

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 19-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; reported Thursday/Friday	1.58%	0.00%	0.01%	-0.01%	0.29%	-0.06%	-0.21%	1.29%	1.33%	1.39%	
60 days		2.03%	0.00%	0.01%	0.00%	0.04%	-0.11%	-0.17%	1.99%	2.07%	2.30%	
90 days		2.07%	0.00%	0.03%	0.01%	0.12%	-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		2.65%	0.00%	0.00%	-0.04%	-0.17%	-3.30%	-1.78%	-2.05%	5.95%	6.04%	6.04%
364 days	reported Thursday/Friday	3.94%	0.00%	0.00%	-0.07%	-0.38%	-3.10%	-2.50%	-1.99%	7.04%	7.20%	7.08%
Government Inscribed Stock												
GIS 2Y 2022-24	GIS auctions usually monthly	4.84%	0.00%	0.00%	-0.16%	-3.66%			8.50%	8.04%	7.90%	
GIS 4Y 2022-26	reported Thursday/Friday	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		3.49%	1.00%	0.04%	0.13%	0.48%	1.98%	0.67%	0.83%	1.51%	0.91%	1.92%
United Kingdom		3.14%	0.99%	0.00%	0.06%	0.62%	2.17%	0.62%	0.64%	0.97%	0.20%	0.82%
Australia		3.68%	0.82%	-0.04%	0.05%	0.16%	2.01%	0.82%	1.17%	1.67%	0.97%	1.37%
New Zealand		4.03%	0.89%	-0.03%	0.11%	0.33%	1.65%	0.64%	0.83%	2.39%	0.99%	1.65%
France		2.35%	0.98%	0.05%	0.13%	0.45%	2.15%	0.94%	0.78%	0.20%	-0.34%	0.12%
Japan		0.26%	0.99%	0.00%	0.01%	0.04%	0.19%	0.01%	0.15%	0.07%	0.02%	-0.01%
Australia	RBA Cash Rate	2.35%		0.00%	0.00%	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		0.4208	0.96%	0.00%	1.42%	2.09%	7.13%	8.56%	-3.36%	6.19%	-11.68%	-0.48%
GBP/PGK		0.2467	0.52%	0.00%	0.90%	2.66%	16.81%	8.09%	2.41%	1.00%	-6.57%	-4.40%
NZD/PGK		0.4732	0.99%	0.00%	1.85%	3.23%	13.37%	11.85%	-2.13%	5.78%	-9.52%	-1.45%
JPY/PGK		40.780	0.98%	0.00%	0.10%	4.59%	24.29%	11.97%	5.43%	11.64%	-7.87%	-2.68%
AUD/USD		0.6750	0.04%	0.00%	-1.40%	-2.05%	-6.99%	-7.89%	3.10%	-5.83%	9.94%	-0.71%
JPY/USD		143.580	0.98%	0.00%	0.10%	4.60%	24.72%	11.96%	5.79%	11.63%	-5.12%	-1.53%
EUR/USD		0.9967	0.04%	0.00%	-1.21%	-0.62%	-11.87%	-6.38%	-1.24%	-8.00%	9.68%	-1.94%
GBP/USD		1.1515	0.02%	0.00%	-0.90%	-2.58%	-14.67%	-7.49%	-2.69%	-0.98%	3.90%	3.37%
Equity Indices												
Papua New Guinea												
KSI Index		6,280.34	1.00%	0.00%	0.00%	0.00%	7.15%	1.51%	5.28%	-3.09%	-3.42%	21.05%
KSI Home Index		15,311.87	0.71%	0.00%	-0.29%	-0.29%	6.40%	10.08%	-3.06%	8.11%	1.50%	14.95%
Australia												
All Ordinaries		6,948.63	0.26%	-0.38%	-3.60%	-4.65%	-10.68%	-13.39%	0.13%	13.55%	0.71%	19.14%
S&P/ASX 100		5,629.95	0.26%	-0.23%	-3.24%	-4.44%	-8.43%	-11.65%	1.41%	13.28%	-2.06%	18.88%
S&P/ASX 20		3,747.80	0.21%	-0.18%	-2.96%	-5.17%	-7.65%	-11.32%	3.21%	12.14%	-1.49%	15.34%
