

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

Reporting closing prices for prior day

KFM Daily Market Report

		Closing prices	52	Movement for the period				2022	2022	2021	2020	2019
		11-Aug-22	wk	Day	Week	Month	YTD	Q2 2022	Q1 2022	2021	2020	2019
Interest Rates												
Central Bank Bills												
28 days	C-bill auctions on Wednesday; reported Thursday/Friday	1.58%		0.13%	0.13%	0.34%	0.29%	-0.06%	-0.21%	1.29%	1.33%	1.39%
60 days		2.03%		0.00%	0.00%	0.37%	0.04%	-0.11%	-0.17%	1.99%	2.07%	2.30%
90 days		2.06%	0.00	0.00%	0.00%	0.42%	0.11%	-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%	4.55%	4.55%	4.55%
Treasury Bills												
182 days	Tbill auctions are irregular Wednesdays	1.21%	0.02	0.00%	0.00%	0.00%	-3.08%	-1.12%	-2.02%	4.29%	4.41%	4.68%
273 days		2.81%	0.00	0.00%	0.06%	0.06%	-3.14%	-1.78%	-2.05%	5.95%	6.04%	6.04%
364 days	reported Thursday/Friday	4.39%		0.00%	-0.01%	1.09%	-2.65%	-2.50%	-1.99%	7.04%	7.20%	7.08%
Government Inscribed Stock												
GIS 2Y 2022-24	GIS auctions usually monthly	5.00%		0.00%	0.00%	-0.22%	-3.50%			8.50%	8.04%	7.90%
GIS 4Y 2022-26	reported Thursday/Friday	5.74%		0.00%	0.00%	0.00%	-4.10%			-	9.84%	-
GIS 5Y 2022-27		6.38%		0.00%	0.00%	0.00%	-3.32%			9.70%	-	-
GIS 7Y 2022-29		6.20%		0.00%	0.00%	-0.50%	-3.60%			-	-	-
GIS 8Y 2022-30		6.45%		0.00%	0.00%	-0.37%	6.45%			9.90%	-	-
GIS 9Y 2022-31		6.70%		0.00%	0.00%	-0.29%	-3.20%			9.90%	11.82%	10.55%
GIS 10Y 2022-32		6.80%		0.00%	0.00%	-0.20%	-3.10%			9.90%	-	-
Kina Facility Rate												
		3.00%		0.00%	0.00%	0.00%	0.00%			3.00%	3.00%	5.50%
Ten year Government Bond yields												
United States		2.89%	0.74	0.11%	0.20%	-0.07%	1.38%	0.67%	0.83%	1.51%	0.91%	1.92%
United Kingdom		2.06%	0.72	0.11%	0.17%	-0.04%	1.09%	0.62%	0.64%	0.97%	0.20%	0.82%
Australia		3.29%	0.71	0.04%	0.15%	-0.12%	1.62%	0.82%	1.17%	1.67%	0.97%	1.37%
New Zealand		3.45%	0.68	0.11%	0.05%	-0.23%	1.06%	0.64%	0.83%	2.39%	0.99%	1.65%
France		1.54%	0.66	0.08%	0.18%	-0.25%	1.34%	0.94%	0.78%	0.20%	-0.34%	0.12%
Japan		0.19%	0.72	0.00%	0.01%	-0.05%	0.12%	0.01%	0.15%	0.07%	0.02%	-0.01%
Australia RBA Cash Rate												
		1.85%		0.00%	0.00%	0.50%	1.75%	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		0.4013	0.57	-1.79%	-2.10%	-4.54%	2.16%	8.56%	-3.36%	6.19%	-11.68%	-0.48%
PGK/GBP		0.2329	0.79	-1.02%	-0.26%	-2.88%	10.27%	8.09%	2.41%	1.00%	-6.57%	-4.40%
PGK/NZD		0.4437	0.69	-1.81%	-2.20%	-4.46%	6.30%	11.85%	-2.13%	5.78%	-9.52%	-1.45%
PGK/JPY		37.810	0.80	-1.41%	-0.18%	-3.86%	15.24%	11.97%	5.43%	11.64%	-7.87%	-2.68%
AUD/USD		0.7077	0.40	1.81%	2.15%	4.75%	-2.48%	-7.89%	3.10%	-5.83%	9.94%	-0.71%
USD/JPY		133.120	0.81	-1.40%	-0.20%	-3.86%	15.64%	11.96%	5.79%	11.63%	-5.12%	-1.53%
EUR/USD		1.0282	0.14	0.68%	1.09%	2.61%	-9.08%	-6.38%	-1.24%	-8.00%	9.68%	-1.94%
GBP/USD		1.2193	0.18	0.99%	0.23%	2.92%	-9.64%	-7.49%	-2.69%	-0.98%	3.90%	3.37%
Equity Indices												
Papua New Guinea												
KSi Index		6,280.23	1.00	0.01%	0.01%	0.00%	7.14%	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		7,325.37	0.54	1.20%	1.64%	6.96%	-5.83%	-13.39%	0.13%	13.55%	0.71%	19.14%
