

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	52 wk	Movement for the period				Q2 2022	Q1 2022	2021	2020	2019
		05-Sep-22		Day	Week	Month	YTD					
Interest Rates												
Central Bank Bills												
28 days		1.57%		Change to today's price from closing prices of prior period						For interest rates, rate at end of each respective year reported.		
60 days		2.03%		0.00%	-0.02%	0.12%	0.28%	-0.06%	-0.21%	1.29%	1.33%	1.39%
90 days		2.05%	0.00	0.00%	0.00%	0.00%	0.04%	-0.11%	-0.17%	1.99%	2.07%	2.30%
182 days		4.55%		0.00%	-0.01%	-0.01%	0.10%	-0.20%	-0.11%	1.95%	2.04%	2.50%
Treasury Bills												
182 days		1.21%	0.02	0.00%	0.00%	0.00%	-3.08%	-1.12%	-2.02%	4.29%	4.41%	4.68%
273 days		2.80%	0.00	0.00%	0.00%	0.05%	-3.15%	-1.78%	-2.05%	5.95%	6.04%	6.04%
364 days		4.18%		0.00%	-0.09%	-0.22%	-2.86%	-2.50%	-1.99%	7.04%	7.20%	7.08%
Government Inscribed Stock												
GIS 2Y 2022-24		4.84%		0.00%	0.00%	-0.16%	-3.66%			8.50%	8.04%	7.90%
GIS 4Y 2022-26		5.35%		0.00%	0.00%	-0.39%	-4.49%			-	9.84%	-
GIS 5Y 2022-27		5.60%		0.00%	0.00%	-0.78%	-4.10%			9.70%	-	-
GIS 7Y 2022-29		6.20%		0.00%	0.00%	0.00%	-3.60%			-	-	-
GIS 8Y 2022-30		6.44%		0.00%	0.00%	-0.01%	6.44%			9.90%	-	-
GIS 9Y 2022-31		6.67%		0.00%	0.00%	-0.03%	-3.23%			9.90%	11.82%	10.55%
GIS 10Y 2022-32		6.92%		0.00%	0.00%	0.12%	-2.98%			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		3.19%	0.87	0.00%	0.09%	0.43%	1.68%	0.67%	0.83%	1.51%	0.91%	1.92%
United Kingdom		2.94%	1.00	0.02%	0.34%	0.99%	1.97%	0.62%	0.64%	0.97%	0.20%	0.82%
Australia		3.65%	0.82	0.00%	-0.02%	0.44%	1.98%	0.82%	1.17%	1.67%	0.97%	1.37%
New Zealand		4.00%	0.88	0.02%	0.02%	0.59%	1.61%	0.64%	0.83%	2.39%	0.99%	1.65%
France		2.19%	0.92	0.04%	0.07%	0.75%	1.99%	0.94%	0.78%	0.20%	-0.34%	0.12%
Japan		0.24%	0.90	-0.01%	-0.01%	0.06%	0.17%	0.01%	0.15%	0.07%	0.02%	-0.01%
Australia												
RBA Cash Rate		2.35%		0.50%	0.50%	0.50%	2.25%	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												
USD/PGK		0.2840	0.00	Percentage changes						Annual change Annual change within the year		
AUD/PGK		0.4184	0.92	0.00%	1.06%	2.20%	6.52%	8.56%	-3.36%	6.19%	-11.68%	-0.48%
GBP/PGK		0.2479	0.54	0.77%	1.89%	5.44%	17.38%	8.09%	2.41%	1.00%	-6.57%	-4.40%
NZD/PGK		0.4664	0.97	-0.49%	0.37%	2.53%	11.74%	11.85%	-2.13%	5.78%	-9.52%	-1.45%
JPY/PGK		39.880	1.00	0.08%	1.19%	3.77%	21.55%	11.97%	5.43%	11.64%	-7.87%	-2.68%
AUD/USD		0.6789	0.07	0.00%	-1.03%	-2.15%	-6.45%	-7.89%	3.10%	-5.83%	9.94%	-0.71%
JPY/USD		140.410	1.00	0.08%	1.18%	3.76%	21.97%	11.96%	5.79%	11.63%	-5.12%	-1.53%
EUR/USD		0.9892	0.00	-0.82%	-0.42%	-2.88%	-12.53%	-6.38%	-1.24%	-8.00%	9.68%	-1.94%