S&P/ASX 50		6,517.40	0.20%	-0.21%	-3.14%	-4.98%	-8.11%	-11.12%	2.31%	12.37%	-4.86%	19.07%
S&P/ASX 200 Accumulation		80,723.00	0.35%	-0.21%	-3.08%	-3.45%	-4.10%	-10.55%	4.00%	17.00%	-1.94%	24.43%
S&P/ASX Midcap 50		8,804.70	0.42%	-0.36%	-3.87%	-0.98%	-9.84%	-14.95%	-3.46%	18.46%	14.48%	17.68%
S&P/ASX Small Ordinaries		2,789.50	0.18%	-0.94%	-5.77%	-6.48%	-20.96%	-20.79%	-5.06%	14.24%	6.62%	17.88%
S&P/ASX 200		6,719.92	0.25%	-0.28%	-3.51%	-4.64%	-9.73%	-12.42%	0.74%	13.02%	-1.45%	18.38%
S&P/ASX 200 Accumulation		80,799.74	0.37%	-0.28%	-3.45%	-3.26%	-6.18%	-11.90%	2.24%	17.23%	1.40%	23.40%
S&P/ASX 300		6,707.99	0.25%	-0.31%	-3.52%	-4.66%	-10.01%	-12.73%	0.60%	13.38%	-1.10%	18.77%
S&P/ASX 200 Energy		10,556.60	0.79%	-1.14%	-1.71%	-0.25%	33.62%	1.45%	25.09%	-1.97%	-29.93%	18.24%
S&P/ASX 200 Materials		15,430.10	0.22%	0.02%	-4.93%	-5.79%	-7.82%	-16.19%	11.87%	6.84%	13.37%	22.09%
S&P/ASX 200 Industrials		6,173.50	0.26%	-0.60%	-4.54%	-5.82%	-7.10%	-2.18%	-3.84%	11.24%	-14.10%	22.62%
S&P/ASX 200 Consumer Discretionary		2,794.20	0.20%	-0.21%	-3.54%	-4.41%	-20.84%	-15.08%	-10.59%	21.31%	8.63%	27.23%
S&P/ASX 200 Consumer Staples		12,634.20	0.30%	-0.11%	-3.48%	-9.74%	-6.72%	-3.40%	-1.42%	7.13%	3.57%	17.98%
S&P/ASX 200 Healthcare		41,021.50	0.33%	-1.14%	-4.91%	-5.04%	-9.21%	-1.93%	-10.65%	7.98%	2.97%	41.23%
S&P/ASX 200 Financials		6,093.90	0.39%	-0.03%	-1.64%	-2.74%	-6.77%	-14.87%	3.67%	20.20%	-9.00%	7.39%
S&P/ASX 200 Information Technology		1,481.20	0.19%	-1.25%	-5.49%	-2.24%	-30.71%	-27.19%	-14.04%	-2.79%	56.35%	31.81%
S&P/ASX 200 Telecommunication Services		1,372.80	0.13%	-0.84%	-3.88%	-7.82%	-15.78%	-10.12%	-6.92%	28.46%	0.91%	22.31%
S&P/ASX 200 Utilities		7,106.10	0.48%	-1.39%	-3.09%	-8.28%	6.17%	0.61%	12.72%	4.56%	-21.52%	10.09%
S&P/ASX 200 A-REIT		1,335.30	0.12%	0.92%	-3.91%	-5.41%	-23.89%	-18.85%	-7.71%	21.61%	-7.99%	14.01%
S&P/ASX 200 Financial-x-A-REIT		6,796.70	0.39%	-0.03%	-1.64%	-2.74%	-6.77%	-14.87%	3.67%	20.20%	-8.99%	7.39%
North American												
DJIA		31,019.68	0.16%	0.64%	-4.21%	-6.18%	-14.64%	-11.25%	-4.57%	18.73%	7.25%	22.34%
S&P 500		3,899.89	0.21%	0.69%	-5.12%	-5.75%	-18.18%	-16.45%	-4.95%	26.89%	16.26%	28.88%
NASDAQ		11,535.02	0.16%	0.76%	-5.96%	-6.84%	-26.27%	-22.44%	-9.10%	21.39%	43.64%	35.23%
Toronto S&P/TSX		19,562.38	0.33%	0.91%	-2.13%	-2.07%	-7.82%	-13.84%	3.14%	21.74%	2.17%	19.13%
Europe												
FTSE		7,236.68	0.39%	0.00%	-3.16%	-3.94%	-2.00%	-4.61%	1.78%	14.30%	-14.34%	12.10%
