

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
		07-Oct-22	wk	Day	Week	Month	YTD					
Interest Rates												
Central Bank Bills												
C-bill auctions on Wednesday; reported Thursday/Friday		1.67%		0.00%	0.00%	0.10%	0.38%	0.65%	-0.06%	1.29%	1.33%	1.39%
60 days		2.11%		0.00%	0.00%	0.09%	0.12%	0.40%	-0.11%	1.99%	2.07%	2.30%
90 days		2.07%	0.00	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%	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	0.00%	-0.01%	-0.04%	-3.30%	0.54%	-1.78%	5.95%	6.04%	6.04%
364 days reported Thursday/Friday		4.02%		0.00%	0.03%	0.01%	-3.02%	1.44%	-2.50%	7.04%	7.20%	7.08%
Government Inscribed Stock												
GIS 2Y 2022-24		4.37%		0.00%	0.00%	-0.47%	-4.13%			8.50%	8.04%	7.90%
GIS 4Y 2022-26		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		3.00%		0.00%	0.00%	0.00%	0.00%	1.50%	0.75%	3.00%	3.00%	5.50%
Ten year Government Bond yields												
United States		3.88%	0.98	0.06%	0.05%	0.57%	2.37%	0.82%	0.67%	1.51%	0.91%	1.92%
United Kingdom		4.24%	0.93	0.07%	0.15%	1.14%	3.27%	1.86%	0.62%	0.97%	0.20%	0.82%
Australia		3.85%	0.87	0.07%	-0.04%	0.29%	2.18%	0.23%	0.82%	1.67%	0.97%	1.37%
New Zealand		4.28%	0.97	0.09%	-0.02%	0.33%	1.89%	0.44%	0.64%	2.39%	0.99%	1.65%
France		2.80%	0.99	0.12%	0.08%	0.53%	2.60%	0.80%	0.94%	0.20%	-0.34%	0.12%
Japan		0.25%	0.97	0.00%	0.01%	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												
Latest 12 mth % change		5.50%								4.60%	3.10%	4.00%
Currencies												
				Percentage changes						Annual change Annual change within the year		
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		0.4431	0.99	1.70%	1.44%	6.49%	12.81%	5.99%	8.56%	6.19%	-11.68%	-0.48%
GBP/PGK		0.2544	0.62	1.44%	-0.35%	3.71%	20.45%	9.20%	8.09%	1.00%	-6.57%	-4.40%
NZD/PGK		0.5026	0.96	2.38%	1.35%	7.92%	20.41%	8.54%	11.85%	5.78%	-9.52%	-1.45%
JPY/PGK		41.190	1.00	0.34%	0.37%	1.33%	25.54%	5.96%	11.97%	11.64%	-7.87%	-2.68%
AUD/USD		0.6411	0.01	-1.64%	-1.41%	-6.08%	-11.66%	-5.64%	-7.89%	-5.83%	9.94%	-0.71%
JPY/USD		145.020	1.00	0.33%	0.35%	1.32%	25.97%	5.98%	11.96%	11.63%	-5.12%	-1.53%
EUR/USD		0.9794	0.11	-1.21%	-0.31%	-2.66%	-13.40%	-6.04%	-6.38%	-8.00%	9.68%	-1.94%
GBP/USD		1.1165	0.18	-1.42%	0.34%	-3.59%	-17.26%	-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		6,976.11	0.28	-0.82%	4.45%	-2.28%	-10.32%	-1.01%	-13.39%	13.55%	0.71%	19.14%
S&P/ASX 100		5,676.79	0.31	-0.80%	4.42%	-1.44%	-7.67%	-1.32%	-11.65%	13.28%	-2.06%	18.88%
