07%	-3.98%	-0.12%	3.48%	-3.71%	7.10%	7.55%
S&P/ASX 100		7,397.98	0.49	-1.04%	-2.37%	-4.09%	2.15%	3.67%	-1.95%	5.48%	7.69%
S&P/ASX 20		5,057.00	0.58	-1.16%	-2.37%	-4.17%	5.46%	3.27%	2.51%	4.07%	6.76%
S&P/ASX 50		8,585.30	0.51	-1.05%	-2.40%	-4.14%	2.94%	3.37%	-0.56%	3.98%	7.44%
S&P/ASX 50 Accumulation		123,845.10	0.66	-1.04%	-2.28%	-3.06%	5.96%	3.97%	0.57%	7.61%	11.65%
S&P/ASX Midcap 50		11,440.80	0.61	-1.03%	-2.13%	-3.80%	-2.49%	5.67%	-10.26%	15.56%	9.42%
S&P/ASX Small Ordinaries		3,422.80	0.25	-0.84%	-0.52%	-3.35%	-9.12%	3.00%	-11.72%	21.80%	5.54%
S&P/ASX 200		8,819.36	0.50	-1.03%	-2.23%	-4.02%	1.21%	3.50%	-2.67%	6.80%	7.49%
S&P/ASX 200 Accumulation		122,461.00	0.65	-1.02%	-2.07%	-2.99%	4.01%	4.05%	-1.61%	10.32%	11.44%
S&P/ASX 300		8,751.93	0.51	-1.02%	-2.18%	-4.02%	0.83%	3.60%	-3.09%	7.17%	7.47%
S&P/ASX 200 Energy		11,209.20	0.90	-0.67%	1.81%	4.12%	32.99%	-16.53%	34.86%	-2.25%	-18.83%
S&P/ASX 200 Materials		25,212.00	0.85	-1.63%	-1.09%	0.27%	18.71%	7.43%	2.50%	31.71%	-17.27%
S&P/ASX 200 Industrials		7,937.40	0.19	-1.04%	-1.74%	-5.91%	-5.80%	7.47%	-6.59%	10.20%	11.37%
S&P/ASX 200 Consumer Discretionary		3,501.40	0.17	-0.63%	-3.56%	-13.20%	-12.04%	18.71%	-15.44%	1.77%	20.71%
S&P/ASX 200 Consumer Staples		12,921.40	0.70	-0.75%	-3.09%	-3.40%	11.38%	6.37%	8.11%	-1.43%	-4.40%
S&P/ASX 200 Healthcare		31,136.30	0.51	-0.71%	-2.63%	7.31%	-7.62%	-6.06%	-17.75%	-24.91%	6.01%
S&P/ASX 200 Financials		9,049.50	0.12	-0.90%	-3.29%	-6.89%	-2.70%	0.64%	-0.12%	7.97%	28.22%
S&P/ASX 200 Information Technology		1,688.20	0.12	-1.74%	-5.72%	-12.67%	-22.00%	16.98%	-28.07%	-21.04%	49.54%
S&P/ASX 200 Telecommunication Services		1,551.80	0.00	-0.13%	-1.69%	-4.98%	-10.88%	-4.08%	-2.81%	7.00%	2.47%
S&P/ASX 200 Utilities		10,194.60	0.67	-0.33%	-0.52%	0.86%	5.56%	-7.61%	8.48%	6.92%	10.43%
S&P/ASX 200 A-REIT		1,528.50	0.07	-0.60%	-2.32%	-9.42%	-15.96%	12.47%	-17.10%	5.84%	14.38%
S&P/ASX 200 Financial-x-A-REIT		10,093.20	0.12	-0.90%	-3.29%	-6.89%	-2.70%	0.64%	-0.12%	7.97%	28.22%
North American											
DJIA		52,064.10	0.75	-0.60%	-3.02%	-3.30%	8.32%	12.90%	-3.58%	12.97%	12.88%
S&P 500		7,591.70	0.86	-0.58%	-2.01%	-2.66%	10.90%	14.87%	-4.63%	16.39%	23.31%
NASDAQ		26,081.72	0.84	-0.65%	-1.89%	-2.69%	12.22%	21.41%	-7.11%	20.36%	28.64%
Toronto S&P/TSX		35,506.28	0.81	-1.11%	-3.08%	-3.41%	11.96%	6.37%	3.33%	28.25%	17.99%
Europe											
FTSE		10,608.92	0.82	-0.57%	-2.06%	-1.52%	6.82%	3.15%	2.47%	21.51%	5.69%
DAX		25,361.15	0.72	-0.84%	-2.47%	-3.57%	3.56%	10.21%	-7.39%	23.01%	18.85%
CAC 40		8,116.76	0.43	-0.49%	-2.05%	-6.17%	-0.40%	7.51%	-4.08%	10.42%	-2.15%
Asia											
Nikkei		65,270.95	0.75	0.20%	1.65%	-4.45%	29.66%	37.21%	1.44%	26.18%	19.22%
Hang Seng		24,954.47	0.43	-1.27%	-1.03%	-1.74%	-2.64%	-7.69%	-3.29%	27.77%	17.67%
Shanghai		3,934.40	0.36	-0.43%	-0.19%	0.19%	-0.87%	5.20%	-1.94%	18.41%	12.67%
Sensex		74,902.59	0.21	0.19%	-1.64%	-4.07%	-12.11%	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%)