DAX		12,803.24	0.10%	0.49%	-4.47%	-3.23%	-19.40%	-11.31%	-9.25%	15.79%	3.55%	25.48%
CAC 40		6,061.59	0.17%	-0.26%	-4.29%	-4.97%	-15.26%	-11.07%	-6.89%	28.85%	-7.14%	26.37%
Asia												
Nikkei		27,567.65	0.52%	0.00%	-3.41%	-4.26%	-4.25%	-5.13%	-3.37%	4.91%	16.01%	18.20%
Hang Seng		18,565.97	0.02%	-1.04%	-4.11%	-5.55%	-20.65%	-0.62%	-5.99%	-14.08%	-3.40%	9.07%
Shanghai		3,115.60	0.29%	-0.35%	-4.49%	-4.95%	-14.40%	4.50%	-10.65%	4.80%	13.87%	22.30%
Sensex		59,141.23	0.75%	0.51%	-1.62%	0.63%	1.52%	-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

KFM Daily Market Report

		19-Sep-22	Movement for the period				Q2 2022	Q1 2022	2021	2020	2019		
			52 wk	Day	Week	Month						YTD	
Indices													
MSCI World USD Index		2,580.55	0.12	0.44%	-5.09%	-5.69%	-20.15%	-16.60%	-5.53%	20.14%	14.06%	25.19%	
MSCI World Net TR USD Index		7,885.66	0.14	0.44%	-5.07%	-5.56%	-19.17%	-15.26%	-5.15%	21.82%	15.90%	27.67%	
MSCI ACWI-ex-Australia TR AUD Index		13,225.08	0.30	0.00%	-2.30%	-5.49%	-12.92%	-7.44%	-8.42%	29.58%	5.73%	27.97%	
MSCI ACWI Net TR USD Index		313.20	0.11	0.33%	-4.96%	-5.53%	-19.49%	-14.72%	-5.36%	18.54%	16.25%	26.60%	
MSCI ACWI Minimum Volatility USD		2,069.41	0.13	0.06%	-3.52%	-4.93%	-14.02%	-9.77%	-3.40%	11.95%	0.56%	18.50%	
MSCI EM Asia Net TR USD Index		551.45	0.00	-0.66%	-4.06%	-5.49%	-23.22%	-8.32%	-8.69%	-5.08%	28.38%	19.24%	
MSCI EM Net TR USD Index		474.44	0.00	-0.58%	-4.09%	-5.22%	-22.00%	-10.36%	-6.97%	-2.54%	18.31%	18.42%	
VIX Volatility S&P500		25.76	0.50	-2.05%	7.92%	8.24%	49.59%	39.64%	19.40%	-24.31%	65.09%	-45.79%	
Commodities													
Light Crude WTI Futures	US\$/bbl	85.73	0.33	0.73%	-2.34%	-4.99%	13.34%	5.46%	32.58%	55.89%	-20.54%	34.46%	
Brent Crude	US\$/bbl	92.00	0.38	0.71%	-2.13%	-4.64%	17.68%	6.39%	38.03%	50.93%	-21.52%	22.68%	
Gold	US\$/oz	1,678.20	0.00	-0.31%	-3.58%	-4.02%	-8.39%	-7.51%	6.67%	-3.34%	24.42%	18.87%	
Silver	US\$/oz	19.36	0.18	-0.12%	-2.53%	1.99%	-17.33%	-19.02%	7.34%	-11.35%	47.38%	15.32%	
Copper	US\$/lb	3.51	0.17	-0.11%	-2.71%	-3.86%	-21.44%	-21.91%	6.26%	27.05%	25.81%	6.31%	
Iron Ore	US\$/mt	97.01	0.26	0.00%	-0.10%	0.22%	-13.88%	-16.56%	24.13%	-27.05%	81.97%	20.45%	
Malaysian Palm Oil* RM/tn		3,606	0.03	-2.54%	1.58%	-13.38%	-30.10%	-20.39%	23.88%	32.59%	27.95%	51.75%	
LNG *Jap/Korea	US\$/mmBtu	41.97	0.44	-0.45%	-21.00%	-27.41%	37.63%	9.10%	16.20%	113.25%	169.81%	-41.08%	
ICCO Cocoa	US\$/mt	2,369	0.29	0.38%	-0.71%	0.89%	-5.99%	-13.55%	5.16%	-3.19%	2.48%	5.13%	