S&P/ASX 20		3,807.30	0.30	-0.74%	4.42%	-0.34%	-6.18%	-1.83%	-11.32%	12.14%	-1.49%	15.34%
S&P/ASX 50		6,580.20	0.26	-0.79%	4.21%	-1.18%	-7.23%	-2.10%	-11.12%	12.37%	-4.86%	19.07%
S&P/ASX 50 Accumulation		81,505.50	0.41	-0.80%	4.21%	-1.11%	-3.17%	-0.12%	-10.55%	17.00%	-1.94%	24.43%
S&P/ASX Midcap 50		8,808.10	0.43	-0.85%	5.75%	-3.04%	-9.81%	3.88%	-14.95%	18.46%	14.48%	17.68%
S&P/ASX Small Ordinaries		2,739.70	0.15	-0.89%	4.74%	-6.70%	-22.37%	-1.45%	-20.79%	14.24%	6.62%	17.88%
S&P/ASX 200		6,762.77	0.28	-0.80%	4.46%	-1.91%	-9.16%	-1.43%	-12.42%	13.02%	-1.45%	18.38%
S&P/ASX 200 Accumulation		81,343.55	0.41	-0.80%	4.46%	-1.80%	-5.54%	0.39%	-11.90%	17.23%	1.40%	23.40%
S&P/ASX 300		6,744.33	0.28	-0.81%	4.46%	-2.03%	-9.52%	-1.34%	-12.73%	13.38%	-1.10%	18.77%
S&P/ASX 200 Energy		11,298.00	0.99	0.95%	10.16%	5.31%	43.01%	2.29%	1.45%	-1.97%	-29.93%	18.24%
S&P/ASX 200 Materials		16,012.10	0.34	-1.17%	5.02%	0.79%	-4.35%	-2.85%	-16.19%	6.84%	13.37%	22.09%
S&P/ASX 200 Industrials		6,045.40	0.24	-0.91%	3.26%	-6.16%	-9.03%	-6.34%	-2.18%	11.24%	-14.10%	22.62%
S&P/ASX 200 Consumer Discretionary		2,728.70	0.14	-0.83%	3.86%	-4.37%	-22.69%	-1.96%	-15.08%	21.31%	8.63%	27.23%
S&P/ASX 200 Consumer Staples		12,320.80	0.15	-0.39%	-0.15%	-5.59%	-9.03%	-4.33%	-3.40%	7.13%	3.57%	17.98%
S&P/ASX 200 Healthcare		41,494.70	0.39	-0.60%	2.10%	-4.06%	-8.16%	2.64%	-1.93%	7.98%	2.97%	41.23%
S&P/ASX 200 Financials		6,109.50	0.40	-0.67%	5.21%	-0.32%	-6.53%	0.66%	-14.87%	20.20%	-9.00%	7.39%
S&P/ASX 200 Information Technology		1,451.50	0.16	-1.77%	5.82%	-6.03%	-32.10%	2.53%	-27.19%	-2.79%	56.35%	31.81%
S&P/ASX 200 Telecommunication Services		1,379.10	0.15	-0.95%	2.02%	-2.96%	-15.39%	-0.87%	-10.12%	28.46%	0.91%	22.31%
S&P/ASX 200 Utilities		6,948.80	0.39	-0.16%	5.98%	-4.02%	3.82%	-13.62%	0.61%	4.56%	-21.52%	10.09%
S&P/ASX 200 A-REIT		1,254.00	0.08	-2.01%	3.20%	-9.58%	-28.53%	-7.53%	-18.85%	21.61%	-7.99%	14.01%
S&P/ASX 200 Financial-x-A-REIT		6,814.10	0.40	-0.67%	5.21%	-0.32%	-6.53%	0.66%	-14.87%	20.20%	-8.99%	7.39%
North American												
DJIA		29,296.79	0.07	-2.11%	1.99%	-8.88%	-19.38%	-6.66%	-11.25%	18.73%	7.25%	22.34%
S&P 500		3,639.66	0.04	-2.80%	1.51%	-10.52%	-23.64%	-5.28%	-16.45%	26.89%	16.26%	28.88%
NASDAQ		10,652.40	0.01	-3.80%	0.73%	-12.05%	-31.91%	-4.11%	-22.44%	21.39%	43.64%	35.23%
Toronto S&P/TSX		18,583.13	0.07	-2.09%	0.75%	-6.02%	-12.44%	-2.21%	-13.84%	21.74%	2.17%	19.13%
Europe												
FTSE		6,991.09	0.14	-0.09%	1.41%	-4.90%	-5.33%	-3.84%	-4.61%	14.30%	-14.34%	12.10%
