

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	52	Movement for the period				Q3 2022	Q2 2022	2021	2020	2019
		05-Oct-22	wk	Day	Week	Month	YTD					
Interest Rates												
Central Bank Bills												
Change to today's price from closing prices of prior period												
28 days	C-bill auctions on Wednesday; reported Thursday/Friday	1.67%		0.00%	0.07%	0.10%	0.38%	0.65%	-0.06%	1.29%	1.33%	1.39%
60 days		2.11%		0.00%	0.07%	0.08%	0.12%	0.40%	-0.11%	1.99%	2.07%	2.30%
90 days		2.07%	0.00	0.00%	0.00%	0.02%	0.12%	0.43%	-0.20%	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%	0.06%	-1.12%	4.29%	4.41%	4.68%
273 days		2.65%	0.00	-0.01%	0.00%	-0.04%	-3.30%	0.54%	-1.78%	5.95%	6.04%	6.04%
364 days	reported Thursday/Friday	4.02%		0.03%	0.03%	0.01%	-3.02%	1.44%	-2.50%	7.04%	7.20%	7.08%
Government Inscribed Stock												
GIS 2Y 2022-24	GIS auctions usually monthly	4.37%		0.00%	0.00%	-0.47%	-4.13%			8.50%	8.04%	7.90%
GIS 4Y 2022-26	reported Thursday/Friday	5.08%		0.00%	0.00%	-0.27%	-4.76%			-	9.84%	-
GIS 5Y 2022-27		5.26%		0.00%	0.00%	-0.34%	-4.44%			9.70%	-	-
GIS 7Y 2022-29		5.91%		0.00%	0.00%	-0.29%	-3.89%			-	-	-
GIS 8Y 2022-30		6.18%		0.00%	0.00%	-0.26%	6.18%			9.90%	-	-
GIS 9Y 2022-31		6.40%		0.00%	0.00%	-0.27%	-3.50%			9.90%	11.82%	10.55%
GIS 10Y 2022-32		6.35%		0.00%	0.00%	-0.57%	-3.55%			9.90%	-	-
Kina Facility Rate												
RBA Cash Rate												
Latest 12 mth % change												
5.50%												
Ten year Government Bond yields												
United States		3.75%	0.93	0.12%	0.02%	0.49%	2.24%	0.82%	0.67%	1.51%	0.91%	1.92%
United Kingdom		4.04%	0.88	0.16%	0.02%	1.00%	3.06%	1.86%	0.62%	0.97%	0.20%	0.82%
Australia		3.64%	0.79	-0.09%	-0.46%	-0.07%	1.97%	0.23%	0.82%	1.67%	0.97%	1.37%
New Zealand		4.09%	0.89	-0.16%	-0.25%	-0.01%	1.70%	0.44%	0.64%	2.39%	0.99%	1.65%
France		2.64%	0.93	0.18%	-0.08%	0.49%	2.44%	0.80%	0.94%	0.20%	-0.34%	0.12%
Japan		0.25%	0.97	0.03%	0.01%	0.00%	0.18%	0.01%	0.01%	0.07%	0.02%	-0.01%
Australia												
RBA Cash Rate												
Latest 12 mth % change												
5.50%												
PNG CPI Index												
Latest 12 mth % change												
5.50%												
Currencies												
Percentage changes												
USD/PGK		0.2840	0.00	0.00%	0.00%	0.00%	-0.35%	0.00%	0.00%	0.00%	-2.90%	-1.18%
AUD/PGK		0.4375	0.91	0.05%	-1.42%	3.43%	11.38%	5.99%	8.56%	6.19%	-11.68%	-0.48%
GBP/PGK		0.2484	0.54	-0.72%	-6.37%	0.40%	17.61%	9.20%	8.09%	1.00%	-6.57%	-4.40%
NZD/PGK		0.4940	0.88	-0.62%	-2.56%	4.55%	18.35%	8.54%	11.85%	5.78%	-9.52%	-1.45%
JPY/PGK		40.950	0.98	-0.46%	-0.34%	0.02%	24.81%	5.96%	11.97%	11.64%	-7.87%	-2.68%
AUD/USD		0.6492	0.08	-0.05%	1.44%	-3.31%	-10.54%	-5.64%	-7.89%	-5.83%	9.94%	-0.71%