11-Sep-26

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

				Closing prices 10-Sep-26	52 wk	Movement for the period					Q2 2026	Q1 2026	2025	2024
						Day	Week	Month	YTD					
Indices														
MSCI World USD Index				4,905.88	0.85	-0.66%	-1.91%	-2.55%	10.73%	13.32%	-3.88%	19.49%	17.00%	
MSCI World Net TR USD Index				15,872.93	0.86	-0.65%	-1.89%	-2.45%	11.74%	13.76%	-3.57%	21.09%	18.67%	
MSCI ACWI-ex-Australia TR AUD Index				25,117.57	0.76	0.23%	-1.52%	-3.85%	3.92%	12.61%	-6.22%	12.53%	31.18%	
MSCI ACWI Net TR USD Index				632.07	0.90	-0.64%	-1.37%	-1.81%	13.31%	14.93%	-3.20%	22.34%	17.49%	
MSCI ACWI Minimum Volatility USD				2,779.56	0.76	-0.29%	-2.03%	-1.04%	5.17%	1.80%	-0.71%	8.51%	9.19%	
MSCI EM Asia Net TR USD Index				1,163.57	0.86	-0.62%	3.00%	2.70%	28.83%	30.18%	-1.51%	32.11%	11.96%	
MSCI EM Net TR USD Index				965.86	0.90	-0.58%	2.49%	3.05%	26.01%	24.05%	-0.17%	33.57%	7.50%	
VIX Volatility S&P500				17.84	0.25	8.38%	24.58%	21.94%	19.33%	-34.85%	68.90%	-13.83%	39.36%	
Commodities														
Light Crude WTI Futures	US\$/bbl		102.48	0.82	6.69%	12.25%	26.13%	78.47%		-31.45%	76.56%	-19.94%	0.10%	
Brent Crude	US\$/bbl		107.63	0.82	6.34%	12.68%	23.61%	76.88%		-38.39%	94.49%	-18.48%	-3.12%	
Gold	US\$/oz		4,407.30	0.44	-1.20%	-2.92%	-0.30%	1.52%		-13.68%	7.77%	64.37%	27.47%	
Silver	US\$/oz		64.93	0.31	-5.42%	-4.10%	-0.10%	-8.04%		-20.02%	6.11%	141.44%	21.41%	
Copper	US\$/lb		6.55	0.85	-4.95%	-1.76%	-2.37%	15.23%		11.40%	-1.20%	41.12%	3.50%	
Iron Ore	US\$/mt		95.70	0.38	0.00%	1.61%	4.76%	-7.63%		-8.95%	-0.72%	11.16%	-28.48%	
Malaysian Palm Oil* RM/tn			4,598.00	0.79	-1.52%	-0.80%	1.55%	15.01%		-5.39%	18.28%	-17.75%	32.74%	
LNG *Jap/Korea	US\$/mmBtu		24.82	1.00	0.53%	3.01%	17.08%	158.36%		-20.27%	109.58%	-32.55%	23.61%	
ICCO Cocoa	US\$/mt		5,961.00	0.67	0.62%	-1.58%	5.54%	-1.71%		51.58%	-45.59%	-48.05%	178.24%	
ICO Coffee	US cents/lb		315.30	0.38	-1.22%	-2.79%	-5.34%	-9.59%		4.31%	-14.45%	9.07%	69.81%	
Equities														
Domestic		PGK	Arbitrage	PNGX										
Bank South Pacific		25.50	27.95	0.89	0.00%	-0.04%	-0.89%	13.85%		3.16%	9.57%	23.37%	45.26%	
Credit Corporation			4.66	0.86	0.00%	0.00%	0.00%	0.65%		0.00%	0.65%	71.48%	35.00%	
City Pharmacy			1.10	1.00	0.00%	4.76%	4.76%	69.23%		7.59%	21.54%	-5.80%	-12.66%	
Kina Asset Management Limited			2.25	1.00	0.00%	0.00%	1.81%	15.98%		6.00%	3.09%	21.25%	77.78%	
Kina Securities Limited		3.54	4.44	0.56	0.00%	-1.11%	-0.22%	16.54%		21.25%	4.99%	17.23%	30.00%	
Steamship Trading Company		31.81	50.00		0.00%	0.00%	0.00%	0.00%		0.00%	0.00%	4.17%	35.36%	
Santos Limited		27.32	22.75	1.00	0.00%	0.00%	0.66%	19.74%		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		569.57	490.00	0.97	0.00%	0.00%	0.00%	170.72%		-2.00%	176.24%	20.67%		
Pacific Lime and Cement Ltd		1.22	1.48	1.00	0.00%	0.00%	0.00%			37.04%				
Australia														
A2 Milk Company Limited			6.76	0.33	1.35%	3.05%	-2.45%	-26.60%		-21.84%	3.91%	59.34%	35.68%	
