

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

KFM Daily Market Report

	Closing prices 25-Aug-22	52 wk	Movement for the period				YTD	Q2 2022	Q1 2022	2021	2020	2019
			Day	Week	Month	YTD						
Interest Rates												
Central Bank Bills												
Change to today's price from closing prices of prior period												
28 days	1.59%		0.00%	0.00%	0.31%	0.30%	-0.06%	-0.21%	1.29%	1.33%	1.39%	
60 days	2.03%		0.00%	0.00%	0.26%	0.04%	-0.11%	-0.17%	1.99%	2.07%	2.30%	
90 days	2.06%	0.00	0.00%	0.00%	0.17%	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	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%	-0.02%	0.05%	-3.15%	-1.78%	-2.05%	5.95%	6.04%	6.04%	
364 days	4.27%		0.00%	-0.05%	-0.13%	-2.77%	-2.50%	-1.99%	7.04%	7.20%	7.08%	
Government Inscribed Stock												
For interest rates, rate at end of each respective year reported.												
GIS 2Y 2022-24	4.84%		-0.16%	-0.16%	-0.16%	-3.66%			8.50%	8.04%	7.90%	
GIS 4Y 2022-26	5.35%		-0.39%	-0.39%	-0.39%	-4.49%			-	9.84%	-	
GIS 5Y 2022-27	5.60%		-0.78%	-0.78%	-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%		-0.01%	-0.01%	-0.01%	6.44%			9.90%	-	-	
GIS 9Y 2022-31	6.67%		-0.03%	-0.03%	-0.03%	-3.23%			9.90%	11.82%	10.55%	
GIS 10Y 2022-32	6.92%		0.12%	0.12%	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	3.03%	0.80	-0.08%	0.14%	0.35%	1.52%	0.67%	0.83%	1.51%	0.91%	1.92%	
United Kingdom	2.62%	0.96	-0.08%	0.31%	0.75%	1.65%	0.62%	0.64%	0.97%	0.20%	0.82%	
Australia	3.67%	0.83	0.04%	0.34%	0.47%	2.00%	0.82%	1.17%	1.67%	0.97%	1.37%	
New Zealand	3.89%	0.84	0.06%	0.38%	0.39%	1.50%	0.64%	0.83%	2.39%	0.99%	1.65%	
France	1.93%	0.81	-0.05%	0.25%	0.53%	1.73%	0.94%	0.78%	0.20%	-0.34%	0.12%	
Japan	0.23%	0.88	0.00%	0.03%	0.03%	0.16%	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												
Percentage changes												
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	0.4074	0.69	-1.00%	-0.68%	0.34%	3.72%	8.56%	-3.36%	6.19%	-11.68%	-0.48%	
PGK/GBP	0.2836	1.00	17.87%	20.02%	21.56%	34.28%	8.09%	2.41%	1.00%	-6.57%	-4.40%	
PGK/NZD	0.4559	0.86	-0.72%	0.64%	0.73%	9.22%	11.85%	-2.13%	5.78%	-9.52%	-1.45%	
PGK/JPY	38.200	0.92	0.03%	1.09%	0.96%	18.32%	11.97%	5.43%	11.64%	-7.87%	-2.68%	
AUD/USD	0.6971	0.28	1.00%	0.68%	-0.36%	-3.94%	-7.89%	3.10%	-5.83%	9.94%	-0.71%	
USD/JPY	136.660	0.92	0.00%	1.08%	0.95%	18.71%	11.96%	5.79%	11.63%	-5.12%	-1.53%	
EUR/USD	1.0016	0.06	0.77%	-1.46%	-1.99%	-11.43%	-6.38%	-1.24%	-8.00%	9.68%	-1.94%	
GBP/USD	1.1847	0.05	0.36%	-1.46%	-2.71%	-12.21%	-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%	0.00%	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	7,291.95	0.52	0.69%	-0.89%	2.47%	-6.26%	-13.39%	0.13%	13.55%	0.71%	19.14%	
S&P/ASX 100	5,890.45	0.54	0.72%	-0.86%	2.33%	-4.20%	-11.65%	1.41%	13.28%	-2.06%	18.88%	
S&P/ASX 20	3,936.10	0.51	0.68%	-1.34%	1.91%	-3.01%	-11.32%	3.21%	12.14%	-1.49%	15.34%	
S&P/ASX 50	6,832.90	0.50	0.70%	-1.17%	1.84%	-3.67%	-11.12%	2.31%	12.37%	-4.86%	19.07%	
