

# KFM Daily Market Report

## Shading Key:

<span style="background-color: #008000; color: white;">52</span>	52 week high (green = 1), low (red = 0) or shaded in-between
<span style="background-color: #00FF00; color: black;">%</span>	2 standard deviation move up (5%)
<span style="background-color: #FFFF00; color: black;">%</span>	1 standard deviation move up (33%)
<span style="background-color: #FFA500; color: black;">%</span>	1 standard deviation move down (33%)
<span style="background-color: #FF0000; color: white;">%</span>	2 standard deviation move down (5%)

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

## Daily Market Report

07-Sep-22

Reporting closing prices for prior day

		Closing prices 06-Sep-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;	1.57%										
60 days	reported Thursday/Friday	2.03%										
90 days		2.05%	0.00									
182 days		4.55%										
Treasury Bills												
182 days	Tbill auctions are irregular Wednesdays	1.21%	0.02									
273 days		2.80%	0.00									
364 days	reported Thursday/Friday	4.18%										
Government Inscribed Stock												
GIS 2Y 2022-24	GIS auctions usually monthly	4.84%										
GIS 4Y 2022-26	reported Thursday/Friday	5.35%										
GIS 5Y 2022-27		5.60%										
GIS 7Y 2022-29		6.20%										
GIS 8Y 2022-30		6.44%										
GIS 9Y 2022-31		6.67%										
GIS 10Y 2022-32		6.92%										
Kina Facility Rate												
		3.00%										
Ten year Government Bond yields												
United States		3.35%	0.94	0.16%	0.25%	0.57%	1.84%	0.67%	0.83%	1.51%	0.91%	1.92%
United Kingdom		3.10%	1.00	0.16%	0.40%	1.13%	2.13%	0.62%	0.64%	0.97%	0.20%	0.82%
Australia		3.65%	0.82	0.00%	0.05%	0.47%	1.98%	0.82%	1.17%	1.67%	0.97%	1.37%
New Zealand		4.01%	0.89	0.02%	0.04%	0.70%	1.63%	0.64%	0.83%	2.39%	0.99%	1.65%
France		2.23%	0.93	0.04%	0.10%	0.75%	2.03%	0.94%	0.78%	0.20%	-0.34%	0.12%
Japan		0.24%	0.92	0.01%	0.01%	0.07%	0.17%	0.01%	0.15%	0.07%	0.02%	-0.01%
Australia	RBA Cash Rate	2.35%		0.00%	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	0.00%	0.00%	0.00%	-0.35%	0.00%	-0.35%	0.00%	-2.90%	-1.18%
AUD/PGK		0.4179	0.91	-0.12%	1.56%	2.63%	6.39%	8.56%	-3.36%	6.19%	-11.68%	-0.48%
GBP/PGK		0.2453	0.51	-1.05%	1.07%	4.38%	16.15%	8.09%	2.41%	1.00%	-6.57%	-4.40%
NZD/PGK		0.4659	0.96	-0.11%	0.87%	2.98%	11.62%	11.85%	-2.13%	5.78%	-9.52%	-1.45%
JPY/PGK		40.070	1.00	0.48%	1.86%	4.46%	22.13%	11.97%	5.43%	11.64%	-7.87%	-2.68%
AUD/USD		0.6796	0.08	0.10%	-1.54%	-2.57%	-6.35%	-7.89%	3.10%	-5.83%	9.94%	-0.71%
JPY/USD		141.100	1.00	0.49%	1.88%	4.46%	22.57%	11.96%	5.79%	11.63%	-5.12%	-1.53%
EUR/USD		0.9956	0.03	0.65%	-0.45%	-2.47%	-11.96%	-6.38%	-1.24%	-8.00%	9.68%	-1.94%
GBP/USD		1.1578	0.05	1.04%	-1.09%	-4.20%	-14.20%	-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		7,055.92	0.34	-0.26%	-2.41%	-3.06%	-9.30%	-13.39%	0.13%	13.55%	0.71%	19.14%
S&P/ASX 100		5,706.11	0.34	-0.43%	-2.53%	-2.67%	-7.20%	-11.65%	1.41%	13.28%	-2.06%	18.88%
S&P/ASX 20		3,802.70	0.29	-0.57%	-2.78%	-2.63%	-6.29%	-11.32%	3.21%	12.14%	-1.49%	15.34%