DAX		12,273.00	0.07	-1.59%	1.31%	-6.23%	-22.74%	-5.24%	-11.31%	15.79%	3.55%	25.48%
CAC 40		5,866.94	0.11	-1.17%	1.82%	-5.56%	-17.98%	-2.71%	-11.07%	28.85%	-7.14%	26.37%
Asia												
Nikkei		27,116.11	0.47	-0.71%	4.55%	-3.89%	-5.82%	-1.73%	-5.13%	4.91%	16.01%	18.20%
Hang Seng		17,740.05	0.07	-1.51%	3.00%	-8.38%	-24.18%	-21.21%	-0.62%	-14.08%	-3.40%	9.07%
Shanghai		3,024.39	0.17	0.00%	0.00%	-7.29%	-16.91%	-11.01%	4.50%	4.80%	13.87%	22.30%
Sensex		58,191.29	0.66	-0.05%	1.33%	-2.68%	-0.11%	8.31%	-9.48%	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

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		07-Oct-22	52 wk	Movement for the period				Q3 2022	Q2 2022	2021	2020	2019	
			Day	Week	Month	YTD							
Indices													
MSCI World USD Index		2,417.72	0.04	-2.45%	1.64%	-9.88%	-25.19%	-6.58%	-16.60%	20.14%	14.06%	25.19%	
MSCI World Net TR USD Index		7,397.00	0.05	-2.45%	1.67%	-9.75%	-24.18%	-7.21%	-15.26%	21.82%	15.90%	27.67%	
MSCI ACWI-ex-Australia TR AUD Index		13,037.80	0.24	-2.68%	2.00%	-3.69%	-14.15%	-0.72%	-7.44%	29.58%	5.73%	27.97%	
MSCI ACWI Net TR USD Index		294.46	0.05	-2.33%	1.77%	-9.49%	-24.31%	-7.85%	-14.72%	18.54%	16.25%	26.60%	
MSCI ACWI Minimum Volatility USD		1,960.94	0.01	-1.54%	0.17%	-7.96%	-18.53%	-6.69%	-9.77%	11.95%	0.56%	18.50%	
MSCI EM Asia Net TR USD Index		520.58	0.06	-1.60%	1.82%	-8.81%	-27.52%	-14.96%	-8.32%	-5.08%	28.38%	19.24%	
MSCI EM Net TR USD Index		454.23	0.06	-1.41%	2.52%	-7.33%	-25.32%	-12.65%	-10.36%	-2.54%	18.31%	18.42%	
VIX Volatility S&P500		31.36	0.76	2.75%	-0.82%	37.60%	82.11%	10.14%	39.64%	-24.31%	65.09%	-45.79%	
Commodities													
Light Crude WTI Futures	US\$/bbl	92.64	0.45	4.74%	16.54%	6.74%	22.47%	-24.84%	5.46%	55.89%	-20.54%	34.46%	
Brent Crude	US\$/bbl	97.92	0.48	3.71%	11.32%	5.47%	25.25%	-23.39%	6.39%	50.93%	-21.52%	22.68%	
Gold	US\$/oz	1,709.30	0.19	-0.67%	2.23%	-1.12%	-6.69%	-7.49%	-7.51%	-3.34%	24.42%	18.87%	
Silver	US\$/oz	20.26	0.28	-1.96%	6.39%	7.93%	-13.50%	-6.45%	-19.02%	-11.35%	47.38%	15.32%	
Copper	US\$/lb	3.39	0.10	-1.73%	-0.76%	-5.09%	-24.26%	-8.02%	-21.91%	27.05%	25.81%	6.31%	
Iron Ore	US\$/mt	95.48	0.23	0.00%	0.00%	-1.68%	-15.24%	-18.16%	-16.56%	-27.05%	81.97%	20.45%	
Malaysian Palm Oil* RM/tn		3,630	0.09	1.14%	9.11%	3.71%	-29.64%	-34.61%	-20.39%	32.59%	27.95%	51.75%	
LNG *Jap/Korea	US\$/mmBtu	34.46	0.29	-3.89%	-11.01%	-36.07%	13.00%	0.17%	9.10%	113.25%	169.81%	-41.08%	
