

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%)

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

	Closing prices 01-Aug-22	52 wk	Movement for the period				Q2 2022	Q1 2022	2021	2020	2019	
			Day	Week	Month	YTD						
Interest Rates												
Central Bank Bills												
28 days	C-bill auctions on Wednesday; reported Thursday/Friday	1.28%	0.00%	0.00%	0.00%	0.26%	-0.01%	-0.06%	-0.21%	1.29%	1.33%	1.39%
60 days		1.77%	0.00%	0.00%	0.00%	0.06%	-0.22%	-0.11%	-0.17%	1.99%	2.07%	2.30%
90 days		1.89%	0.00%	0.00%	0.00%	0.25%	-0.06%	-0.20%	-0.11%	1.95%	2.04%	2.50%
182 days		4.55%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	4.55%	4.55%	4.55%
Treasury Bills												
182 days	Tbill auctions are irregular Wednesdays	1.21%	0.02%	0.00%	0.00%	0.06%	-3.08%	-1.12%	-2.02%	4.29%	4.41%	4.68%
273 days		2.75%	0.00%	0.00%	0.00%	0.63%	-3.20%	-1.78%	-2.05%	5.95%	6.04%	6.04%
364 days	reported Thursday/Friday	4.40%	0.00%	0.26%	0.26%	1.85%	-2.64%	-2.50%	-1.99%	7.04%	7.20%	7.08%
Government Inscribed Stock												
GIS 2Y 2022-24	GIS auctions usually monthly reported Thursday/Friday	5.00%	0.00%	0.00%	0.00%	-0.22%	-3.50%			8.50%	8.04%	7.90%
GIS 4Y 2022-26		5.74%	0.00%	0.00%	0.00%	0.00%	-4.10%			-	9.84%	-
GIS 5Y 2022-27		6.38%	0.00%	0.00%	0.00%	0.00%	-3.32%			9.70%	-	-
GIS 7Y 2022-29		6.20%	0.00%	0.00%	0.00%	-0.50%	-3.60%			-	-	-
GIS 8Y 2022-30		6.45%	0.00%	0.00%	0.00%	-0.37%	6.45%			9.90%	-	-
GIS 9Y 2022-31		6.70%	0.00%	0.00%	0.00%	-0.29%	-3.20%			9.90%	11.82%	10.55%
GIS 10Y 2022-32		6.80%	0.00%	0.00%	0.00%	-0.20%	-3.10%			9.90%	-	-
Kina Facility Rate		3.00%	0.00%	0.00%	0.00%	0.00%	0.00%	-	-	3.00%	3.00%	5.50%
Ten year Government Bond yields												
United States		2.57%	0.61%	-0.08%	-0.22%	-0.31%	1.06%	0.67%	0.83%	1.51%	0.91%	1.92%
United Kingdom		1.81%	0.61%	-0.06%	-0.13%	-0.39%	0.84%	0.62%	0.64%	0.97%	0.20%	0.82%
Australia		3.06%	0.63%	0.00%	-0.30%	-0.50%	1.39%	0.82%	1.17%	1.67%	0.97%	1.37%
New Zealand		3.41%	0.66%	-0.01%	-0.18%	-0.22%	1.02%	0.64%	0.83%	2.39%	0.99%	1.65%
France		1.35%	0.59%	-0.03%	-0.26%	-0.58%	1.15%	0.94%	0.78%	0.20%	-0.34%	0.12%
Japan		0.19%	0.71%	0.00%	-0.01%	-0.04%	0.12%	0.01%	0.15%	0.07%	0.02%	-0.01%