S&P/ASX 50 Accumulation	83,340.30	0.56	0.70%	-1.09%	2.31%	-0.99%	-10.55%	4.00%	17.00%	-1.94%	24.43%	
S&P/ASX Midcap 50	9,097.20	0.56	0.83%	1.10%	5.45%	-6.85%	-14.95%	-3.46%	18.46%	14.48%	17.68%	
S&P/ASX Small Ordinaries	2,992.60	0.39	0.67%	-1.31%	2.34%	-15.21%	-20.79%	-5.06%	14.24%	6.62%	17.88%	
S&P/ASX 200	7,048.13	0.53	0.71%	-0.91%	2.30%	-5.33%	-12.42%	0.74%	13.02%	-1.45%	18.38%	
S&P/ASX 200 Accumulation	83,587.18	0.58	0.73%	-0.80%	2.72%	-2.94%	-11.90%	2.24%	17.23%	1.40%	23.40%	
S&P/ASX 300	7,037.55	0.53	0.71%	-0.91%	2.33%	-5.59%	-12.73%	0.60%	13.38%	-1.10%	18.77%	
S&P/ASX 200 Energy	11,199.00	0.96	1.57%	9.06%	9.72%	41.75%	1.45%	25.09%	-1.97%	-29.93%	18.24%	
S&P/ASX 200 Materials	16,662.50	0.47	0.72%	1.65%	7.91%	-0.46%	-16.19%	11.87%	6.84%	13.37%	22.09%	
S&P/ASX 200 Industrials	6,534.40	0.74	1.25%	-1.09%	1.90%	-1.67%	-2.18%	-3.84%	11.24%	-14.10%	22.62%	
S&P/ASX 200 Consumer Discretionary	2,917.60	0.32	0.39%	-1.83%	0.97%	-17.34%	-15.08%	-10.59%	21.31%	8.63%	27.23%	
S&P/ASX 200 Consumer Staples	13,081.30	0.48	-1.57%	-6.89%	-2.24%	-3.42%	-3.40%	-1.42%	7.13%	3.57%	17.98%	
S&P/ASX 200 Healthcare	42,722.10	0.49	0.53%	-2.05%	0.14%	-5.45%	-1.93%	-10.65%	7.98%	2.97%	41.23%	
S&P/ASX 200 Financials	6,211.50	0.47	0.77%	-2.83%	-0.85%	-4.97%	-14.87%	3.67%	20.20%	-9.00%	7.39%	
S&P/ASX 200 Information Technology	1,547.00	0.25	0.15%	0.49%	1.66%	-27.63%	-27.19%	-14.04%	-2.79%	56.35%	31.81%	
S&P/ASX 200 Telecommunication Services	1,465.40	0.41	0.60%	-1.93%	2.98%	-10.10%	-10.12%	-6.92%	28.46%	0.91%	22.31%	
S&P/ASX 200 Utilities	7,737.80	0.75	-0.63%	-1.22%	1.36%	15.61%	0.61%	12.72%	4.56%	-21.52%	10.09%	
S&P/ASX 200 A-REIT	1,418.20	0.28	2.37%	-2.31%	-0.73%	-19.17%	-18.85%	-7.71%	21.61%	-7.99%	14.01%	
S&P/ASX 200 Financial-x-A-REIT	6,927.90	0.47	0.77%	-2.82%	-0.85%	-4.97%	-14.87%	3.67%	20.20%	-8.99%	7.39%	
North American												
DJIA	33,291.78	0.49	0.98%	-2.08%	2.34%	-8.38%	-11.25%	-4.57%	18.73%	7.25%	22.34%	
S&P 500	4,199.12	0.47	1.41%	-1.98%	3.11%	-11.90%	-16.45%	-4.95%	26.89%	16.26%	28.88%	
NASDAQ	12,639.27	0.37	1.67%	-2.51%	3.92%	-19.21%	-22.44%	-9.10%	21.39%	43.64%	35.23%	
Toronto S&P/TSX	20,172.34	0.49	0.75%	-0.46%	3.68%	-4.95%	-13.84%	3.14%	21.74%	2.17%	19.13%	
Europe												
FTSE	7,479.74	0.75	0.11%	-0.82%	1.83%	1.29%	-4.61%	1.78%	14.30%	-14.34%	12.10%	
DAX	13,271.96	0.22	0.39%	-3.11%	-0.08%	-16.45%	-11.31%	-9.25%	15.79%	3.55%	25.48%	
CAC 40	6,381.56	0.37	-0.08%	-2.68%	0.67%	-10.79%	-11.07%	-6.89%	28.85%	-7.14%	26.37%	
Asia												
Nikkei	28,479.01	0.63	0.58%	-1.60%	2.39%	-1.09%	-5.13%	-3.37%	4.91%	16.01%	18.20%	
Hang Seng	19,968.38	0.20	3.63%	1.03%	-3.17%	-14.66%	-0.62%	-5.99%	-14.08%	-3.40%	9.07%	
Shanghai	3,246.25	0.43	0.97%	-0.95%	-1.11%	-10.81%	4.50%	-10.65%	4.80%	13.87%	22.30%	
Sensex	58,774.72	0.71	-0.53%	-2.53%	3.37%	0.89%	-9.48%	0.54%	21.99%	15.75%	14.38%	

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