GBP/USD		1.1459	0.00	-0.74%	-1.82%	-5.18%	-15.08%	-7.49%	-2.69%	-0.98%	3.90%	3.37%
Equity Indices												
Papua New Guinea												
KSI Index		6,280.46	1.00	0.00%	0.01%	0.01%	7.15%	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		7,074.50	0.35	0.26%	-1.65%	-2.55%	-9.06%	-13.39%	0.13%	13.55%	0.71%	19.14%
S&P/ASX 100		5,730.57	0.37	0.33%	-1.70%	-2.21%	-6.80%	-11.65%	1.41%	13.28%	-2.06%	18.88%
S&P/ASX 20		3,824.60	0.33	0.49%	-2.09%	-2.37%	-5.75%	-11.32%	3.21%	12.14%	-1.49%	15.34%
S&P/ASX 50		6,646.30	0.32	0.31%	-1.83%	-2.34%	-6.30%	-11.12%	2.31%	12.37%	-4.86%	19.07%
S&P/ASX 50 Accumulation		81,979.40	0.45	0.44%	-0.74%	-0.78%	-2.61%	-10.55%	4.00%	17.00%	-1.94%	24.43%
S&P/ASX Midcap 50		8,859.80	0.45	0.44%	-0.87%	-1.39%	-9.28%	-14.95%	-3.46%	18.46%	14.48%	17.68%
S&P/ASX Small Ordinaries		2,871.70	0.26	0.32%	-1.12%	-4.91%	-18.63%	-20.79%	-5.06%	14.24%	6.62%	17.88%
S&P/ASX 200		6,852.22	0.36	0.34%	-1.63%	-2.40%	-7.96%	-12.42%	0.74%	13.02%	-1.45%	18.38%
S&P/ASX 200 Accumulation		82,078.33	0.47	0.47%	-0.68%	-1.02%	-4.69%	-11.90%	2.24%	17.23%	1.40%	23.40%
S&P/ASX 300		6,836.38	0.36	0.33%	-1.64%	-2.50%	-8.28%	-12.73%	0.60%	13.38%	-1.10%	18.77%
S&P/ASX 200 Energy		11,184.30	0.96	3.97%	0.18%	10.59%	41.57%	1.45%	25.09%	-1.97%	-29.93%	18.24%
S&P/ASX 200 Materials		15,405.40	0.22	1.94%	-6.26%	-3.81%	-7.97%	-16.19%	11.87%	6.84%	13.37%	22.09%
S&P/ASX 200 Industrials		6,444.40	0.62	-0.29%	-0.89%	-0.34%	-3.02%	-2.18%	-3.84%	11.24%	-14.10%	22.62%
S&P/ASX 200 Consumer Discretionary		2,827.10	0.23	-0.50%	-1.47%	-2.12%	-19.90%	-15.08%	-10.59%	21.31%	8.63%	27.23%
S&P/ASX 200 Consumer Staples		13,283.50	0.62	0.24%	1.45%	-2.46%	-1.92%	-3.40%	-1.42%	7.13%	3.57%	17.98%
S&P/ASX 200 Healthcare		42,645.80	0.49	-0.63%	-0.05%	-2.28%	-5.62%	-1.93%	-10.65%	7.98%	2.97%	41.23%
S&P/ASX 200 Financials		6,159.00	0.44	-0.40%	0.63%	-3.11%	-5.77%	-14.87%	3.67%	20.20%	-9.00%	7.39%
S&P/ASX 200 Information Technology		1,475.20	0.18	-0.84%	-0.46%	-7.08%	-30.99%	-27.19%	-14.04%	-2.79%	56.35%	31.81%
S&P/ASX 200 Telecommunication Services		1,414.60	0.26	-0.90%	-1.43%	-2.89%	-13.21%	-10.12%	-6.92%	28.46%	0.91%	22.31%
S&P/ASX 200 Utilities		7,395.80	0.62	0.17%	-4.46%	-8.72%	10.50%	0.61%	12.72%	4.56%	-21.52%	10.09%
S&P/ASX 200 A-REIT		1,372.30	0.19	-0.71%	-2.11%	-3.97%	-21.78%	-18.85%	-7.71%	21.61%	-7.99%	14.01%
S&P/ASX 200 Financial-x-A-REIT		6,869.30	0.44	-0.40%	0.62%	-3.11%	-5.77%	-14.87%	3.67%	20.20%	-8.99%	7.39%
North American												
DJIA		31,318.44	0.21	0.00%	-2.43%	-4.61%	-13.81%	-11.25%	-4.57%	18.73%	7.25%	22.34%