Australia	RBA Cash Rate	1.35%		0.00%	0.00%	0.50%	1.25%	0.75%	0.00%	0.10%	0.10%	0.75%
PNG CPI Index	Latest 12 mth % change	5.70%								4.60%	3.10%	4.00%
Currencies												
PGK/USD		0.2840	0.00%	0.00%	0.00%	0.00%	-0.35%	0.00%	-0.35%	0.00%	-2.90%	-1.18%
PGK/AUD		0.4063	0.67%	0.25%	-1.17%	-2.24%	3.44%	8.56%	-3.36%	6.19%	-11.68%	-0.48%
PGK/GBP		0.2332	0.80%	0.13%	-1.69%	-0.60%	10.42%	8.09%	2.41%	1.00%	-6.57%	-4.40%
PGK/NZD		0.4510	0.79%	0.27%	-1.01%	-1.16%	8.05%	11.85%	-2.13%	5.78%	-9.52%	-1.45%
PGK/JPY		37.640	0.78%	-0.34%	-2.76%	-2.11%	14.72%	11.97%	5.43%	11.64%	-7.87%	-2.68%
AUD/USD		0.6990	0.30%	-0.27%	1.17%	2.28%	-3.68%	-7.89%	3.10%	-5.83%	9.94%	-0.71%
USD/JPY		132.510	0.79%	-0.37%	-2.78%	-2.12%	15.11%	11.96%	5.79%	11.63%	-5.12%	-1.53%
EUR/USD		1.0219	0.11%	0.05%	0.20%	-2.10%	-9.64%	-6.38%	-1.24%	-8.00%	9.68%	-1.94%
GBP/USD		1.2182	0.17%	-0.11%	1.76%	0.63%	-9.72%	-7.49%	-2.69%	-0.98%	3.90%	3.37%
Equity Indices												
Papua New Guinea												
KSI Index		6,279.62	1.00%	0.00%	-0.01%	0.25%	7.13%	1.51%	5.28%	-3.09%	-3.42%	21.05%
KSI Home Index		15,356.56	0.73%	0.00%	0.00%	0.00%	6.71%	10.08%	-3.06%	8.11%	1.50%	14.95%
Australia												
All Ordinaries		7,212.96	0.46%	0.55%	2.95%	6.12%	-7.28%	-13.39%	0.13%	13.55%	0.71%	19.14%
S&P/ASX 100		5,847.36	0.50%	0.80%	2.96%	5.53%	-4.90%	-11.65%	1.41%	13.28%	-2.06%	18.88%
S&P/ASX 20		3,914.60	0.43%	0.74%	2.77%	5.09%	-3.54%	-11.32%	3.21%	12.14%	-1.49%	15.34%
S&P/ASX 50		6,810.20	0.47%	0.82%	2.79%	5.09%	-3.99%	-11.12%	2.31%	12.37%	-4.86%	19.07%
S&P/ASX 50 Accumulation		82,681.30	0.50%	0.82%	2.79%	5.09%	-1.77%	-10.55%	4.00%	17.00%	-1.94%	24.43%
S&P/ASX Midcap 50		8,806.60	0.42%	0.64%	4.06%	8.38%	-9.82%	-14.95%	-3.46%	18.46%	14.48%	17.68%
S&P/ASX Small Ordinaries		2,936.00	0.33%	-0.71%	3.23%	8.70%	-16.81%	-20.79%	-5.06%	14.24%	6.62%	17.88%
S&P/ASX 200		6,992.97	0.47%	0.69%	2.99%	5.75%	-6.07%	-12.42%	0.74%	13.02%	-1.45%	18.38%
S&P/ASX 200 Accumulation		82,593.16	0.51%	0.69%	2.99%	5.76%	-4.09%	-11.90%	2.24%	17.23%	1.40%	23.40%
S&P/ASX 300		6,977.18	0.47%	0.63%	2.99%	5.87%	-6.40%	-12.73%	0.60%	13.38%	-1.10%	18.77%
S&P/ASX 200 Energy		10,437.80	0.80%	1.94%	6.23%	4.99%	32.12%	1.45%	25.09%	-1.97%	-29.93%	18.24%