JPY/USD		144.170	0.98	-0.46%	-0.35%	0.01%	25.23%	5.98%	11.96%	11.63%	-5.12%	-1.53%
EUR/USD		0.9969	0.19	1.30%	4.21%	0.74%	-11.85%	-6.04%	-6.38%	-8.00%	9.68%	-1.94%
GBP/USD		1.1436	0.26	0.72%	6.84%	-0.39%	-15.25%	-8.40%	-7.49%	-0.98%	3.90%	3.37%
Equity Indices												
Papua New Guinea												
KSI Index		6,279.50	1.00	0.00%	0.00%	-0.02%	7.13%	0.25%	1.51%	-3.09%	-3.42%	21.05%
KSI Home Index		15,311.87	0.71	0.00%	0.00%	-0.29%	6.40%	-0.29%	10.08%	8.11%	1.50%	14.95%
Australia												
All Ordinaries		7,030.90	0.32	1.82%	5.57%	1.03%	-9.62%	-1.01%	-13.39%	13.55%	0.71%	19.14%
S&P/ASX 100		5,720.35	0.36	1.73%	5.37%	1.71%	-6.96%	-1.32%	-11.65%	13.28%	-2.06%	18.88%
S&P/ASX 20		3,837.30	0.35	1.80%	5.40%	2.73%	-5.44%	-1.83%	-11.32%	12.14%	-1.49%	15.34%
S&P/ASX 50		6,635.50	0.31	1.73%	5.26%	1.90%	-6.45%	-2.10%	-11.12%	12.37%	-4.86%	19.07%
S&P/ASX 50 Accumulation		82,190.80	0.47	1.73%	5.26%	2.17%	-2.36%	-0.12%	-10.55%	17.00%	-1.94%	24.43%
S&P/ASX Midcap 50		8,836.40	0.44	1.74%	6.04%	0.63%	-9.52%	3.88%	-14.95%	18.46%	14.48%	17.68%
S&P/ASX Small Ordinaries		2,763.30	0.18	2.09%	6.63%	-2.97%	-21.71%	-1.45%	-20.79%	14.24%	6.62%	17.88%
S&P/ASX 200		6,815.68	0.33	1.74%	5.47%	1.28%	-8.45%	-1.43%	-12.42%	13.02%	-1.45%	18.38%
S&P/ASX 200 Accumulation		81,978.93	0.46	1.74%	5.49%	1.57%	-4.81%	0.39%	-11.90%	17.23%	1.40%	23.40%
S&P/ASX 300		6,796.78	0.32	1.77%	5.50%	1.19%	-8.82%	-1.34%	-12.73%	13.38%	-1.10%	18.77%
S&P/ASX 200 Energy		10,950.00	0.89	1.17%	9.80%	0.30%	38.60%	2.29%	1.45%	-1.97%	-29.93%	18.24%
S&P/ASX 200 Materials		16,121.90	0.36	1.42%	8.75%	7.61%	-3.69%	-2.85%	-16.19%	6.84%	13.37%	22.09%
S&P/ASX 200 Industrials		6,092.10	0.29	1.59%	1.88%	-3.83%	-8.33%	-6.34%	-2.18%	11.24%	-14.10%	22.62%
S&P/ASX 200 Consumer Discretionary		2,772.90	0.18	2.72%	4.28%	-0.63%	-21.44%	-1.96%	-15.08%	21.31%	8.63%	27.23%
S&P/ASX 200 Consumer Staples		12,458.20	0.22	-0.04%	-0.06%	-5.12%	-8.02%	-4.33%	-3.40%	7.13%	3.57%	17.98%
S&P/ASX 200 Healthcare		41,807.20	0.42	1.55%	3.42%	-1.76%	-7.47%	2.64%	-1.93%	7.98%	2.97%	41.23%
S&P/ASX 200 Financials		6,172.30	0.45	2.33%	4.89%	2.64%	-5.57%	0.66%	-14.87%	20.20%	-9.00%	7.39%
S&P/ASX 200 Information Technology		1,474.90	0.19	3.85%	5.16%	-1.01%	-31.01%	2.53%	-27.19%	-2.79%	56.35%	31.81%
S&P/ASX 200 Telecommunication Services		1,395.10	0.20	1.66%	3.12%	-1.37%	-14.41%	-0.87%	-10.12%	28.46%	0.91%	22.31%
S&P/ASX 200 Utilities		6,885.10	0.36	0.67%	3.34%	-3.09%	2.87%	-13.62%	0.61%	4.56%	-21.52%	10.09%
S&P/ASX 200 A-REIT		1,290.50	0.14	0.85%	6.74%	-5.07%	-26.45%	-7.53%	-18.85%	21.61%	-7.99%	14.01%
S&P/ASX 200 Financial-x-A-REIT		6,884.20	0.45	2.33%	4.89%	2.64%	-5.57%	0.66%	-14.87%	20.20%	-8.99%	7.39%
North American												
