

KFM Daily Market Report

Shading Key:

52 week high (green = 1), low (red = 0)) or shaded in-between

152 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

07-Oct-22 Reporting closing prices for prior day

Daily Market Report

		Closing prices	52	Movement fo	r the period							
		06-Oct-22		Day	Week	Month	YTD	Q3 2022	Q2 2022	2021	2020	2019
Interest Rates				Change to today							es, rate at end	
	Central Bank Bills			from closing pri			6.56%	0.650/	0.000/		e year reported.	
28 days 60 days	C-bill auctions on Wednesday; reported Thursday/Friday	1.67% 2.11%		0.00% 0.00%	0.00%	0.10% 0.09%	0.38% 0.12%	0.65% 0.40%	-0.06% -0.11%	1.29% 1.99%	1.33% 2.07%	1.39% 2.30%
90 days	reported marsday/mady	2.07%		0.00%	0.00%	0.03%	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% 2.65%		0.00% 0.00%	0.00% -0.01%	0.00% -0.04%	- 3.08%	0.06% 0.54%	-1.12% -1.78%	4.29%	4.41% 6.04%	4.68% 6.04%
273 days 364 days	reported Thursday/Friday	4.02%		0.00%	0.01%	0.01%	-3.30% - 3.02%	1.44%	-2.50%	5.95% 7.04%	7.20%	7.08%
Government Inscribed Stock	,					0.0-7-						
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 GIS 7Y 2022-29		5.26% 5.91%		0.00% 0.00%	0.00% 0.00%	-0.34% -0.29%	-4.44% -3.89%			9.70%	-	-
GIS 8Y 2022-39		6.18%		0.00%	0.00%	-0.25%	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		3.00%		0.00%	0.00%	0.00%	0.00%			3.00%	3.00%	5.50%
Ten year Government Bond yi	elds	2.020/	0.05	0.070/	0.040/	0.5100	5/540/	0.030/	0.670/	1 510/	0.010/	1.020/
United States United Kingdom		3.82% 4.17%		0.07% 0.13%	0.04% 0.03%	0.51% 1.02%	2.31% 3.20%	0.82% 1.86%	0.67% 0.62%	1.51% 0.97%	0.91% 0.20%	1.92% 0.82%
Australia		3.78%		0.14%	-0.16%	0.21%	2.11%	0.23%	0.82%	1.67%	0.20%	1.37%
New Zealand		4.19%		0.10%	0.00%	0.24%	1.81%	0.44%	0.64%	2.39%	0.99%	1.65%
France		2.68%	0.95	0.04%	-0.12%	0.42%	2.48%	0.80%	0.94%	0.20%	-0.34%	0.12%
Japan		0.25%		0.00%	0.00%	0.00%	0.18%	0.01%	0.01%	0.07%	0.02%	-0.01%
Australia	RBA Cash Rate	2.60%		0.00%	0.25%	0.25%	2.50%	1.50%	0.75%	0.10%	0.10%	0.75%
PNG CPI Index Currencies	Latest 12 mth % change	5.50%		Porcontago chan	anoc.					4.60%	3.10% Annual change	4.00%
USD/PGK		0.2840	0.00	Percentage chan 0.00%	0.00%	0.00%	-0.35%	0.00%	0.00%	0.00%	-2.90%	-1.18%