S&P/ASX 200 Materials		15,727.40	0.28%	0.88%	4.73%	1.85%	-6.05%	-16.19%	11.87%	6.84%	13.37%	22.09%
S&P/ASX 200 Industrials		6,527.20	0.73%	0.86%	2.08%	2.86%	-1.78%	-2.18%	-3.84%	11.24%	-14.10%	22.62%
S&P/ASX 200 Consumer Discretionary		2,894.40	0.29%	-0.20%	-0.05%	5.60%	-18.00%	-15.08%	-10.59%	21.31%	8.63%	27.23%
S&P/ASX 200 Consumer Staples		13,575.10	0.65%	0.88%	1.48%	4.31%	0.23%	-3.40%	-1.42%	7.13%	3.57%	17.98%
S&P/ASX 200 Healthcare		43,322.60	0.55%	1.61%	1.81%	7.45%	-4.12%	-1.93%	-10.65%	7.98%	2.97%	41.23%
S&P/ASX 200 Financials		6,318.00	0.55%	0.22%	2.76%	8.41%	-3.34%	-14.87%	3.67%	20.20%	-9.00%	7.39%
S&P/ASX 200 Information Technology		1,535.20	0.24%	-0.42%	1.21%	12.69%	-28.18%	-27.19%	-14.04%	-2.79%	56.35%	31.81%
S&P/ASX 200 Telecommunication Services		1,449.80	0.36%	1.43%	2.47%	5.00%	-11.06%	-10.12%	-6.92%	28.46%	0.91%	22.31%
S&P/ASX 200 Utilities		7,980.30	0.84%	1.95%	2.12%	3.42%	19.24%	0.61%	12.72%	4.56%	-21.52%	10.09%
S&P/ASX 200 A-REIT		1,470.50	0.38%	-0.01%	3.74%	7.89%	-16.19%	-18.85%	-7.71%	21.61%	-7.99%	14.01%
S&P/ASX 200 Financial-x-A-REIT		7,046.70	0.55%	0.22%	2.76%	8.41%	-3.34%	-14.87%	3.67%	20.20%	-8.99%	7.39%
North American												
DJIA		32,798.40	0.42%	-0.14%	2.53%	5.47%	-9.74%	-11.25%	-4.57%	18.73%	7.25%	22.34%
S&P 500		4,118.63	0.40%	-0.28%	3.83%	7.67%	-13.59%	-16.45%	-4.95%	26.89%	16.26%	28.88%
NASDAQ		12,368.98	0.32%	-0.18%	4.98%	11.15%	-20.94%	-22.44%	-9.10%	21.39%	43.64%	35.23%
Toronto S&P/TSX		19,692.92	0.36%	0.00%	3.08%	3.49%	-7.21%	-13.84%	3.14%	21.74%	2.17%	19.13%
Europe												
FTSE		7,413.42	0.66%	-0.13%	1.47%	2.50%	0.39%	-4.61%	1.78%	14.30%	-14.34%	12.10%
DAX		13,479.63	0.28%	-0.03%	2.04%	5.53%	-15.14%	-11.31%	-9.25%	15.79%	3.55%	25.48%
CAC 40		6,436.86	0.41%	-0.18%	3.20%	8.10%	-10.01%	-11.07%	-6.89%	28.85%	-7.14%	26.37%
Asia												
Nikkei		27,993.35	0.55%	0.69%	1.06%	7.03%	-2.77%	-5.13%	-3.37%	4.91%	16.01%	18.20%
Hang Seng		20,165.84	0.21%	0.05%	-1.93%	-7.62%	-13.81%	-0.62%	-5.99%	-14.08%	-3.40%	9.07%
Shanghai		3,259.96	0.45%	0.21%	0.29%	-4.27%	-10.44%	-4.50%	-10.65%	4.80%	13.87%	22.30%
Sensex		58,115.50	0.65%	0.95%	4.21%	9.17%	-0.24%	-9.48%	0.54%	21.99%	15.75%	14.38%