S&P/ASX 100		5,893.77	0.55	1.04%	1.21%	5.80%	-4.14%	-11.65%	1.41%	13.28%	-2.06%	18.88%
S&P/ASX 20		3,926.20	0.47	0.93%	1.07%	4.91%	-3.25%	-11.32%	3.21%	12.14%	-1.49%	15.34%
S&P/ASX 50		6,835.40	0.50	0.97%	0.99%	4.98%	-3.63%	-11.12%	2.31%	12.37%	-4.86%	19.07%
S&P/ASX 50 Accumulation		83,059.10	0.53	1.06%	1.08%	5.07%	-1.33%	-10.55%	4.00%	17.00%	-1.94%	24.43%
S&P/ASX Midcap 50		9,113.30	0.57	1.51%	2.54%	11.12%	-6.68%	-14.95%	-3.46%	18.46%	14.48%	17.68%
S&P/ASX Small Ordinaries		3,086.90	0.48	1.86%	3.40%	12.79%	-12.54%	-20.79%	-5.06%	14.24%	6.62%	17.88%
S&P/ASX 200		7,070.95	0.55	1.12%	1.38%	6.32%	-5.02%	-12.42%	0.74%	13.02%	-1.45%	18.38%
S&P/ASX 200 Accumulation		83,571.65	0.58	1.19%	1.45%	6.39%	-2.96%	-11.90%	2.24%	17.23%	1.40%	23.40%
S&P/ASX 300		7,065.26	0.55	1.14%	1.45%	6.54%	-5.21%	-12.73%	0.60%	13.38%	-1.10%	18.77%
S&P/ASX 200 Energy		10,149.40	0.73	0.50%	0.75%	3.94%	28.47%	1.45%	25.09%	-1.97%	-29.93%	18.24%
S&P/ASX 200 Materials		16,104.50	0.36	1.49%	4.31%	8.82%	-3.80%	-16.19%	11.87%	6.84%	13.37%	22.09%
S&P/ASX 200 Industrials		6,534.30	0.74	0.34%	-0.27%	3.59%	-1.67%	-2.18%	-3.84%	11.24%	-14.10%	22.62%
S&P/ASX 200 Consumer Discretionary		2,961.30	0.36	2.17%	1.64%	4.05%	-16.10%	-15.08%	-10.59%	21.31%	8.63%	27.23%
S&P/ASX 200 Consumer Staples		13,596.20	0.66	0.26%	0.55%	2.35%	0.39%	-3.40%	-1.42%	7.13%	3.57%	17.98%
S&P/ASX 200 Healthcare		43,573.30	0.58	1.16%	0.39%	1.86%	-3.56%	-1.93%	-10.65%	7.98%	2.97%	41.23%
S&P/ASX 200 Financials		6,402.40	0.61	1.01%	0.85%	8.23%	-2.05%	-14.87%	3.67%	20.20%	-9.00%	7.39%
S&P/ASX 200 Information Technology		1,573.30	0.27	1.27%	-2.39%	9.65%	-26.40%	-27.19%	-14.04%	-2.79%	56.35%	31.81%
S&P/ASX 200 Telecommunication Services		1,477.70	0.45	0.61%	0.00%	4.84%	-9.34%	-10.12%	-6.92%	28.46%	0.91%	22.31%
S&P/ASX 200 Utilities		7,986.00	0.85	-1.49%	-0.44%	4.46%	19.32%	0.61%	12.72%	4.56%	-21.52%	10.09%
S&P/ASX 200 A-REIT		1,464.10	0.37	2.01%	0.82%	6.74%	-16.55%	-18.85%	-7.71%	21.61%	-7.99%	14.01%
S&P/ASX 200 Financial-x-A-REIT		7,140.80	0.61	1.01%	0.85%	8.23%	-2.05%	-14.87%	3.67%	20.20%	-8.99%	7.39%
North American												
DJIA		33,336.67	0.50	0.08%	1.86%	8.84%	-8.26%	-11.25%	-4.57%	18.73%	7.25%	22.34%
S&P 500		4,207.27	0.48	-0.07%	1.33%	11.00%	-11.73%	-16.45%	-4.95%	26.89%	16.26%	28.88%
NASDAQ		12,779.91	0.39	-0.58%	0.47%	13.59%	-18.31%	-22.44%	-9.10%	21.39%	43.64%	35.23%
Toronto S&P/TSX		19,991.88	0.44	0.53%	2.12%	9.07%	-5.80%	-13.84%	3.14%	21.74%	2.17%	19.13%
Europe												
FTSE		7,465.91	0.73	-0.55%	0.24%	6.05%	1.10%	-4.61%	1.78%	14.30%	-14.34%	12.10%
DAX		13,694.51	0.33	-0.05%	0.23%	9.38%	-13.79%	-11.31%	-9.25%	15.79%	3.55%	25.48%
CAC 40		6,544.67	0.47	0.33%	0.48%	10.64%	-8.50%	-11.07%	-6.89%	28.85%	-7.14%	26.37%
Asia												
Nikkei		27,819.33	0.52	0.00%	-0.40%	4.41%	-3.38%	-5.13%	-3.37%	4.91%	16.01%	18.20%
Hang Seng		20,082.43	0.21	2.40%	-0.45%	-3.22%	-14.17%	-0.62%	-5.99%	-14.08%	-3.40%	9.07%
Shanghai		3,281.67	0.48	1.60%	2.90%	0.00%	-9.84%	4.50%	-10.65%	4.80%	13.87%	22.30%
Sensex		59,332.60	0.77	0.88%	1.77%	11.08%	1.85%	-9.48%	0.54%	21.99%	15.75%	14.38%