AUD/PGK		0.4357	0.89	-0.41%	-0.89%	3.47%	10.92%	5.99%	8.56%	6.19%	-11.68%	-0.48%
GBP/PGK		0.2508	0.58	0.97%	-4.82%	1.70%	18.75%	9.20%	8.09%	1.00%	-6.57%	-4.40%
NZD/PGK	•	0.4909	0.85	-0.63%	-2.06%	4.71%	17.61%	8.54%	11.85%	5.78%	-9.52%	-1.45%
JPY/PGK		41.050	0.99	0.24%	-0.10%	0.64%	25.11%	5.96%	11.97%	11.64%	-7.87%	-2.68%
AUD/USD JPY/USD		0.6518 144.540	0.10	0.40% 0.26%	0.88% -0.09%	-3.37% 0.64%	-10.18% 25.56%	-5.64% 5.98%	-7.89% 11.96%	-5.83% 11.63%	9.94% -5.12%	-0.71% -1.53%
EUR/USD		0.9914	0.17	-0.55%	2.59%	-0.91%	-12.34%	-6.04%	-6.38%	-8.00%	9.68%	-1.94%
GBP/USD		1.1326	0.23	-0.96%	5.07%	-1.67%	-16.07%	-8.40%	-7.49%	-0.98%	3.90%	3.37%
Equity Indices												
Papua New Guinea				Percentage chang				0.050/	. =	2 222/		24 252/
KSi Index KSi Home Index		6,279.50	0.71	0.00%	0.00%	-0.02%	7.13% 6.40%	0.25%	1.51% 10.08%	-3.09% 8.11%	-3.42%	21.05%
Australia		15,311.87	0.71	0.00%	0.00%	-0.29%	0.40%	-0.29%	10.06%	0.1170	1.50%	14.95%
All Ordinaries		7,033.46	0.32	0.04%	4.04%	-0.73%	-9.59%	-1.01%	-13.39%	13.55%	0.71%	19.14%
S&P/ASX 100		5,722.77	0.36	0.04%	3.92%	0.08%	-6.92%	-1.32%	-11.65%	13.28%	-2.06%	18.88%
S&P/ASX 20		3,835.60	0.35	-0.04%	3.90%	1.22%	-5.48%	-1.83%	-11.32%	12.14%	-1.49%	15.34%
S&P/ASX 50		6,632.90	0.31	-0.04%	3.76%	0.31%	-6.49%	-2.10%	-11.12%	12.37%	-4.86%	19.07%
S&P/ASX 50 Accumulation S&P/ASX Midcap 50		82,158.80 8,884.00	0.46	-0.04% 0.54%	3.76% 4.94%	0.38% -1.28%	-2.40% -9.03%	-0.12% 3.88%	-10.55% -14.95%	17.00% 18.46%	-1.94% 14.48%	24.43% 17.68%
S&P/ASX Small Ordinaries		2,764.30	0.18	0.04%	4.94%	-5.63%	-21.68%	-1.45%	-20.79%	14.24%	6.62%	17.88%
S&P/ASX 200		6,817.52	0.33	0.03%	4.01%	-0.45%	-8.42%	-1.43%	-12.42%	13.02%	-1.45%	18.38%
S&P/ASX 200 Accumulation	ı	82,002.11	0.46	0.03%	4.01%	-0.34%	-4.78%	0.39%	-11.90%	17.23%	1.40%	23.40%
S&P/ASX 300		6,799.60	0.33	0.04%	4.03%	-0.56%	-8.78%	-1.34%	-12.73%	13.38%	-1.10%	18.77%
S&P/ASX 200 Energy		11,192.10	0.96	2.21%	9.20%	5.43%	41.66%	2.29%	1.45%	-1.97%	-29.93%	18.24%
S&P/ASX 200 Materials S&P/ASX 200 Industrials		16,201.60 6,101.00	0.38	0.49% 0.15%	6.97% 1.05%	5.33% -5.53%	-3.22% -8.19%	-2.85% -6.34%	-16.19% -2.18%	6.84% 11.24%	13.37% -14.10%	22.09% 22.62%