ICCO Cocoa	US\$/mt	2,396	0.34	0.97%	1.78%	1.53%	-4.92%	2.75%	-13.55%	-3.19%	2.48%	5.13%	
ICO Coffee	US cents/lb	218	0.32	0.18%	-1.56%	-5.79%	-3.54%	-5.16%	3.18%	76.30%	-1.12%	27.34%	
Equities													
Domestic													
			Arbitrage	Percentage changes									
			PGK	PNGX									
Bank South Pacific		11.06	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%	90.00%	-38.27%	24.62%	22.68%
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		1.93	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		23.70	35.46		0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
Santos Limited		17.83	19.10	1.00	0.00%	0.00%	0.00%	0.53%	2.70%				
Australia													
A2 Milk Company Limited		5.51	0.45		0.00%	2.04%	-0.90%	0.92%	23.01%	-15.90%	-52.31%	-19.93%	38.57%
ANZ Banking Group Limited		24.29	0.41		-0.41%	6.54%	5.52%	-11.70%	3.50%	-20.18%	21.19%	-7.84%	0.70%
BSP Financial Group		4.90	0.45		-2.00%	-2.00%	-5.77%	14.75%	1.01%	3.13%	-17.88%		
BHP Billiton Limited		40.06	0.26		-1.72%	4.00%	5.17%	-3.47%	-6.62%	-20.29%	-2.19%	9.02%	13.70%
Boral Limited		2.86	0.08		-1.38%	7.12%	2.88%	-53.11%	3.09%	-25.14%	23.23%	10.49%	-9.31%
Bougainville Copper Limited		0.28	0.02		-3.45%	0.00%	-18.84%	-8.20%	-15.15%	-56.00%	5.17%	-10.77%	103.13%
Bank of Queensland		6.87	0.12		-1.58%	5.53%	1.03%	-15.08%	-2.40%	-23.16%	4.52%	6.76%	-25.26%
Brambles Limited		11.60	0.60		-0.34%	1.67%	-2.03%	9.13%	6.54%	8.07%	0.28%	-9.56%	15.47%
Commonwealth Bank of Australia		96.42	0.40		-0.47%	6.31%	0.93%	-4.53%	0.35%	-14.55%	23.01%	2.77%	10.37%
CSL		288.85	0.61		-0.47%	1.34%	-3.28%	-0.64%	5.93%	0.34%	2.66%	2.69%	48.93%
Fortescue Mining		17.31	0.38		-1.65%	2.91%	-2.81%	-9.89%	-4.05%	-15.15%	-18.01%	119.18%	155.13%
Horizon Oil Ltd		0.16	1.00		3.23%	8.47%	3.23%	73.91%	9.26%	8.00%	48.39%	-48.33%	20.00%
Kina Securities Ltd		0.86	0.41		-0.58%	0.59%	-2.84%	0.00%	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		161.36	0.16		-1.15%	5.64%	-9.26%	-21.44%	-7.15%	-19.07%	48.32%	0.46%	26.88%
Mirvac Group		1.99	0.08		-2.22%	2.06%	-6.37%	-31.79%	-1.52%	-20.68%	10.23%	-16.98%	41.96%
National Australia Bank		30.14	0.55		-0.43%	4.62%	0.97%	4.51%	5.18%	-15.33%	27.61%	-8.24%	2.33%
Newcrest Mining Limited		18.11	0.18		1.17%	7.03%	2.61%	-26.02%	-19.00%	-21.88%	-5.04%	-14.78%	38.76%
Origin Energy Ltd		5.77	0.42		1.23%	11.61%	-1.54%	10.11%	-9.77%	-8.03%	10.08%	-43.77%	30.60%
Pilbara Minerals Ltd		5.42	1.00		0.37%	18.86%	20.44%	69.38%	99.13%	-28.44%	267.82%	210.71%	-55.20%