Shading Key:

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█	2 standard deviation move up (5%)
█	1 standard deviation move up (33%)
█	1 standard deviation move down (33%)
█	2 standard deviation move down (5%)

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

02-Aug-22
Reporting closing prices for prior day

KFM Daily Market Report

		01-Aug-22	Movement for the period				Q2 2022	Q1 2022	2021	2020	2019	
			52 wk	Day	Week	Month						YTD
Indices												
MSCI World USD Index		2,749.26	0.35	0.11%	3.70%	7.06%	-14.93%	-16.60%	-5.53%	20.14%	14.06%	25.19%
MSCI World Net TR USD Index		8,379.85	0.36	0.11%	3.72%	7.14%	-14.10%	-15.26%	-5.15%	21.82%	15.90%	27.67%
MSCI ACWI-ex-Australia TR AUD Index		13,552.63	0.40	0.00%	3.16%	5.13%	-10.76%	-7.44%	-8.42%	29.58%	5.73%	27.97%
MSCI ACWI Net TR USD Index		332.58	0.33	0.11%	3.40%	6.38%	-14.51%	-14.72%	-5.36%	18.54%	16.25%	26.60%
MSCI ACWI Minimum Volatility USD		2,160.15	0.36	0.26%	2.10%	1.94%	-10.26%	-9.77%	-3.40%	11.95%	0.56%	18.50%
MSCI EM Asia Net TR USD Index		586.83	0.06	-0.05%	0.05%	-0.49%	-18.30%	-8.32%	-8.69%	-5.08%	28.38%	19.24%
MSCI EM Net TR USD Index		500.55	0.10	0.15%	0.88%	0.58%	-17.71%	-10.36%	-6.97%	-2.54%	18.31%	18.42%
VIX Volatility S&P500		22.84	0.37	7.08%	-2.23%	-17.04%	32.64%	39.64%	19.40%	-24.31%	65.09%	-45.79%
Commodities												
Light Crude WTI Futures	US\$/bbl	93.89	0.50	-4.80%	-2.91%	-13.41%	24.13%	5.46%	32.58%	55.89%	-20.54%	34.46%
Brent Crude	US\$/bbl	100.03	0.54	-9.07%	-4.87%	-11.87%	27.95%	6.39%	38.03%	50.93%	-21.52%	22.68%
Gold	US\$/oz	1,787.70	0.25	0.33%	2.91%	-0.77%	-2.41%	-7.51%	6.67%	-3.34%	24.42%	18.87%
Silver	US\$/oz	20.36	0.25	0.82%	11.10%	3.53%	-13.04%	-19.02%	7.34%	-11.35%	47.38%	15.32%
Copper	US\$/lb	3.54	0.19	-0.87%	5.60%	-1.71%	-20.77%	-21.91%	6.26%	27.05%	25.81%	6.31%
Iron Ore	US\$/mt	104.32	0.24	-1.89%	12.77%	-4.36%	-7.39%	-16.56%	24.13%	-27.05%	81.97%	20.45%
Malaysian Palm Oil* RM/tn		4,093	0.09	-6.02%	10.44%	-8.23%	-20.66%	-20.39%	23.88%	32.59%	27.95%	51.75%
LNG *Jap/Korea	US\$/mmBtu	44.83	0.81	6.17%	13.81%	15.91%	47.01%	9.81%	16.20%	113.25%	169.81%	-41.08%
ICCO Cocoa	US\$/mt	2,339	0.24	0.69%	-1.56%	3.27%	-7.18%	-13.55%	5.16%	-3.19%	2.48%	5.13%
ICO Coffee	US cents/lb	213	0.45	-1.84%	1.50%	-6.68%	-5.71%	3.18%	0.13%	76.30%	-1.12%	27.34%
Equities												
Domestic												
	PGK K			Arbitrage								
				PNGX								
				Percentage changes								
Bank South Pacific		12.68	0.27	0.00%	0.00%	0.00%	1.31%	2.90%	-1.63%	2.08%	1.87%	14.81%