S&P/ASX 200 Consumer Dis	cretionary	2,751.60	0.16	-0.77%	1.88%	-3.87%	-22.04%	-1.96%	-15.08%	21.31%	8.63%	27.23%
S&P/ASX 200 Consumer Sta		12,369.20	0.17	-0.71%	-0.82%	-6.40%	-8.67%	-4.33%	-3.40%	7.13%	3.57%	17.98%
S&P/ASX 200 Healthcare		41,746.40	0.41	-0.15%	1.63%	-3.93%	-7.61%	2.64%	-1.93%	7.98%	2.97%	41.23%
S&P/ASX 200 Financials		6,151.00	0.43	-0.35%	3.51%	0.65%	-5.90%	0.66%	-14.87%	20.20%	-9.00%	7.39%
S&P/ASX 200 Information T	o,	1,477.70	0.19	0.19%	4.87%	-3.90%	-30.87%	2.53%	-27.19%	-2.79%	56.35%	31.81%
S&P/ASX 200 Telecommuni S&P/ASX 200 Utilities	cation services	1,392.30 6,959.70	0.39	-0.20% 1.08%	1.06% 4.44%	-2.74% -3.72%	-14.58% 3.99%	-0.87% -13.62%	-10.12% 0.61%	28.46% 4.56%	0.91% -21.52%	22.31% 10.09%
S&P/ASX 200 A-REIT		1,279.70	0.12	-0.84%	4.67%	-8.52%	-27.06%	-7.53%	-18.85%	21.61%	-7.99%	14.01%
S&P/ASX 200 Financial-x-A-	REIT	6,860.40	0.43	-0.35%	3.50%	0.65%	-5.90%	0.66%	-14.87%	20.20%	-8.99%	7.39%
North American												
DJIA		29,926.94	0.15	-1.15%	2.40%	-5.81%	-17.64%	-6.66%	-11.25%	18.73%	7.25%	22.34%
S&P 500		3,744.52 11,073.31	0.13	-1.02%	2.86%	-6.53%	-21.44%	-5.28%	-16.45%	26.89%	16.26%	28.88%
NASDAQ Toronto S&P/TSX		11,073.31	0.09	-0.68% -1.33%	3.13% 2.91%	-6.65% -2.24%	-29.22% -10.57%	-4.11% -2.21%	-22.44% -13.84%	21.39% 21.74%	43.64% 2.17%	35.23% 19.13%
Europe		10,5/5.01		1.33/6	/////// //////////////////////////////	Z.24/0	10.37/0	-2.21/0	13.04/0	21./4/0	2.1/0	13.13/0
FTSE		6,997.27	0.15	-0.78%	1.68%	-3.65%	-5.24%	-3.84%	-4.61%	14.30%	-14.34%	12.10%
DAX		12,470.78	0.12	-0.37%	4.14%	-3.36%	-21.49%	-5.24%	-11.31%	15.79%	3.55%	25.48%
CAC 40		5,936.42	0.15	-0.82%	4.57%	-3.09%	-17.01%	-2.71%	-11.07%	28.85%	-7.14%	26.37%
Asia		27 244 22	0.51	0.700	//////////////////////////////////////	2.00%	E 4 40/	4 700/	E 4301	4.040/	10.010/	10 2001
Nikkei Hang Seng		27,311.30 18,012.15	0.51	0.70% -0.42%	3.37% 4.93%	-2.69% -4.47%	-5.14% -23.02%	-1.73% -21.21%	-5.13% -0.62%	4.91% -14.08%	16.01% -3.40%	18.20% 9.07%
Shanghai		3,024.39	0.10	0.00%	-0.55%	-4.47% -6.53%	-23.02% -16.91%	-21.21%	4.50%	4.80%	-3.40% 13.87%	22.30%
Sensex		58,222.10	0.66	0.27%	3.21%	-2.46%	-0.05%	8.31%	-9.48%	21.99%	15.75%	14.38%