S&P 500		3,924.26	0.23	0.00%	-2.64%	-5.21%	-17.66%	-16.45%	-4.95%	26.89%	16.26%	28.88%
NASDAQ		11,630.86	0.18	0.00%	-3.22%	-8.02%	-25.66%	-22.44%	-9.10%	21.39%	43.64%	35.23%
Toronto S&P/TSX		19,270.85	0.25	0.00%	-2.85%	-2.03%	-9.20%	-13.84%	3.14%	21.74%	2.17%	19.13%
Europe												
FTSE		7,287.43	0.50	0.09%	-1.88%	-2.61%	-1.32%	-4.61%	1.78%	14.30%	-14.34%	12.10%
DAX		12,760.78	0.09	-2.22%	-1.03%	-6.77%	-19.67%	-11.31%	-9.25%	15.79%	3.55%	25.48%
CAC 40		6,093.22	0.19	-1.20%	-2.07%	-6.61%	-14.82%	-11.07%	-6.89%	28.85%	-7.14%	26.37%
Asia												
Nikkei		27,619.61	0.49	-0.11%	-0.93%	-2.23%	-4.07%	-5.13%	-3.37%	4.91%	16.01%	18.20%
Hang Seng		19,225.70	0.10	-1.16%	-3.98%	-4.09%	-17.83%	-0.62%	-5.99%	-14.08%	-3.40%	9.07%
Shanghai		3,199.91	0.38	0.42%	-1.26%	-1.14%	-12.08%	4.50%	-10.65%	4.80%	13.87%	22.30%
Sensex		59,245.98	0.76	0.75%	2.20%	0.67%	1.70%	-9.48%	0.54%	21.99%	15.75%	14.38%

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

		05-Sep-22	52 Movement for the period				Q2 2022	Q1 2022	2021	2020	2019		
			52 wk	Day	Week	Month						YTD	
Indices													
MSCI World USD Index		2,596.70	0.15	-0.33%	-2.70%	-5.87%	-19.65%	-16.60%	-5.53%	20.14%	14.06%	25.19%	
MSCI World Net TR USD Index		7,930.91	0.16	-0.32%	-2.64%	-5.71%	-18.70%	-15.26%	-5.15%	21.82%	15.90%	27.67%	
MSCI ACWI-ex-Australia TR AUD Index		13,177.28	0.28	0.45%	-1.50%	-2.86%	-13.24%	-7.44%	-8.42%	29.58%	5.73%	27.97%	
MSCI ACWI Net TR USD Index		315.84	0.14	-0.33%	-2.61%	-5.42%	-18.82%	-14.72%	-5.36%	18.54%	16.25%	26.60%	
MSCI ACWI Minimum Volatility USD		2,083.28	0.16	-0.22%	-1.70%	-3.73%	-13.45%	-9.77%	-3.40%	11.95%	0.56%	18.50%	
MSCI EM Asia Net TR USD Index		569.10	0.00	-0.62%	-2.19%	-3.37%	-20.77%	-8.32%	-8.69%	-5.08%	28.38%	19.24%	
MSCI EM Net TR USD Index		488.71	0.03	-0.43%	-2.38%	-3.06%	-19.66%	-10.36%	-6.97%	-2.54%	18.31%	18.42%	
VIX Volatility S&P500		25.99	0.51	2.04%	-0.84%	22.08%	50.93%	39.64%	19.40%	-24.31%	65.09%	-45.79%	
Commodities													
Light Crude WTI Futures	US\$/bbl	86.87	0.35	0.00%	-10.45%	-4.29%	14.85%	5.46%	32.58%	55.89%	-20.54%	34.46%	
Brent Crude	US\$/bbl	95.74	0.44	2.92%	-8.90%	-0.94%	22.46%	6.39%	38.03%	50.93%	-21.52%	22.68%	
Gold	US\$/oz	1,722.60	0.06	0.00%	-1.55%	-4.58%	-5.96%	-7.51%	6.67%	-3.34%	24.42%	18.87%	
Silver	US\$/oz	17.88	0.02	0.00%	-4.23%	-13.26%	-23.63%	-19.02%	7.34%	-11.35%	47.38%	15.32%	
Copper	US\$/lb	3.41	0.11	0.00%	-5.46%	-4.82%	-23.65%	-21.91%	6.26%	27.05%	25.81%	6.31%	
Iron Ore	US\$/mt	93.88	0.21	-1.16%	-7.38%	-9.31%	-16.66%	-16.56%	24.13%	-27.05%	81.97%	20.45%	