S&P/ASX 50		6,611.60	0.29	-0.52%	-2.69%	-2.77%	-6.79%	-11.12%	2.31%	12.37%	-4.86%	19.07%
S&P/ASX 50 Accumulation		81,637.20	0.42	-0.42%	-1.50%	-1.12%	-3.02%	-10.55%	4.00%	17.00%	-1.94%	24.43%
S&P/ASX Midcap 50		8,873.70	0.46	0.16%	-1.59%	-2.03%	-9.13%	-14.95%	-3.46%	18.46%	14.48%	17.68%
S&P/ASX Small Ordinaries		2,879.50	0.27	0.27%	-1.81%	-5.63%	-18.41%	-20.79%	-5.06%	14.24%	6.62%	17.88%
S&P/ASX 200		6,826.54	0.34	-0.37%	-2.45%	-2.89%	-8.30%	-12.42%	0.74%	13.02%	-1.45%	18.38%
S&P/ASX 200 Accumulation		81,842.82	0.45	-0.29%	-1.44%	-1.43%	-4.96%	-11.90%	2.24%	17.23%	1.40%	23.40%
S&P/ASX 300		6,812.34	0.34	-0.35%	-2.46%	-3.00%	-8.61%	-12.73%	0.60%	13.38%	-1.10%	18.77%
S&P/ASX 200 Energy		11,240.60	0.97	0.50%	-0.74%	11.00%	42.28%	1.45%	25.09%	-1.97%	-29.93%	18.24%
S&P/ASX 200 Materials		15,297.70	0.19	-0.70%	-6.88%	-4.60%	-8.62%	-16.19%	11.87%	6.84%	13.37%	22.09%
S&P/ASX 200 Industrials		6,401.10	0.56	-0.67%	-2.07%	-1.82%	-3.68%	-2.18%	-3.84%	11.24%	-14.10%	22.62%
S&P/ASX 200 Consumer Discretionary		2,809.50	0.22	-0.62%	-2.77%	-4.05%	-20.40%	-15.08%	-10.59%	21.31%	8.63%	27.23%
S&P/ASX 200 Consumer Staples		13,223.20	0.59	-0.45%	0.18%	-2.71%	-2.37%	-3.40%	-1.42%	7.13%	3.57%	17.98%
S&P/ASX 200 Healthcare		42,483.50	0.47	-0.38%	-0.66%	-2.85%	-5.97%	-1.93%	-10.65%	7.98%	2.97%	41.23%
S&P/ASX 200 Financials		6,136.10	0.42	-0.37%	-0.25%	-2.68%	-6.12%	-14.87%	3.67%	20.20%	-9.00%	7.39%
S&P/ASX 200 Information Technology		1,485.10	0.19	0.67%	-1.60%	-8.01%	-30.53%	-27.19%	-14.04%	-2.79%	56.35%	31.81%
S&P/ASX 200 Telecommunication Services		1,415.60	0.26	0.07%	-1.55%	-4.51%	-13.15%	-10.12%	-6.92%	28.46%	0.91%	22.31%
S&P/ASX 200 Utilities		7,258.30	0.56	-1.86%	-6.42%	-9.66%	8.45%	0.61%	12.72%	4.56%	-21.52%	10.09%
S&P/ASX 200 A-REIT		1,372.90	0.19	0.04%	-2.81%	-5.07%	-21.75%	-18.85%	-7.71%	21.61%	-7.99%	14.01%
S&P/ASX 200 Financial-x-A-REIT		6,843.80	0.42	-0.37%	-0.25%	-2.68%	-6.12%	-14.87%	3.67%	20.20%	-8.99%	7.39%
North American												
DJIA		31,145.30	0.18	-0.55%	-2.03%	-4.97%	-14.29%	-11.25%	-4.57%	18.73%	7.25%	22.34%
S&P 500		3,908.19	0.21	-0.41%	-1.96%	-5.20%	-18.00%	-16.45%	-4.95%	26.89%	16.26%	28.88%
NASDAQ		11,544.91	0.17	-0.74%	-2.85%	-7.60%	-26.21%	-22.44%	-9.10%	21.39%	43.64%	35.23%
Toronto S&P/TSX		19,088.15	0.20	-0.95%	-2.18%	-2.50%	-10.06%	-13.84%	3.14%	21.74%	2.17%	19.13%
Europe												
FTSE		7,300.44	0.52	0.18%	-0.83%	-2.51%	-1.14%	-4.61%	1.78%	14.30%	-14.34%	12.10%
DAX		12,871.44	0.12	0.87%	-0.69%	-4.90%	-18.97%	-11.31%	-9.25%	15.79%	3.55%	25.48%
CAC 40		6,104.61	0.20	0.19%	-1.70%	-5.94%	-14.66%	-11.07%	-6.89%	28.85%	-7.14%	26.37%
Asia												
Nikkei		27,626.51	0.49	0.02%	-2.02%	-1.33%	-4.05%	-5.13%	-3.37%	4.91%	16.01%	18.20%
Hang Seng		19,202.73	0.10	-0.12%	-3.74%	-4.00%	-17.93%	-0.62%	-5.99%	-14.08%	-3.40%	9.07%
Shanghai		3,243.45	0.43	0.50%	0.50%	-0.12%	-10.89%	4.50%	-10.65%	4.80%	13.87%	22.30%
Sensex		59,196.99	0.75	-0.08%	-0.57%	0.58%	1.62%	-9.48%	0.54%	21.99%	15.75%	14.38%