DJIA		30,273.87	0.19	-0.14%	1.99%	-4.14%	-16.69%	-6.66%	-11.25%	18.73%	7.25%	22.34%
S&P 500		3,783.28	0.16	-0.20%	1.73%	-4.94%	-20.62%	-5.28%	-16.45%	26.89%	16.26%	28.88%
NASDAQ		11,148.64	0.10	-0.25%	0.88%	-5.46%	-28.74%	-4.11%	-22.44%	21.39%	43.64%	35.23%
Toronto S&P/TSX		19,235.09	0.25	-0.70%	3.14%	-0.03%	-9.37%	-2.21%	-13.84%	21.74%	2.17%	19.13%
Europe												
FTSE		7,052.62	0.22	-0.48%	0.67%	-2.56%	-4.49%	-3.84%	-4.61%	14.30%	-14.34%	12.10%
DAX		12,517.18	0.13	-1.21%	2.74%	-3.09%	-21.20%	-5.24%	-11.31%	15.79%	3.55%	25.48%
CAC 40		5,985.46	0.18	-0.90%	3.82%	-1.97%	-16.32%	-2.71%	-11.07%	28.85%	-7.14%	26.37%
Asia												
Nikkei		27,120.53	0.47	0.48%	3.62%	-1.13%	-5.80%	-1.73%	-5.13%	4.91%	16.01%	18.20%
Hang Seng		18,087.97	0.11	5.90%	4.85%	-5.02%	-22.69%	-21.21%	-0.62%	-14.08%	-3.40%	9.07%
Shanghai		3,024.39	0.17	0.00%	-0.68%	-6.84%	-16.91%	-11.01%	4.50%	4.80%	13.87%	22.30%
Sensex		58,065.47	0.64	0.00%	2.59%	-1.63%	-0.32%	8.31%	-9.48%	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

		05-Oct-22	52 Movement for the period				YTD	Q3 2022	Q2 2022	2021	2020	2019	
			52 wk	Day	Week	Month							
Indices													
MSCI World USD Index		2,500.07	0.14	-0.46%	2.51%	-4.36%	-22.64%	-6.58%	-16.60%	20.14%	14.06%	25.19%	
MSCI World Net TR USD Index		7,647.63	0.15	-0.46%	2.60%	-4.22%	-21.61%	-7.21%	-15.26%	21.82%	15.90%	27.67%	
MSCI ACWI-ex-Australia TR AUD Index		13,397.01	0.35	0.30%	4.29%	-0.18%	-11.79%	-0.72%	-7.44%	29.58%	5.73%	27.97%	
MSCI ACWI Net TR USD Index		303.75	0.14	-0.22%	2.74%	-4.28%	-21.92%	-7.85%	-14.72%	18.54%	16.25%	26.60%	
MSCI ACWI Minimum Volatility USD		2,013.75	0.12	-0.37%	1.28%	-3.90%	-16.34%	-6.69%	-9.77%	11.95%	0.56%	18.50%	
MSCI EM Asia Net TR USD Index		528.98	0.09	2.58%	3.33%	-6.15%	-26.35%	-14.96%	-8.32%	-5.08%	28.38%	19.24%	
MSCI EM Net TR USD Index		460.16	0.09	1.78%	3.88%	-4.74%	-24.35%	-12.65%	-10.36%	-2.54%	18.31%	18.42%	
VIX Volatility S&P500		28.55	0.63	-1.79%	-5.40%	15.87%	65.80%	10.14%	39.64%	-24.31%	65.09%	-45.79%	
Commodities													
Light Crude WTI Futures	US\$/bbl	87.76	0.37	1.43%	6.83%	7.10%	16.02%	-24.84%	5.46%	55.89%	-20.54%	34.46%	
Brent Crude	US\$/bbl	93.37	0.40	1.71%	4.53%	6.10%	19.43%	-23.39%	6.39%	50.93%	-21.52%	22.68%	
Gold	US\$/oz	1,720.80	0.21	-0.56%	3.04%	-0.41%	-6.06%	-7.49%	-7.51%	-3.34%	24.42%	18.87%	
Silver	US\$/oz	20.54	0.31	-2.63%	8.81%	12.51%	-12.26%	-6.45%	-19.02%	-11.35%	47.38%	15.32%	
Copper	US\$/lb	3.50	0.16	0.30%	4.23%	2.04%	-21.71%	-8.02%	-21.91%	27.05%	25.81%	6.31%	
Iron Ore	US\$/mt	95.48	0.23	0.00%	0.74%	-0.29%	-15.24%	-18.16%	-16.56%	-27.05%	81.97%	20.45%	
Malaysian Palm Oil* RM/tn		3,532	0.07	0.89%	12.34%	-1.89%	-31.54%	-34.61%	-20.39%	32.59%	27.95%	51.75%	