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52	52 week high (green = 1), low (red = 0) or shaded in-between
%	2 standard deviation move up (5%)
%	1 standard deviation move up (33%)
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%	2 standard deviation move down (5%)

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

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		11-Aug-22	52 wk	Movement for the period				Q2 2022	Q1 2022	2021	2020	2019	
			Day	Week	Month	YTD							
Indices													
MSCI World USD Index		2,802.23	0.42	-0.04%	1.47%	11.16%	-13.29%	-16.60%	-5.53%	20.14%	14.06%	25.19%	
MSCI World Net TR USD Index		8,546.52	0.44	-0.01%	1.52%	11.26%	-12.39%	-15.26%	-5.15%	21.82%	15.90%	27.67%	
MSCI ACWI-ex-Australia TR AUD Index		13,604.77	0.42	0.41%	-0.45%	5.09%	-10.42%	-7.44%	-8.42%	29.58%	5.73%	27.97%	
MSCI ACWI Net TR USD Index		339.20	0.41	0.18%	1.57%	10.58%	-12.81%	-14.72%	-5.36%	18.54%	16.25%	26.60%	
MSCI ACWI Minimum Volatility USD		2,180.63	0.41	-0.17%	1.24%	4.86%	-9.40%	-9.77%	-3.40%	11.95%	0.56%	18.50%	
MSCI EM Asia Net TR USD Index		594.55	0.10	2.13%	1.19%	2.76%	-17.22%	-8.32%	-8.69%	-5.08%	28.38%	19.24%	
MSCI EM Net TR USD Index		510.60	0.16	1.73%	2.03%	5.27%	-16.06%	-10.36%	-6.97%	-2.54%	18.31%	18.42%	
VIX Volatility S&P500		20.20	0.24	2.33%	-5.78%	-23.48%	17.31%	39.64%	19.40%	-24.31%	65.09%	-45.79%	
Commodities													
Light Crude WTI Futures		94.34	0.50	2.62%	6.55%	-1.50%	24.72%	5.46%	32.58%	55.89%	-20.54%	34.46%	
Brent Crude		99.60	0.54	2.26%	5.82%	0.50%	27.40%	6.39%	38.03%	50.93%	-21.52%	22.68%	
Gold		1,807.20	0.30	-0.36%	0.02%	5.94%	-1.34%	-7.51%	6.67%	-3.34%	24.42%	18.87%	
Silver		20.35	0.24	-1.89%	1.13%	11.65%	-13.09%	-19.02%	7.34%	-11.35%	47.38%	15.32%	
Copper		3.71	0.28	1.56%	6.46%	15.41%	-17.10%	-21.91%	6.26%	27.05%	25.81%	6.31%	
Iron Ore		103.50	0.29	0.00%	-3.10%	0.93%	-8.12%	-16.56%	24.13%	-27.05%	81.97%	20.45%	
Malaysian Palm Oil* RM/tn		4,300	0.13	2.60%	9.14%	18.03%	-16.65%	-20.39%	23.88%	32.59%	27.95%	51.75%	
LNG *Jap/Korea		45.34	0.82	1.40%	1.64%	15.61%	48.66%	9.10%	16.20%	113.25%	169.81%	-41.08%	
ICCO Cocoa		2,409	0.36	0.46%	2.55%	9.60%	-4.40%	-13.55%	5.16%	-3.19%	2.48%	5.13%	
ICO Coffee		224	0.57	1.59%	2.12%	12.42%	-0.95%	3.18%	0.13%	76.30%	-1.12%	27.34%	
Equities													
Domestic													
				Percentage changes									
PGK K													
Arbitrage													
PNGX													