Malaysian Palm Oil* RM/tn		3,822	0.04	-0.21%	-6.25%	-7.57%	-25.92%	-20.39%	23.88%	32.59%	27.95%	51.75%	
LNG *Jap/Korea	US\$/mmBtu	55.25	0.71	0.00%	-19.54%	24.23%	81.16%	9.10%	16.20%	113.25%	169.81%	-41.08%	
ICCO Cocoa	US\$/mt	2,430	0.39	0.00%	0.04%	3.85%	-3.57%	-13.55%	5.16%	-3.19%	2.48%	5.13%	
ICO Coffee	US cents/lb	233	0.66	0.00%	-3.26%	9.82%	2.90%	3.18%	0.13%	76.30%	-1.12%	27.34%	
Equities													
Domestic													
	PGK K			Arbitrage									
				PNGX									
				Percentage changes									
Bank South Pacific		11.71	12.41	0.27	0.00%	0.00%	0.00%	1.31%	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		2.13	3.00	0.55	0.00%	3.45%	3.45%	1.69%	0.00%	1.69%	-1.67%	-10.98%	27.17%
Steamship Trading Company		27.49	35.46		0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
Santos Limited		19.05	19.10	1.00	0.00%	0.00%		2.70%					
Australia													
A2 Milk Company Limited			5.73	0.51	-1.72%	6.11%	15.06%	4.95%	-15.90%	-4.40%	-52.31%	-19.93%	38.57%
ANZ Banking Group Limited			22.63	0.19	-0.53%	0.85%	-1.22%	-17.74%	-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			37.91	0.13	3.18%	-10.14%	-3.09%	-8.65%	-20.29%	24.70%	-2.19%	9.02%	13.70%
Boral Limited			2.83	0.07	0.35%	-4.39%	-4.71%	-53.61%	-25.14%	-43.28%	23.23%	10.49%	-9.31%
Bouganville Copper Limited			0.31	0.00	-3.13%	0.00%	0.00%	1.64%	-56.00%	145.90%	5.17%	-10.77%	103.13%
Bank of Queensland			6.99	0.16	0.00%	1.16%	-7.05%	-13.60%	-23.16%	7.29%	4.52%	6.76%	-25.26%
Brambles Limited			12.26	0.78	-0.33%	-1.37%	8.21%	15.33%	8.07%	-6.77%	0.28%	-9.56%	15.47%
Commonwealth Bank of Australia			96.51	0.40	-0.45%	0.24%	-5.94%	-4.45%	-14.55%	4.72%	23.01%	2.77%	10.37%
CSL			294.80	0.69	-0.40%	0.19%	-0.28%	1.40%	0.34%	-7.76%	2.66%	2.69%	48.93%
Fortescue Mining			16.41	0.28	-4.59%	-13.13%	-13.45%	-14.58%	-15.15%	7.55%	-18.01%	119.18%	155.13%
Horizon Oil Ltd			0.15	0.93	0.00%	0.00%	15.38%	63.04%	8.00%	35.87%	48.39%	-48.33%	20.00%
Kina Securities Ltd			0.89	0.67	-3.26%	-1.11%	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			179.35	0.37	1.21%	3.04%	1.55%	-12.68%	-19.07%	-1.04%	48.32%	0.46%	26.88%
Mirvac Group			2.06	0.07	-0.96%	0.00%	-0.96%	-29.21%	-20.68%	-14.43%	10.23%	-16.98%	41.96%
National Australia Bank			30.34	0.58	-0.65%	1.68%	-1.20%	5.20%	-15.33%	12.17%	27.61%	-8.24%	2.33%
Newcrest Mining Limited			17.17	0.01	0.82%	-1.27%	-11.95%	-29.86%	-21.88%	9.23%	-5.04%	-14.78%	38.76%
Origin Energy Ltd			6.13	0.65	0.99%	-1.92%	0.99%	16.98%	-8.03%	18.89%	10.08%	-43.67%	30.60%
Pilbara Minerals Ltd			3.70	0.92	4.23%	6.02%	24.58%	15.63%	-28.44%	0.00%	267.82%	210.71%	-55.20%
Qbe Insurance Group Ltd			11.88	0.66	-1.16%	-2.54%	0.00%	4.67%	5.65%	1.32%	33.06%	-37.77%	27.52%