ICO Coffee	US cents/lb	224	0.53	2.75%	-1.62%	-0.11%	-0.91%	3.18%	0.13%	76.30%	-1.12%	27.34%	
Equities													
Domestic													
	PGK K			Arbitrage		PNGX	Percentage changes						
Bank South Pacific		12.12	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			0.95		0.00%	-5.00%	-5.00%	-4.04%	0.00%	1.01%	10.00%	-5.26%	0.00%
Kina Securities Limited		2.06	3.00	0.55	0.00%	0.00%	0.00%	1.69%	0.00%	1.69%	-1.67%	-10.98%	27.17%
Steamship Trading Company		26.14	35.46		0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
Santos Limited		18.32	19.10	1.00	0.00%	0.00%		2.70%					
Australia													
A2 Milk Company Limited		5.46	0.43	-1.80%	-4.21%	13.51%	0.00%	-15.90%	-4.40%	-52.31%	-19.93%	38.57%	
ANZ Banking Group Limited		23.56	0.31	0.04%	0.99%	3.15%	-14.36%	-20.18%	0.33%	21.19%	-7.84%	0.70%	
BSP Financial Group		5.10	0.55	0.00%	-1.92%	4.08%	19.44%	3.13%	12.41%	-17.88%			
BHP Billiton Limited		37.81	0.43	-0.60%	-4.06%	-8.56%	-8.89%	-20.29%	24.70%	-2.19%	9.02%	13.70%	
Boral Limited		2.75	0.05	0.00%	-2.14%	-4.84%	-54.92%	-25.14%	-43.28%	23.23%	10.49%	-9.31%	
Bouganville Copper Limited		0.34	0.11	-2.86%	-1.45%	6.25%	11.48%	-56.00%	145.90%	5.17%	-10.77%	103.13%	
Bank of Queensland		6.85	0.42	-0.15%	-0.87%	-2.97%	-15.33%	-23.16%	7.29%	4.52%	6.76%	-25.26%	
Brambles Limited		11.93	0.69	-1.65%	0.76%	-8.93%	12.23%	8.07%	-6.77%	0.28%	-9.56%	15.47%	
Commonwealth Bank of Australia		94.66	0.32	0.46%	-1.68%	-4.35%	-6.28%	-14.55%	4.72%	23.01%	2.77%	10.37%	
CSL		282.98	0.53	-1.00%	-4.50%	-4.28%	-2.66%	0.34%	-7.76%	2.66%	2.69%	48.93%	
Fortescue Mining		17.45	0.40	-0.96%	-5.16%	-8.64%	-9.16%	-15.15%	7.55%	-18.01%	119.18%	155.13%	
Horizon Oil Ltd		0.16	1.00	6.67%	3.23%	14.29%	73.91%	8.00%	35.87%	48.39%	-48.33%	20.00%	
Kina Securities Ltd		0.87	0.48	-0.57%	-1.14%	-1.70%	1.17%	-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		173.00	0.25	0.19%	-4.45%	-3.14%	-15.77%	-19.07%	-1.04%	48.32%	0.46%	26.88%	
Mirvac Group		2.10	0.11	1.45%	-0.94%	-1.41%	-27.84%	-20.68%	-14.43%	10.23%	-16.98%	41.96%	
National Australia Bank		29.70	0.49	-0.87%	-0.97%	-2.75%	2.98%	-15.33%	12.17%	27.61%	-8.24%	2.33%	
Newcrest Mining Limited		16.91	0.02	1.68%	-4.62%	-8.55%	-30.92%	-21.88%	9.23%	-5.04%	-14.78%	38.76%	
Origin Energy Ltd		5.76	0.50	-0.86%	-2.70%	-5.11%	9.92%	-8.03%	18.89%	10.08%	-43.67%	30.60%	
Pilbara Minerals Ltd		4.75	1.00	3.49%	3.94%	49.84%	48.44%	-28.44%	0.00%	267.82%	210.71%	-55.20%	
Qbe Insurance Group Ltd		12.03	0.71	-0.17%	-3.68%	-1.31%	5.99%	5.65%	1.32%	33.06%	-33.77%	27.52%	