Bank South Pacific		12.40	0.27	-0.08%	-0.16%	-0.08%	1.22%	2.90%	-1.63%	2.08%	1.87%	14.81%	
Credit Corporation		1.85	0.96	0.00%	0.00%	0.00%	10.12%	15.63%	-4.76%	-1.18%	6.25%	18.52%	
City Pharmacy		0.95	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		3.00	0.55	3.45%	3.45%	0.00%	1.69%	0.00%	1.69%	-1.67%	-10.98%	27.17%	
Steamship Trading Company		30.28		0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	
Santos Limited		17.74	1.60	0.00%	0.00%			2.70%					
Australia													
A2 Milk Company Limited		4.88	0.26	2.52%	-2.98%	7.73%	-10.62%	-15.90%	-4.40%	-52.31%	-19.93%	38.57%	
ANZ Banking Group Limited		23.90	0.36	1.88%	4.92%	8.98%	-13.12%	-20.18%	0.33%	21.19%	-7.84%	0.70%	
BSP Financial Group		4.90	0.45	0.00%	0.00%	0.00%	14.75%	3.13%	12.41%	-17.88%			
BHP Billiton Limited		39.15	0.20	2.22%	2.57%	4.68%	-5.66%	-20.29%	24.70%	-2.19%	9.02%	13.70%	
Boral Limited		2.99	0.11	3.10%	2.05%	14.56%	-50.98%	-25.14%	-43.28%	23.23%	10.49%	-9.31%	
Bougaville Copper Limited		0.33	0.09	3.13%	13.79%	-2.94%	8.20%	-56.00%	145.90%	5.17%	-10.77%	103.13%	
Bank of Queensland		7.62	0.35	1.20%	1.20%	9.33%	-5.81%	-23.16%	7.29%	4.52%	6.76%	-25.26%	
Brambles Limited		11.58	0.71	-0.34%	-1.11%	3.21%	8.94%	8.07%	-6.77%	0.28%	-9.56%	15.47%	
Commonwealth Bank of Australia		100.85	0.59	-0.15%	-0.93%	8.18%	-0.15%	-14.55%	4.72%	23.01%	2.77%	10.37%	
CSL		295.10	0.69	0.94%	0.17%	-0.37%	1.51%	0.34%	-7.76%	2.66%	2.69%	48.93%	
Fortescue Mining		19.08	0.58	1.33%	8.04%	9.59%	-0.68%	-15.15%	7.55%	-18.01%	119.18%	155.13%	
Horizon Oil Ltd		0.14	0.81	3.70%	3.70%	7.69%	52.17%	8.00%	35.87%	48.39%	-48.33%	20.00%	
Kina Securities Ltd		0.89	0.55	2.30%	2.30%	2.89%	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		179.56	0.37	1.91%	2.08%	5.01%	-12.58%	-19.07%	-1.04%	48.32%	0.46%	26.88%	
Mirvac Group		2.17	0.16	3.83%	3.33%	6.90%	-25.43%	-20.68%	-14.43%	10.23%	-16.98%	41.96%	
National Australia Bank		30.53	0.60	1.03%	-1.20%	7.88%	5.86%	-15.33%	12.17%	27.61%	-8.24%	2.33%	
Newcrest Mining Limited		19.33	0.08	-0.67%	1.68%	0.68%	-21.04%	-21.88%	9.23%	-5.04%	-14.78%	38.76%	
Origin Energy Ltd		6.07	0.64	-0.82%	0.83%	9.76%	15.84%	-8.03%	18.89%	10.08%	-43.67%	30.60%	
Pilbara Minerals Ltd		3.11	0.62	4.36%	12.27%	26.94%	-2.81%	-28.44%	0.00%	267.82%	210.71%	-55.20%	
Qbe Insurance Group Ltd		12.54	0.90	3.29%	5.73%	7.27%	10.48%	5.65%	1.32%	33.06%	-33.77%	27.52%	
Rio Tinto Limited		95.28	0.19	-3.93%	-0.02%	-0.76%	-4.82%	-13.78%	18.98%	-12.05%	13.38%	27.95%	