ANZ Banking Group Limited			36.65	0.48	-0.38%	-3.58%	-3.65%	0.85%		-1.72%	-1.02%	27.33%	10.11%	
BSP Financial Group			7.96	0.26	-0.62%	-0.50%	-0.13%	-3.52%		2.50%	-3.03%	19.91%	26.94%	
BHP Billiton Limited			63.44	0.85	-1.77%	-0.53%	-0.02%	39.46%		17.88%	10.77%	15.02%	-21.54%	
Bougainville Copper Limited			0.16	0.00	0.00%	0.00%	-11.11%	-78.08%		-66.14%	-13.01%	73.81%	23.53%	
Bank of Queensland			6.50	0.34	-0.31%	-1.96%	1.56%	-0.46%		-5.68%	2.45%	-2.54%	10.20%	
Brambles Limited			18.27	0.21	-2.25%	-5.48%	-6.93%	-20.43%		-13.81%	-1.57%	19.33%	41.47%	
Commonwealth Bank of Australia			153.20	0.16	-1.32%	-4.60%	-9.35%	-4.59%		-1.84%	4.44%	4.78%	37.08%	
CSL			169.50	0.60	-1.00%	-3.42%	23.25%	-1.82%		-18.50%	-18.46%	-38.69%	-1.77%	
Fortescue Mining			17.19	0.09	-2.39%	1.42%	-3.86%	-21.90%		-5.71%	-7.72%	20.60%	-37.11%	
Horizon Oil Ltd			0.22	0.28	0.00%	0.00%	0.00%	7.32%		-28.57%	36.59%	7.89%	22.58%	
Kina Securities Ltd			1.11	0.00	-1.34%	-7.92%	-9.43%	-12.30%		7.02%	-3.97%	10.53%	42.50%	
Macquarie Group Ltd			248.33	0.76	-0.26%	-0.48%	-4.52%	22.21%		23.95%	-0.62%	-8.32%	20.70%	
Mirvac Group			1.79	0.20	-0.56%	-3.51%	0.85%	-12.93%		-2.82%	-13.66%	9.33%	-10.29%	
National Australia Bank			37.72	0.15	-1.44%	-3.95%	-8.91%	-10.85%		-8.64%	-2.06%	14.04%	20.85%	
Newmont Corporation			177.82	0.85	0.47%	1.65%	7.52%	18.39%		-11.24%	0.90%	152.27%	-2.55%	
Origin Energy Ltd			11.54	0.51	0.44%	0.61%	-2.70%	0.44%		-11.31%	7.75%	5.41%	28.69%	
Pacific Lime and Cement Ltd			0.38	0.86	0.00%	-1.30%	-1.30%	22.58%		42.86%	-9.68%			
Pilbara Minerals Ltd			4.88	0.61	-2.59%	-6.15%	0.41%	15.64%		-1.95%	21.33%	92.69%	-44.56%	
Qbe Insurance Group Ltd			22.05	0.46	0.46%	-3.25%	-6.05%	10.86%		18.65%	6.74%	3.59%	29.64%	
Rio Tinto Limited			174.47	0.75	-2.71%	-1.49%	0.83%	18.83%		6.86%	9.95%	25.00%	-13.42%	
ResMed Inc			30.30	0.26	-1.43%	-5.58%	-4.72%	-15.69%		-10.20%	-10.52%	-2.26%	44.54%	
Santos Limited			8.53	1.00	0.12%	3.02%	6.09%	38.25%		-9.42%	29.01%	-7.63%	-12.11%	
Steamship Trading Company			9.93	0.10	0.00%	3.98%	3.98%	-0.80%		0.50%	-0.10%	-27.46%	10.40%	
Suncorp Metway Limited			18.92	0.69	1.18%	-1.82%	-4.49%	7.20%		19.44%	-8.50%	-7.15%	37.26%	
Transurban Group			13.60	0.10	-0.73%	-1.16%	-6.59%	-4.29%		2.64%	-1.41%	6.12%	-2.33%	
Telstra Corporation Limited.			4.78	0.21	0.00%	0.42%	-1.24%	-1.85%		-4.69%	9.45%	21.45%	1.26%	
Treasury Wine Estates Limited			5.24	0.44	-1.13%	-3.50%	-9.19%	0.00%		28.30%	-29.20%	-53.75%	5.10%	
Westpac Banking Corporation			33.85	0.02	-1.57%	-3.04%	-5.18%	-12.31%		-10.79%	2.25%	19.43%	41.14%	
Worley Limited			9.99	0.05	-1.77%	2.25%	-7.93%	-20.53%		-1.34%	-10.82%	-8.25%	-21.53%	
Woolworths Limited			38.46	0.85	-0.88%	-3.85%	-3.17%	30.91%		9.94%	23.93%	-3.64%	-18.04%	
International														
Blackrock Int Equity Fund*	AUD \$		30.14	0.54	-0.68%	-0.93%	-3.47%	-1.23%		15.31%	-8.51%	8.53%	27.51%	
Vanguard International Share*	AUD \$		4.28	0.73	-0.68%	-1.75%	-4.08%	12.25%		12.25%	-6.64%	8.33%	26.34%	