Rio Tinto Limited		92.39	0.12	-0.06%	-3.80%	-5.91%	-7.71%	-13.78%	18.98%	-12.05%	13.38%	27.95%	
ResMed Inc		33.46	0.48	-0.42%	-3.04%	-1.06%	-6.48%	-5.34%	-9.39%	31.40%	24.34%	37.56%	
Santos Limited		7.71	0.60	-0.77%	0.00%	4.33%	22.19%	-4.13%	22.66%	0.64%	-23.35%	49.27%	
Steamship Trading Company		11.00	0.51	0.00%	0.00%	-9.47%	10.00%	18.93%	0.90%	1.52%	-21.20%	-33.16%	
Suncorp Metway Limited		10.42	0.09	1.36%	-6.29%	-5.19%	-5.87%	-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		13.16	0.39	0.92%	-5.19%	-6.86%	-4.78%	6.13%	-1.95%	1.17%	-8.38%	27.98%	
Telstra Corporation Limited		3.79	0.11	-0.52%	-3.81%	-8.67%	-9.33%	-2.78%	-5.26%	40.27%	-15.82%	24.21%	
Treasury Wine Estates Limited		12.97	0.79	-0.99%	-3.43%	-4.00%	4.77%	-1.99%	-6.46%	31.70%	-42.12%	9.73%	
Westpac Banking Corporation		21.55	0.34	0.09%	0.37%	-1.15%	0.94%	-19.55%	13.54%	10.22%	-20.06%	-3.23%	
Worley Limited		13.78	0.73	-0.86%	-1.29%	-3.16%	29.63%	10.30%	21.45%	-7.48%	-24.95%	34.06%	
Woolworths Limited		34.67	0.23	0.20%	-3.40%	-11.17%	-8.79%	-4.46%	-1.97%	-3.31%	8.71%	22.91%	
International													
iShare MSCI All Asia ex Japan	USD \$	64.15	0.01	0.34%	-4.11%	-3.92%	-22.44%	-7.81%	-9.29%	-7.74%	22.19%	15.56%	
Blackrock Int Equity Fund*	AUD \$	18.67	0.12	0.00%	-2.30%	-5.46%	-16.85%	-8.50%	-7.59%	24.76%	-0.61%	23.52%	
Blackrock Australian Equity Fund*	AUD \$	1.66	0.18	0.00%	-2.06%	-3.77%	-14.43%	-10.96%	-0.08%	11.82%	-2.28%	19.10%	
Vanguard International Share*	AUD \$	2.61	0.23	0.52%	-1.80%	-5.00%	-15.73%	-8.11%	-9.25%	23.54%	-0.10%	22.72%	
Vanguard FTSE World exUS	USD \$	48.07	0.00	-0.12%	-4.68%	-4.77%	-21.56%	-13.25%	-6.02%	5.00%	8.58%	17.92%	
Vanguard FTSE Europe	USD \$	50.48	0.02	-0.22%	-5.40%	-4.77%	-26.03%	-15.19%	-8.73%	13.28%	2.80%	20.53%	
iShares Core MSCI Europe	USD \$	43.17	0.02	0.26%	-4.97%	-4.45%	-25.77%	-15.81%	-8.18%	13.42%	2.83%	20.66%	
iShares Asia 50	USD \$	55.15	0.01	0.25%	-4.70%	-5.66%	-27.96%	-8.58%	-10.36%	-12.17%	32.08%	19.35%	
iShares MSCI Japan	USD \$	51.80	0.02	0.33%	-2.43%	-5.92%	-22.64%	-14.25%	-7.99%	-0.89%	14.04%	16.87%	
Acadian Global Managed Volatility Equity Fund		1.50	0.04	0.00%	-1.34%	-4.20%	-12.62%	-2.24%	-4.12%	10.44%	-11.46%	8.12%	
Lazard Global Managed Volatility Fund - Australia*		0.98	0.04	0.00%	-0.73%	-3.36%	-17.21%	-0.19%	-1.62%	19.66%	-22.67%	14.95%	
Robeco Emerging Conservative Equity Fund - Australia		1.30	0.11	0.00%	-0.02%	-0.57%	-11.41%	-2.96%	-5.17%	13.49%	-15.41%	10.42%	

*Lazard performance since inception 28.02.17