Rio Tinto Limited			91.77	0.11	1.75%	-4.69%	-7.83%	-8.33%	-13.78%	18.98%	-12.05%	13.38%	27.95%
ResMed Inc			31.71	0.32	-1.25%	-1.09%	-8.27%	-11.38%	-5.34%	-9.39%	31.40%	24.34%	37.56%
Santos Limited			7.97	0.71	3.10%	1.53%	13.05%	26.31%	-4.13%	22.66%	0.64%	-23.35%	49.27%
Steamship Trading Company			11.50	0.64	0.00%	0.00%	-5.35%	15.00%	18.93%	0.90%	1.52%	-21.20%	-33.16%
Suncorp Metway Limited			10.74	0.20	-1.29%	-0.46%	-3.33%	-2.98%	-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			13.81	0.64	0.07%	-0.50%	-5.09%	-0.07%	6.13%	-1.95%	1.17%	-8.38%	27.98%
Telstra Corporation Limited			3.89	0.30	-1.27%	-2.51%	-2.75%	-6.94%	-2.78%	-5.26%	40.27%	-15.82%	24.21%
Treasury Wine Estates Limited			13.18	0.89	0.15%	0.46%	6.38%	6.46%	-1.99%	-6.46%	31.70%	-42.12%	9.73%
Westpac Banking Corporation			21.35	0.31	-0.23%	0.38%	-3.26%	0.00%	-19.55%	13.54%	10.22%	-20.06%	-3.23%
Worley Limited			14.15	0.79	2.39%	-3.15%	-2.75%	33.11%	10.30%	21.45%	-7.48%	-24.95%	34.06%
Woolworths Limited			36.94	0.51	0.65%	1.12%	-3.37%	-2.82%	-4.46%	-1.97%	-3.31%	8.71%	22.91%
International													
iShare MSCI All Asia ex Japan	USD \$	65.60	0.00	0.00%	-2.03%	-3.43%	-20.69%	-7.81%	-9.29%	-7.74%	22.19%	15.56%	
Blackrock Int Equity Fund*	AUD \$	18.60	0.11	-0.74%	-1.49%	-3.84%	-17.15%	-8.50%	-7.59%	24.76%	-0.61%	23.52%	
Blackrock Australian Equity Fund*	AUD \$	1.68	0.24	0.23%	-2.65%	-1.07%	-13.49%	-10.96%	-0.08%	11.82%	-2.28%	19.10%	
Vanguard International Share*	AUD \$	2.57	0.17	0.00%	-1.94%	-3.29%	-16.84%	-8.11%	-9.25%	23.54%	-0.10%	22.72%	
Vanguard FTSE World exUS	USD \$	48.53	0.02	0.00%	-3.00%	-5.60%	-20.81%	-13.25%	-6.02%	5.00%	8.58%	17.92%	
Vanguard FTSE Europe	USD \$	50.16	0.00	0.00%	-3.78%	-8.95%	-26.49%	-15.19%	-8.73%	13.28%	2.80%	20.53%	
iShares Core MSCI Europe	USD \$	42.76	0.00	0.00%	-3.72%	-8.83%	-26.48%	-15.81%	-8.18%	13.42%	2.83%	20.66%	
iShares Asia 50	USD \$	57.43	0.00	0.00%	-2.88%	-4.06%	-24.99%	-8.58%	-10.36%	-12.17%	32.08%	19.35%	
iShares MSCI Japan	USD \$	52.37	0.01	0.00%	-2.82%	-5.28%	-21.79%	-14.25%	-7.99%	-0.89%	14.04%	16.87%	
Acadian Global Managed Volatility Equity Fund		1.50	0.05	-0.56%	-1.13%	-1.51%	-12.45%	-2.24%	-4.12%	10.44%	-11.46%	8.12%	
Lazard Global Managed Volatility Fund - Australia*		0.98	0.02	-0.64%	-1.47%	-1.47%	-17.55%	-0.19%	-1.62%	19.66%	-22.67%	14.95%	
Robeco Emerging Conservative Equity Fund - Australia		1.29	0.06	-0.47%	-0.59%	-0.07%	-12.29%	-2.96%	-5.17%	13.49%	-15.41%	10.42%	

*Lazard performance since inception 28.02.17

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