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Shading Key:

52 week high (green = 1), low (red = 0)) or shaded in-between

2 standard deviation move up (5%)

These estimates are based the last 256 daily moves of the

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

07-Oct-22 Reporting closing prices for prior day

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		06-Oct-22		Day	Week	Month	YTD	Q3 2022	Q2 2022	2021	2020	2019
Indices									ĺ			
MSCI World USD Index		2.478.42	0.11	-0.87%	3.21%	-5.98%	-23.31%	-6.58%	-16.60%	20.14%	14.06%	25.19%
MSCI World Net TR USD Index		7,582.49	0.12	-0.85%	3.24%	-5.84%	-22.28%	-7.21%	-15.26%	21.82%	15.90%	27.67%
MSCI ACWI-ex-Australia TR AUD Index	x	13,397.01	0.35	0.00%	4.59%	-0.18%	-11.79%	-0.72%	-7.44%	29.58%	5.73%	27.97%
MSCI ACWI Net TR USD Index		301.49	0.12	-0.74%	3.35%	-4.99%	-22.51%	-7.85%	-14.72%	18.54%	16.25%	26.60%
MSCI ACWI Minimum Volatility USD		1,991.55	0.08	-1.10%	1.01%	-5.56%	-17.26%	-6.69%	-9.77%	11.95%	0.56%	18.50%
MSCI EM Asia Net TR USD Index		529.06	0.09	0.02%	3.65%	-6.21%	-26.34%	-14.96%	-8.32%	-5.08%	28.38%	19.24%
MSCI EM Net TR USD Index		460.71	0.10	0.12%	4.28%	-4.71%	-24.26%	-12.65%	-10.36%	-2.54%	18.31%	18.42%
VIX Volatility S&P500		30.52	0.72	6.90%	-4.15%	29.27%	77.24%	10.14%	39.64%	-24.31%	65.09%	-45.79%
Commodities Light Crude WTI Futures US	\$/bbl	88.45	0.38	0.79%	8.89%	5.88%	16.94%	-24.84%	5.46%	55.89%	-20.54%	34.46%
	\$/bbl	94.42	0.42	1.12%	6.70%	6.56%	20.77%	-23.39%	6.39%	50.93%	-21.52%	22.68%
	\$\$/oz	1,720.80	0.21	0.00%	3.13%	0.03%	-6.06%	-7.49%	-7.51%	-3.34%	24.42%	18.87%
	5\$/oz	20.66	0.32	0.56%	10.41%	12.03%	-11.77%	-6.45%	-19.02%	-11.35%	47.38%	15.32%
Copper U:	\$\$/lb	3.45	0.13	-1.56%	0.82%	-2.30%	-22.93%	-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		3,589	0.08	1.61%	9.49%	4.39%	-30.43%	-34.61%	-20.39%	32.59%	27.95%	51.75%
LNG *Jap/Korea US\$/mm		35.86	0.32	2.30%	-8.31%	-32.14%	17.58%	0.17%	9.10%	113.25%	169.81%	-41.08%
	\$/mt	2,373	0.30	-0.79%	1.98%	3.81%	-5.83%	2.75%	-13.55%	-3.19%	2.48%	5.13%
ICO Coffee US cen	its/lb	218	0.31	-3.09%	-3.54%	-3.61%	-3.72%	-5.16%	3.18%	76.30%	-1.12%	27.34%
Equities Domestic	PGK Arbitrage	PNGX	,	Percentage chan	ges							
Bank South Pacific	11.48	12.41	0.27	0.00%	0.00%	0.00%	1.31%	0.08%	2.90%	2.08%	1.87%	14.81%
Credit Corporation	11.40	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	24.10	35.46		0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
Santos Limited	17.79	19.10	1.00	0.00%	0.00%	0.00%	-	0.53%	2.70%			
Australia												
A2 Milk Company Limited		5.51	0.45	-0.36%	2.61%	-1.25%	0.92%	23.01%	-15.90%	-52.31%	-19.93%	38.57%
ANZ Banking Group Limited		24.39	0.42	-0.45%	4.36%	6.51%	-11.34%	3.50%	-20.18%	21.19%	-7.84%	0.70%
BSP Financial Group		5.00	0.50	0.00%	0.00%	-0.99%	17.10%	1.01%	3.13%	-17.88%		40 700/
BHP Billiton Limited		40.76	0.30	0.64%	6.79%	10.40%	-1.78%	-6.62%	-20.29%	-2.19%	9.02%	13.70%
Boral Limited		2.90	0.09	-1.36% 0.00%	9.02%	4.69%	-52.46%	3.09%	-25.14%	23.23%	10.49%	-9.31%
Bouganville Copper Limited Bank of Queensland		0.29 6.98	0.16	0.00%	7.41% 5.28%	-12.12% 3.41%	-4.92% -13.72%	-15.15% -2.40%	-56.00% -23.16%	5.17% 4.52%	-10.77% 6.76%	103.13% -25.26%
Brambles Limited		11.64	0.61	-0.26%	-0.26%	-2.43%	9.50%	6.54%	8.07%	0.28%	-9.56%	15.47%
Commonwealth Bank of Australia		96.88	0.42	-0.42%	4.04%	1.75%	-4.08%	0.35%	-14.55%	23.01%	2.77%	10.37%