LNG *Jap/Korea	US\$/mmBtu	35.05	0.30	-8.23%	-14.94%	-36.50%	14.94%	0.17%	9.10%	113.25%	169.81%	-41.08%	
ICCO Cocoa	US\$/mt	2,392	0.33	1.36%	4.82%	3.64%	5.08%	2.75%	-13.55%	-3.19%	2.48%	5.13%	
ICO Coffee	US cents/lb	225	0.43	2.44%	-1.77%	-0.99%	-0.64%	-5.16%	3.18%	76.30%	-1.12%	27.34%	
Equities													
Domestic													
	PGK		Arbitrage	PNGX	Percentage changes								
Bank South Pacific		11.43	12.41	0.27	0.00%	0.00%	0.00%	1.31%	0.08%	2.90%	2.08%	1.87%	14.81%
Credit Corporation			1.85	0.96	0.00%	0.00%	0.00%	10.12%	0.00%	15.63%	-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%	0.00%	-5.00%	-4.04%	-5.00%	0.00%	10.00%	-5.26%	0.00%
Kina Securities Limited		1.97	2.90	0.36	0.00%	0.00%	-3.33%	-1.69%	-3.33%	0.00%	-1.67%	-10.98%	27.17%
Steamship Trading Company		24.00	35.46		0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
Santos Limited		17.39	19.10	1.00	0.00%	0.00%	0.00%	0.53%	2.70%				
Australia													
A2 Milk Company Limited		5.53	0.45	-0.54%	2.41%	0.00%	1.28%	23.01%	-15.90%	-52.31%	-19.93%	38.57%	
ANZ Banking Group Limited		24.50	0.44	2.51%	6.29%	9.96%	-10.94%	3.50%	-20.18%	21.19%	-7.84%	0.70%	
BSP Financial Group		5.00	0.50	0.00%	0.00%	-0.79%	17.10%	1.01%	3.13%	-17.88%			
BHP Billiton Limited		40.50	0.28	1.07%	8.72%	11.66%	-2.41%	-6.62%	-20.29%	-2.19%	9.02%	13.70%	
Boral Limited		2.94	0.10	6.52%	13.08%	6.52%	-51.80%	3.09%	-25.14%	23.23%	10.49%	-9.31%	
Bougainville Copper Limited		0.29	0.04	7.41%	7.41%	-7.94%	-4.92%	-15.15%	-56.00%	5.17%	-10.77%	103.13%	
Bank of Queensland		6.98	0.16	1.16%	5.28%	5.60%	-13.72%	-2.40%	-23.16%	4.52%	6.76%	-25.26%	
Brambles Limited		11.67	0.62	1.57%	1.04%	-1.44%	9.78%	6.54%	8.07%	0.28%	-9.56%	15.47%	
Commonwealth Bank of Australia		97.29	0.44	2.64%	5.13%	3.39%	-3.67%	0.35%	-14.55%	23.01%	2.77%	10.37%	
CSL		290.50	0.63	1.08%	2.89%	-0.99%	-0.08%	5.93%	0.34%	2.66%	2.69%	48.93%	
Fortescue Mining		17.62	0.41	2.38%	7.05%	10.13%	-8.28%	-4.05%	-15.15%	-18.01%	119.18%	155.13%	
Horizon Oil Ltd		0.16	0.93	0.00%	3.33%	3.33%	68.48%	9.26%	8.00%	48.39%	-48.33%	20.00%	
Kina Securities Ltd		0.86	0.44	0.58%	2.99%	-1.71%	0.58%	5.59%	-5.85%	-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		162.10	0.17	2.41%	2.57%	-6.15%	-21.08%	-7.15%	-19.07%	48.32%	0.46%	26.88%	
Mirvac Group		2.03	0.12	-0.98%	6.84%	-1.93%	-30.24%	-1.52%	-20.68%	10.23%	-16.98%	41.96%	
National Australia Bank		30.51	0.60	2.14%	5.24%	4.09%	5.79%	5.18%	-15.33%	27.61%	-8.24%	2.33%	
Newcrest Mining Limited		17.89	0.16	1.02%	11.33%	6.68%	-26.92%	-19.00%	-21.88%	-5.04%	-14.78%	38.76%	
Origin Energy Ltd		5.56	0.33	1.28%	4.71%	-3.14%	6.11%	-9.77%	-8.03%	10.08%	-43.67%	30.60%	
Pilbara Minerals Ltd		5.11	1.00	0.00%	12.31%	29.37%	59.69%	99.13%	-28.44%	267.82%	210.71%	-55.20%	