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% 2 standard deviation move up (5%)
% 1 standard deviation move up (33%)
% 1 standard deviation move down (33%)
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						Day	Week	Month	YTD	Q2 2022	Q1 2022	2021	2020	2019	
Indices															
MSCI World USD Index				2,584.97	0.13	-0.45%	-2.28%	-5.78%	-20.01%	-16.60%	-5.53%	20.14%	14.06%	25.19%	
MSCI World Net TR USD Index				7,895.46	0.15	-0.45%	-2.22%	-5.61%	-19.07%	-15.26%	-5.15%	21.82%	15.90%	27.67%	
MSCI ACWI-ex-Australia TR AUD Index				13,211.76	0.29	0.26%	-0.47%	-2.61%	-13.01%	-7.44%	-8.42%	29.58%	5.73%	27.97%	
MSCI ACWI Net TR USD Index				314.49	0.12	-0.43%	-2.28%	-5.36%	-19.16%	-14.72%	-5.36%	18.54%	16.25%	26.60%	
MSCI ACWI Minimum Volatility USD				2,076.36	0.14	-0.33%	-1.66%	-4.13%	-13.74%	-9.77%	-3.40%	11.95%	0.56%	18.50%	
MSCI EM Asia Net TR USD Index				569.34	0.00	0.04%	-2.69%	-3.30%	-20.73%	-8.32%	-8.69%	-5.08%	28.38%	19.24%	
MSCI EM Net TR USD Index				487.42	0.03	-0.26%	-2.75%	-3.31%	-19.87%	-10.36%	-6.97%	-2.54%	18.31%	18.42%	
VIX Volatility S&P500				26.91	0.56	3.54%	2.67%	23.61%	56.27%	39.64%	19.40%	-24.31%	65.09%	-45.79%	
Commodities															
Light Crude WTI Futures		US\$/bbl	86.88	0.35		0.01%	-5.19%	-4.00%	14.86%	5.46%	32.58%	55.89%	-20.54%	34.46%	
Brent Crude		US\$/bbl	92.83	0.40		-3.04%	-6.53%	-3.61%	18.74%	6.39%	38.03%	50.93%	-21.52%	22.68%	
Gold		US\$/oz	1,712.90	0.03		-0.56%	-1.35%	-5.48%	-6.49%	-7.51%	6.67%	-3.34%	24.42%	18.87%	
Silver		US\$/oz	17.91	0.03		0.15%	-2.07%	-12.57%	-23.52%	-19.02%	7.34%	-11.35%	47.38%	15.32%	
Copper		US\$/lb	3.46	0.14		1.42%	-2.51%	-3.44%	-22.57%	-21.91%	6.26%	27.05%	25.81%	6.31%	
Iron Ore		US\$/mt	93.88	0.21		0.00%	-7.38%	-9.31%	-16.66%	-16.56%	24.13%	-27.05%	81.97%	20.45%	
Malaysian Palm Oil* RM/tn			3,705	0.01		-3.06%	-7.44%	-11.15%	-28.18%	-20.39%	23.88%	32.59%	27.95%	51.75%	
LNG *Jap/Korea		US\$/mmBtu	54.69	0.70		-1.00%	-6.90%	22.57%	79.34%	9.10%	16.20%	113.25%	169.81%	-41.08%	
ICCO Cocoa		US\$/mt	2,383	0.31		-1.93%	-1.61%	0.85%	-5.44%	-13.55%	5.16%	-3.19%	2.48%	5.13%	
ICO Coffee		US cents/lb	234	0.68		0.54%	-2.20%	9.94%	3.45%	3.18%	0.13%	76.30%	-1.12%	27.34%	
Equities															
				Percentage changes											
Domestic		PGK K	Arbitrage	PNGX											