ResMed Inc		34.62	0.55	1.38%	0.76%	6.59%	-3.24%	-5.34%	-9.39%	31.40%	24.34%	37.56%	
Santos Limited		7.12	0.42	2.30%	1.71%	2.01%	12.84%	-4.13%	22.66%	0.64%	-23.35%	49.27%	
Steamship Trading Company		12.15	0.81	0.00%	2.97%	1.08%	21.50%	18.93%	0.90%	1.52%	-21.20%	-33.16%	
Suncorp Metway Limited		11.59	0.51	1.22%	1.13%	4.32%	4.70%	-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		14.54	0.91	-0.14%	-1.22%	1.54%	5.21%	6.13%	-1.95%	1.17%	-8.38%	27.98%	
Telstra Corporation Limited		3.96	0.43	-1.25%	-1.00%	0.76%	-5.26%	-2.78%	-5.26%	40.27%	-15.82%	24.21%	
Treasury Wine Estates Limited		12.49	0.73	1.46%	0.64%	8.61%	0.89%	-1.99%	-6.46%	31.70%	-42.12%	9.73%	
Westpac Banking Corporation		22.48	0.47	1.26%	2.88%	12.74%	5.29%	-19.55%	13.54%	10.22%	-20.06%	-3.23%	
Worley Limited		14.35	0.83	1.06%	0.21%	7.25%	35.00%	10.30%	21.45%	-7.48%	-24.95%	34.06%	
Woolworths Limited		38.02	0.56	-0.05%	0.88%	2.31%	0.03%	-4.46%	-1.97%	-3.31%	8.71%	22.91%	
International													
iShare MSCI All Asia ex Japan		USD \$	68.66	0.10	0.53%	0.62%	3.22%	-16.99%	-7.81%	-9.29%	-7.74%	22.19%	15.56%
Blackrock Int Equity Fund*		AUD \$	19.19	0.24	0.41%	-0.88%	5.49%	-14.49%	-8.50%	-7.59%	24.76%	-0.61%	23.52%
Blackrock Australian Equity Fund*		AUD \$	1.69	0.27	-0.53%	0.33%	5.84%	-12.81%	-10.96%	-0.08%	11.82%	-2.28%	19.10%
Vanguard International Share*		AUD \$	2.66	0.31	-0.38%	-0.83%	5.08%	-14.09%	-8.11%	-9.25%	23.54%	-0.10%	22.72%
Vanguard FTSE World exUS		USD \$	52.27	0.25	0.15%	1.42%	8.58%	-14.70%	-13.25%	-6.02%	5.00%	8.58%	17.92%
Vanguard FTSE Europe		USD \$	56.01	0.27	-0.16%	1.01%	10.74%	-17.92%	-15.19%	-8.73%	13.28%	2.80%	20.53%
iShares Core MSCI Europe		USD \$	47.70	0.27	-0.10%	0.93%	10.85%	-17.98%	-15.81%	-8.18%	13.42%	2.83%	20.66%
iShares Asia 50		USD \$	60.42	0.04	0.95%	-0.53%	1.09%	-21.08%	-8.58%	-10.36%	-12.17%	32.08%	19.35%
iShares MSCI Japan		USD \$	56.29	0.19	-0.04%	1.15%	7.81%	-15.93%	-14.25%	-7.99%	-0.89%	14.04%	16.87%
Acadian Global Managed Volatility Equity Fund		1.51	0.07	-0.61%	-1.17%	0.61%	-12.01%	-2.24%	-4.12%	10.44%	-11.46%	8.12%	
Lazard Global Managed Volatility Fund - Australia*		0.98	0.04	-0.62%	-1.14%	-0.26%	-17.24%	-0.19%	-1.62%	19.66%	-22.67%	14.95%	
Robeco Emerging Conservative Equity Fund - Australia		1.29	0.09	0.15%	1.16%	0.52%	-11.79%	-2.96%	-5.17%	13.49%	-15.41%	10.42%	

*Lazard performance since inception 28.02.17

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