Credit Corporation			0.96	0.00%	0.00%	0.00%	10.12%	15.63%	-4.76%	-1.18%	6.25%	18.52%
City Pharmacy			0.50	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	90.00%	-38.27%	24.62%
Kina Asset Management Limited			1.00	0.00%	0.00%	0.00%	1.01%	0.00%	1.01%	10.00%	-5.26%	0.00%
Kina Securities Limited		2.19	0.36	0.00%	-3.33%	-3.33%	-1.69%	0.00%	1.69%	-1.67%	-10.98%	27.17%
Steamship Trading Company		29.04		0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
Santos Limited		18.16	1.00	0.00%	0.00%			2.70%				
Australia												
A2 Milk Company Limited		4.54	0.16	0.00%	3.65%	-0.22%	-16.85%	-15.90%	-4.40%	-52.31%	-19.93%	38.57%
ANZ Banking Group Limited		22.74	0.19	-0.70%	0.53%	2.06%	-17.34%	-20.18%	0.33%	21.19%	-7.84%	0.70%
BSP Financial Group		5.15	0.58	3.00%	3.21%	5.53%	20.61%	3.13%	12.41%	-17.88%		
BHP Billiton Limited		39.10	0.19	1.09%	4.69%	-2.01%	-5.78%	-20.29%	24.70%	-2.19%	9.02%	13.70%
Boral Limited		2.89	0.08	-0.34%	6.25%	10.73%	-52.62%	-25.14%	-43.28%	23.23%	10.49%	-9.31%
Bougainville Copper Limited		0.30	0.00	-9.09%	-13.04%	-22.08%	-1.64%	-56.00%	145.90%	5.17%	-10.77%	103.13%
Bank of Queensland		7.45	0.30	-0.93%	0.40%	10.04%	-7.91%	-23.16%	7.29%	4.52%	6.76%	-25.26%
Brambles Limited		11.58	0.71	1.14%	0.87%	3.21%	8.94%	8.07%	-6.77%	0.28%	-9.56%	15.47%
Commonwealth Bank of Australia		101.08	0.60	0.31%	4.13%	10.53%	0.08%	-14.55%	4.72%	23.01%	2.77%	10.37%
CSL		294.91	0.69	1.75%	1.34%	7.32%	1.44%	0.34%	-7.76%	2.66%	2.69%	48.93%
Fortescue Mining		18.21	0.42	-0.71%	-0.22%	6.68%	-5.21%	-15.15%	7.55%	-18.01%	119.18%	155.13%
Horizon Oil Ltd		0.14	0.81	0.00%	12.00%	3.70%	52.17%	8.00%	35.87%	48.39%	-48.33%	20.00%
Kina Securities Ltd		0.89	0.49	1.14%	2.89%	8.54%	4.09%	-5.85%	0.00%	-5.00%	-39.60%	56.84%
Kina Petroleum Ltd		0.06		0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	-1.72%
Macquarie Group Ltd		179.90	0.42	-0.68%	3.27%	7.63%	-12.41%	-19.07%	-1.04%	48.32%	0.46%	26.88%
Mirvac Group		2.15	0.15	0.00%	2.38%	3.86%	-26.12%	-20.68%	-14.43%	10.23%	-16.98%	41.96%
National Australia Bank		30.58	0.61	-0.07%	2.38%	10.24%	6.03%	-15.33%	12.17%	27.61%	-8.24%	2.33%
Newcrest Mining Limited		19.27	0.07	-0.16%	-0.05%	-7.04%	-21.28%	-21.88%	9.23%	-5.04%	-14.78%	38.76%
Origin Energy Ltd		6.05	0.64	1.85%	6.89%	6.14%	15.46%	-8.03%	18.89%	10.08%	-43.67%	30.60%
Pilbara Minerals Ltd		2.80	0.47	1.08%	10.24%	23.89%	-12.50%	-28.44%	0.00%	267.82%	210.71%	-55.20%
Qbe Insurance Group Ltd		11.79	0.62	2.25%	2.25%	-0.92%	3.88%	5.65%	1.32%	33.06%	-33.77%	27.52%
Rio Tinto Limited		98.92	0.24	1.11%	1.83%	-1.81%	-1.19%	-13.78%	18.98%	-12.05%	13.38%	27.95%