Bank South Pacific				11.89	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				2.15	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				27.52	35.46		0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
Santos Limited				19.00	19.10	1.00	0.00%	0.00%			2.70%				
Australia															
A2 Milk Company Limited					5.67	0.50	-1.05%	-1.05%	10.96%	3.85%	-15.90%	-4.40%	-52.31%	-19.93%	38.57%
ANZ Banking Group Limited					22.59	0.19	-0.18%	0.09%	-0.48%	-17.88%	-20.18%	0.33%	21.19%	-7.84%	0.70%
BSP Financial Group					4.97	0.49	1.43%	1.43%	1.43%	16.39%	3.13%	12.41%	-17.88%		
BHP Billiton Limited					37.27	0.10	-1.69%	-10.73%	-3.99%	-10.19%	-20.29%	24.70%	-2.19%	9.02%	13.70%
Boral Limited					2.84	0.08	0.35%	-3.73%	-4.70%	-53.44%	-25.14%	-43.28%	23.23%	10.49%	-9.31%
Bougainville Copper Limited					0.32	0.07	1.61%	-1.56%	1.61%	3.28%	-56.00%	145.90%	5.17%	-10.77%	103.13%
Bank of Queensland					6.87	0.12	-1.72%	-1.29%	-7.54%	-15.08%	-23.16%	7.29%	4.52%	6.76%	-25.26%
Brambles Limited					12.05	0.72	-1.71%	-3.68%	5.06%	13.36%	8.07%	-6.77%	0.28%	-9.56%	15.47%
Commonwealth Bank of Australia					96.11	0.39	-0.41%	-0.46%	-5.10%	-4.84%	-14.55%	4.72%	23.01%	2.77%	10.37%
CSL					294.00	0.68	-0.27%	0.03%	-1.00%	1.13%	0.34%	-7.76%	2.66%	2.69%	48.93%
Fortescue Mining					16.44	0.28	0.18%	-13.25%	-13.25%	-14.42%	-15.15%	7.55%	-18.01%	119.18%	155.13%
Horizon Oil Ltd					0.15	0.93	0.00%	-3.23%	15.38%	63.04%	8.00%	35.87%	48.39%	-48.33%	20.00%
Kina Securities Ltd					0.90	0.74	1.12%	-3.74%	4.05%	5.26%	-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					178.18	0.35	-0.65%	1.72%	0.03%	-13.25%	-19.07%	-1.04%	48.32%	0.46%	26.88%
Mirvac Group					2.07	0.08	0.49%	-0.48%	-0.96%	-28.87%	-20.68%	-14.43%	10.23%	-16.98%	41.96%
National Australia Bank					30.24	0.56	-0.33%	0.83%	1.44%	4.85%	-15.33%	12.17%	27.61%	-8.24%	2.33%
Newcrest Mining Limited					17.05	0.00	-0.70%	-3.34%	-13.36%	-30.35%	-21.88%	9.23%	-5.04%	-14.78%	38.76%
Origin Energy Ltd					5.93	0.58	-3.26%	-7.20%	-3.10%	13.17%	-8.03%	18.89%	10.08%	-43.67%	30.60%
Pilbara Minerals Ltd					3.96	1.00	7.03%	10.61%	32.00%	23.75%	-28.44%	0.00%	267.82%	210.71%	-55.20%
Qbe Insurance Group Ltd					12.09	0.73	1.77%	-1.31%	0.33%	6.52%	5.65%	1.32%	33.06%	-33.77%	27.52%
Rio Tinto Limited					90.80	0.08	-1.06%	-4.94%	-8.64%	-9.30%	-13.78%	18.98%	-12.05%	13.38%	27.95%
ResMed Inc					32.15	0.36	1.39%	-0.19%	-5.61%	-10.15%	-5.34%	-9.39%	31.40%	24.34%	37.56%