Qbe Insurance Group Ltd		11.95	0.68	1.36%	4.92%	-0.67%	5.29%	-5.10%	5.65%	33.06%	-33.77%	27.52%	
Rio Tinto Limited		97.85	0.26	1.96%	8.72%	9.44%	-2.26%	-9.07%	-13.78%	-12.05%	13.38%	27.95%	
ResMed Inc		35.61	0.80	3.37%	7.07%	6.27%	-0.48%	10.23%	-5.34%	31.40%	24.34%	37.56%	
Santos Limited		7.61	0.57	1.87%	10.93%	-2.56%	20.60%	-4.45%	-4.13%	0.64%	-23.35%	49.27%	
Steamship Trading Company		10.50	0.38	3.96%	3.96%	-8.70%	5.00%	-15.83%	18.93%	1.52%	-21.20%	-33.16%	
Suncorp Metway Limited		10.30	0.12	-0.19%	3.52%	-5.07%	-6.96%	-8.65%	-1.26%	13.66%	-24.85%	2.61%	
Sydney Airport		8.72	1.00	0.00%	0.00%	0.00%	0.46%	0.00%	0.00%	35.41%	-25.98%	28.68%	
Transurban Group		12.86	0.28	0.86%	-0.92%	-5.44%	-6.95%	-14.19%	6.13%	1.17%	-8.38%	27.98%	
Telstra Corporation Limited		3.85	0.24	0.00%	0.79%	-1.79%	-7.89%	0.00%	-2.78%	40.27%	-15.82%	24.21%	
Treasury Wine Estates Limited		12.95	0.78	2.21%	2.94%	-2.48%	4.60%	10.75%	-1.99%	31.70%	-42.12%	9.73%	
Westpac Banking Corporation		22.15	0.42	3.36%	5.83%	6.34%	3.75%	5.85%	-19.55%	10.22%	-20.06%	-3.23%	
Worley Limited		13.54	0.69	3.04%	8.67%	-2.94%	27.38%	-10.60%	10.30%	-7.48%	-24.95%	34.06%	
Woolworths Limited		33.73	0.11	-0.76%	-2.12%	-7.36%	-11.26%	-4.63%	-4.46%	-3.31%	8.71%	22.91%	
International													
iShare MSCI All Asia ex Japan	USD \$	61.20	0.09	0.20%	1.43%	-6.49%	-26.01%	-15.24%	-7.81%	-7.74%	22.19%	15.56%	
Blackrock Int Equity Fund*	AUD \$	18.04	0.00	0.00%	-0.50%	-3.24%	-19.63%	-4.75%	-8.50%	24.76%	-0.61%	23.52%	
Blackrock Australian Equity Fund*	AUD \$	1.60	0.01	0.00%	-0.32%	-4.83%	-17.88%	-6.55%	-10.96%	11.82%	-2.28%	19.10%	
Vanguard International Share*	AUD \$	2.62	0.24	0.30%	3.88%	-0.59%	-15.41%	-2.83%	-8.11%	23.54%	-0.10%	22.72%	
Vanguard FTSE World exUS	USD \$	46.51	0.11	-0.83%	2.81%	-4.36%	-24.10%	-11.21%	-13.25%	5.00%	8.58%	17.92%	
Vanguard FTSE Europe	USD \$	48.62	0.13	-1.56%	3.96%	-4.89%	-28.75%	-12.63%	-15.19%	13.28%	2.80%	20.53%	
iShares Core MSCI Europe	USD \$	41.64	0.13	-1.51%	4.10%	-4.28%	-28.40%	-12.06%	-15.81%	13.42%	2.83%	20.66%	
iShares Asia 50	USD \$	52.80	0.09	0.27%	1.91%	-6.80%	-31.03%	-20.43%	-8.58%	-12.17%	32.08%	19.35%	
iShares MSCI Japan	USD \$	50.78	0.09	-1.05%	2.09%	-1.34%	-24.16%	-7.53%	-14.25%	-0.89%	14.04%	16.87%	
Acadian Global Managed Volatility Equity Fund		1.53	0.13	2.69%	2.67%	1.66%	-10.94%	-6.92%	-2.24%	10.44%	-11.46%	8.12%	
Lazard Global Managed Volatility Fund - Australia*		1.00	0.09	2.08%	2.00%	1.18%	-16.24%	-16.44%	-0.19%	19.66%	-22.67%	14.95%	
Robeco Emerging Conservative Equity Fund - Australia		1.28	0.04	0.00%	-0.03%	-0.97%	-12.63%	-5.34%	-2.96%	13.49%	-15.41%	10.42%	

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