ResMed Inc		34.53	0.54	0.94%	3.23%	10.18%	-3.49%	-5.34%	-9.39%	31.40%	24.34%	37.56%
Santos Limited		7.38	0.51	1.10%	5.58%	-0.94%	16.96%	-4.13%	22.66%	0.64%	-23.35%	49.27%
Steamship Trading Company		11.80	0.72	0.00%	0.00%	-1.67%	18.00%	18.93%	0.90%	1.52%	-21.20%	-33.16%
Suncorp Metway Limited		11.36	0.43	1.52%	0.53%	3.09%	2.62%	-1.26%	0.45%	13.66%	-24.85%	2.61%
Sydney Airport		8.72	1.00	0.00%	0.00%	0.00%	0.46%	0.00%	0.46%	35.41%	-25.98%	28.68%
Transurban Group		14.71	0.98	1.38%	3.08%	2.15%	6.44%	6.13%	-1.95%	1.17%	-8.38%	27.98%
Telstra Corporation Limited		3.97	0.45	2.06%	1.28%	2.06%	-5.02%	-2.78%	-5.26%	40.27%	-15.82%	24.21%
Treasury Wine Estates Limited		12.33	0.67	0.65%	5.29%	8.44%	-0.40%	-1.99%	-6.46%	31.70%	-42.12%	9.73%
Westpac Banking Corporation		21.66	0.35	0.70%	2.90%	10.12%	1.45%	-19.55%	13.54%	10.22%	-20.06%	-3.23%
Worley Limited		14.65	0.87	2.38%	6.01%	4.05%	37.82%	10.30%	21.45%	-7.48%	-24.95%	34.06%
Woolworths Limited		38.17	0.58	1.73%	1.90%	6.23%	0.42%	-4.46%	-1.97%	-3.31%	8.71%	22.91%
International												
iShare MSCI All Asia ex Japan	USD \$	67.41	0.05	-0.88%	-0.72%	-1.86%	-18.50%	-7.81%	-9.29%	-7.74%	22.19%	15.56%
Blackrock Int Equity Fund*	AUD \$	18.89	0.17	0.00%	1.91%	0.58%	-15.85%	-8.50%	-7.59%	24.76%	-0.61%	23.52%
Blackrock Australian Equity Fund*	AUD \$	1.67	0.20	0.00%	1.55%	-1.60%	-14.16%	-10.96%	-0.08%	11.82%	-2.28%	19.10%
Vanguard International Share*	AUD \$	2.66	0.31	0.00%	3.16%	4.15%	-14.09%	-8.11%	-9.25%	23.54%	-0.10%	22.72%
Vanguard FTSE World exUS	USD \$	51.58	0.21	-0.14%	2.14%	3.26%	-15.83%	-13.25%	-6.02%	5.00%	8.58%	17.92%
Vanguard FTSE Europe	USD \$	55.37	0.24	-0.16%	2.80%	4.75%	-18.86%	-15.19%	-8.73%	13.28%	2.80%	20.53%
iShares Core MSCI Europe	USD \$	47.16	0.24	-0.25%	2.77%	4.87%	-18.91%	-15.81%	-8.18%	13.42%	2.83%	20.66%
iShares Asia 50	USD \$	59.41	0.60	-1.49%	-2.83%	-4.33%	-22.40%	-8.58%	-10.36%	-12.17%	32.08%	19.35%
iShares MSCI Japan	USD \$	56.87	0.22	1.28%	3.99%	7.20%	-15.07%	-14.25%	-7.99%	-0.89%	14.04%	16.87%
Acadian Global Managed Volatility Equity Fund		1.52	0.09	0.44%	1.52%	-5.17%	-11.62%	-2.24%	-4.12%	10.44%	-11.46%	8.12%
Lazard Global Managed Volatility Fund - Australia*		0.99	0.08	0.06%	1.57%	-14.69%	-16.45%	-0.19%	-1.62%	19.66%	-22.67%	14.95%
Robeco Emerging Conservative Equity Fund - Australia		1.29	0.06	-0.11%	1.20%	-4.06%	-12.41%	-2.96%	-5.17%	13.49%	-15.41%	10.42%

*Lazard performance since inception 28.02.17

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