Qbe Insurance Group Ltd		11.73	0.60		-1.51%	1.73%	-4.63%	3.35%	-5.10%	5.65%	33.06%	-33.77%	27.52%
Rio Tinto Limited		96.67	0.23		-1.41%	3.51%	2.45%	-3.44%	-9.07%	-13.78%	-12.05%	13.38%	27.95%
ResMed Inc		35.35	0.77		-0.67%	4.49%	3.21%	-1.20%	10.23%	-5.34%	31.40%	24.34%	37.56%
Santos Limited		7.90	0.68		1.94%	11.42%	0.64%	25.20%	-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		10.31	0.13		-1.53%	2.79%	-5.24%	-6.87%	-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		12.65	0.20		-1.79%	2.51%	-8.60%	-8.47%	-14.19%	6.13%	1.17%	-8.38%	27.98%
Telstra Corporation Limited		3.84	0.22		-0.78%	-0.26%	-2.04%	-8.13%	0.00%	-2.78%	40.27%	-15.82%	24.21%
Treasury Wine Estates Limited		12.95	0.78		-0.38%	3.02%	-2.70%	4.60%	10.75%	-1.99%	31.70%	-42.12%	9.73%
Westpac Banking Corporation		21.88	0.38		-0.27%	6.01%	2.96%	2.48%	5.85%	-19.55%	10.22%	-20.06%	-3.23%
Worley Limited		13.24	0.64		-1.71%	4.01%	-5.02%	24.55%	-10.60%	10.30%	-7.48%	-24.95%	34.06%
Woolworths Limited		33.36	0.08		-0.33%	-1.74%	-7.26%	-12.23%	-4.63%	-4.46%	-3.31%	8.71%	22.91%
International													
iShare MSCI All Asia ex Japan	USD \$	59.43	0.03		-2.22%	1.36%	-10.04%	-28.15%	-15.24%	-7.81%	-7.74%	22.19%	15.56%
Blackrock Int Equity Fund*	AUD \$	18.80	0.17		-0.30%	3.98%	-1.34%	-16.25%	-4.75%	-8.50%	24.76%	-0.61%	23.52%
Blackrock Australian Equity Fund*	AUD \$	1.67	0.22		1.82%	3.59%	-0.75%	-13.88%	-6.55%	-10.96%	11.82%	-2.28%	19.10%
Vanguard International Share*	AUD \$	2.55	0.13		-2.68%	1.60%	-3.82%	-17.68%	-2.83%	-8.11%	23.54%	-0.10%	22.72%
Vanguard FTSE World exUS	USD \$	45.04	0.04		-1.75%	1.53%	-9.47%	-26.50%	-11.21%	-13.25%	5.00%	8.58%	17.92%
Vanguard FTSE Europe	USD \$	46.67	0.05		-1.87%	1.13%	-10.95%	-31.61%	-12.63%	-15.19%	13.28%	2.80%	20.53%
iShares Core MSCI Europe	USD \$	39.98	0.05		-1.89%	1.11%	-10.36%	-31.26%	-12.06%	-15.81%	13.42%	2.83%	20.66%
iShares Asia 50	USD \$	51.33	0.04		-2.69%	2.82%	-10.34%	-32.95%	-20.43%	-8.58%	-12.17%	32.08%	19.35%
iShares MSCI Japan	USD \$	49.81	0.05		-1.01%	1.97%	-6.14%	-25.61%	-7.53%	-14.25%	-0.89%	14.04%	16.87%
Acadian Global Managed Volatility Equity Fund		1.53	0.12		-0.55%	2.04%	0.19%	-10.97%	-6.92%	-2.24%	10.44%	-11.46%	8.12%
Lazard Global Managed Volatility Fund - Australia*		0.99	0.07		-0.75%	1.57%	-0.42%	-16.66%	-16.44%	-0.19%	19.66%	-22.67%	14.95%
Robeco Emerging Conservative Equity Fund - Australia		1.32	0.17		2.44%	2.93%	1.18%	-10.34%	-5.34%	-2.96%	13.49%	-15.41%	10.42%

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