Santos Limited					7.94	0.70	-0.38%	-0.38%	12.94%	25.83%	-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					10.78	0.23	0.37%	-0.83%	-5.36%	-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					13.71	0.60	-0.72%	-1.86%	-6.10%	-0.80%	6.13%	-1.95%	1.17%	-8.38%	27.98%
Telstra Corporation Limited.					3.89	0.30	0.00%	-2.26%	-3.47%	-6.94%	-2.78%	-5.26%	40.27%	-15.82%	24.21%
Treasury Wine Estates Limited					13.25	0.91	0.53%	-0.60%	7.55%	7.03%	-1.99%	-6.46%	31.70%	-42.12%	9.73%
Westpac Banking Corporation					21.27	0.30	-0.37%	-0.05%	-2.88%	-0.37%	-19.55%	13.54%	10.22%	-20.06%	-3.23%
Worley Limited					14.29	0.82	0.99%	-3.45%	0.07%	34.43%	10.30%	21.45%	-7.48%	-24.95%	34.06%
Woolworths Limited					36.87	0.50	-0.19%	0.66%	-3.36%	-3.00%	-4.46%	-1.97%	-3.31%	8.71%	22.91%
International															
iShare MSCI All Asia ex Japan		USD \$	64.82	0.00	-1.19%	-2.35%	-4.23%	-21.63%	-7.81%	-9.29%	-7.74%	22.19%	15.56%		
Blackrock Int Equity Fund*		AUD \$	18.60	0.11	0.00%	-1.33%	-2.84%	-17.15%	-8.50%	-7.59%	24.76%	-0.61%	23.52%		
Blackrock Australian Equity Fund*		AUD \$	1.68	0.24	0.00%	-0.71%	-1.15%	-13.49%	-10.96%	-0.08%	11.82%	-2.28%	19.10%		
Vanguard International Share*		AUD \$	2.59	0.20	0.72%	-0.46%	-2.60%	-16.25%	-8.11%	-9.25%	23.54%	-0.10%	22.72%		
Vanguard FTSE World exUS		USD \$	48.25	0.01	-0.58%	-2.70%	-5.71%	-21.26%	-13.25%	-6.02%	5.00%	8.58%	17.92%		
Vanguard FTSE Europe		USD \$	50.42	0.01	0.52%	-2.61%	-8.04%	-26.11%	-15.19%	-8.73%	13.28%	2.80%	20.53%		
iShares Core MSCI Europe		USD \$	42.90	0.01	0.33%	-2.65%	-8.12%	-26.24%	-15.81%	-8.18%	13.42%	2.83%	20.66%		
iShares Asia 50		USD \$	56.32	0.00	-1.93%	-2.98%	-5.01%	-26.44%	-8.58%	-10.36%	-12.17%	32.08%	19.35%		
iShares MSCI Japan		USD \$	51.55	0.00	-1.57%	-4.24%	-5.83%	-23.01%	-14.25%	-7.99%	-0.89%	14.04%	16.87%		
Acadian Global Managed Volatiltity Equity Fund			1.50	0.05	0.00%	-1.07%	-0.61%	-12.45%	-2.24%	-4.12%	10.44%	-11.46%	8.12%		
Lazard Global Managed Volatility Fund - Australia*			0.98	0.02	0.00%	-0.51%	-0.62%	-17.55%	-0.19%	-1.62%	19.66%	-22.67%	14.95%		
Robeco Emerging Conservative Equity Fund - Australia			1.29	0.06	0.00%	-0.28%	-1.16%	-12.29%	-2.96%	-5.17%	13.49%	-15.41%	10.42%		

\*Lazard performance since inception 28.02.17

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