CSL		290.20	0.63	-0.10%	1.21%	-3.14%	-0.18%	5.93%	0.34%	2.66%	2.69%	48.93%
Fortescue Mining		17.60	0.41	-0.11%	4.89%	4.89%	-8.38%	-4.05%	-15.15%	-18.01%	119.18%	155.13%
Horizon Oil Ltd		0.16	0.93	0.00%	3.33%	6.90%	68.48%	9.26%	8.00%	48.39%	-48.33%	20.00%
Kina Securities Ltd		0.86	0.44	0.00%	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		163.23	0.19	0.70%	2.33%	-8.49%	-20.53%	-7.15%	-19.07%	48.32%	0.46%	26.88%
Mirvac Group		2.03	0.12	0.00%	5.18%	-3.79%	-30.24%	-1.52%	-20.68%	10.23%	-16.98%	41.96%
National Australia Bank		30.27	0.57	-0.79%	3.42%	2.19%	4.96%	5.18%	-15.33%	27.61%	-8.24%	2.33%
Newcrest Mining Limited		17.90	0.16	0.06%	8.62%	5.29%	-26.88% 8.78%	-19.00% -9.77%	-21.88% -8.03%	-5.04%	-14.78% -43.67%	38.76% 30.60%
Origin Energy Ltd Pilbara Minerals Ltd		5.70 5.40	1.00	2.52% 5.68%	7.14% 16.88%	-2.23% 27.06%	68.75%	99.13%	-8.03%	10.08% 267.82%	210.71%	-55.20%
Qbe Insurance Group Ltd		11.91	0.67	-0.33%	2.67%	-3.87%	4.93%	-5.10%	5.65%	33.06%	-33.77%	27.52%
Rio Tinto Limited		98.05	0.26	0.20%	7.85%	6.74%	-2.06%	-9.07%	-13.78%	-12.05%	13.38%	27.95%
ResMed Inc		35.59	0.79	-0.06%	5.26%	3.55%	-0.53%	10.23%	-5.34%	31.40%	24.34%	37.56%
Santos Limited		7.75	0.62	1.84%	10.40%	-0.26%	22.82%	-4.45%	-4.13%	0.64%	-23.35%	49.27%
Steamship Trading Company		10.50	0.38	0.00%	3.96%	-8.70%	5.00%	-15.83%	18.93%	1.52%	-21.20%	-33.16%
Suncorp Metway Limited		10.47	0.18	1.65%	3.56%	-3.86%	-5.42%	-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		12.88		0.16%	-0.92%	-7.00%	-6.80%	-14.19%	6.13%	1.17%	-8.38%	27.98%
Telstra Corporation Limited.		3.87	0.28	0.52%	-0.26%	-1.78%	-7.42%	0.00%	-2.78%	40.27%	-15.82%	24.21%
Treasury Wine Estates Limited		13.00	0.80	0.39%	2.12%	-3.63%	5.01%	10.75%	-1.99%	31.70%	-42.12%	9.73%
Westpac Banking Corporation		21.94	0.39	-0.95%	3.88%	3.64%	2.76%	5.85%	-19.55%	10.22%	-20.06%	-3.23%
Worley Limited		13.47	0.68	-0.52%	6.90%	-3.79%	26.72%	-10.60%	10.30%	-7.48%	-24.95%	34.06%
Woolworths Limited International		33.47	0.07	-0.77%	-2.42%	-8.48%	-11.94%	-4.63%	-4.46%	-3.31%	8.71%	22.91%
iShare MSCI All Asia ex Japan	USD \$	60.78	0.07	-0.69%	3.19%	-6.59%	-26.51%	-15.24%	-7.81%	-7.74%	22.19%	15.56%
Blackrock Int Equity Fund*	AUD \$	18.86	0.18	-0.69% 4.52%	2.71%	-0.39%	-15.99%	-13.24%	-8.50%	24.76%	-0.61%	23.52%
Blackrock Australian Equity Fund*	AUD \$	1.64	0.14	3.00%	3.23%	-0.62%	-15.42%	-6.55%	-10.96%	11.82%	-2.28%	19.10%
Vanguard International Share*	AUD\$	2.62	0.24	0.00%	2.58%	-0.59%	-15.41%	-2.83%	-8.11%	23.54%	-0.10%	22.72%
Vanguard FTSE World exUS	USD \$	45.84	0.08	-1.44%	2.90%	-5.81%	-25.20%	-11.21%	-13.25%	5.00%	8.58%	17.92%
Vanguard FTSE Europe	USD \$	47.56	0.08	-2.18%	3.19%	-6.58%	-30.30%	-12.63%	-15.19%	13.28%	2.80%	20.53%
iShares Core MSCI Europe	USD \$	40.75	0.09	-2.14%	3.19%	-6.08%	-29.93%	-12.06%	-15.81%	13.42%	2.83%	20.66%
iShares Asia 50	USD \$	52.75	0.09	-0.09%	4.66%	-5.82%	-31.10%	-20.43%	-8.58%	-12.17%	32.08%	19.35%
iShares MSCI Japan	USD \$	50.32	0.07	-0.91%	2.15%	-3.40%	-24.85%	-7.53%	-14.25%	-0.89%	14.04%	16.87%
Acadian Global Managed Volatitlity Ed		1.54	0.15	0.51%	2.61%	1.15%	-10.48%	-6.92%	-2.24%	10.44%	-11.46%	8.12%
Lazard Global Managed Volatility Fun		1.00	0.10	0.25%	1.90%	0.55%	-16.03%	-16.44%	-0.19%	19.66%	-22.67%	14.95%
Robeco Emerging Conservative Equity Fund - Australia		1.28	0.05	0.18%	-0.09%	-0.75%	-12.48%	-5.34%	-2.96%	13.49%	-15.41%	10.42%

