

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
		10-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%	0.00%	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	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												
Ten year Government Bond yields												
United States		3.88%	0.98	0.00%	0.24%	0.52%	2.37%	0.82%	0.67%	1.51%	0.91%	1.92%
United Kingdom		4.47%	0.99	0.23%	0.51%	1.39%	3.50%	1.86%	0.62%	0.97%	0.20%	0.82%
Australia		3.87%	0.88	0.02%	-0.03%	0.24%	2.20%	0.23%	0.82%	1.67%	0.97%	1.37%
New Zealand		4.39%	1.00	0.11%	0.05%	0.46%	2.00%	0.44%	0.64%	2.39%	0.99%	1.65%
France		2.91%	1.00	0.11%	0.40%	0.69%	2.72%	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												
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		0.4492	1.00	1.38%	2.04%	8.27%	14.36%	5.99%	8.56%	6.19%	-11.68%	-0.48%
GBP/PGK		0.2568	0.65	0.94%	1.74%	5.03%	21.59%	9.20%	8.09%	1.00%	-6.57%	-4.40%
NZD/PGK		0.5083	1.00	1.13%	1.23%	9.41%	21.78%	8.54%	11.85%	5.78%	-9.52%	-1.45%
JPY/PGK		41.290	1.00	0.24%	0.39%	1.35%	25.85%	5.96%	11.97%	11.64%	-7.87%	-2.68%
AUD/USD		0.6324	0.00	-1.36%	-1.98%	-7.62%	-12.86%	-5.64%	-7.89%	-5.83%	9.94%	-0.71%
JPY/USD		145.400	1.00	0.26%	0.41%	1.37%	26.30%	5.98%	11.96%	11.63%	-5.12%	-1.53%
EUR/USD		0.9721	0.07	-0.75%	-1.04%	-3.65%	-14.04%	-6.04%	-6.38%	-8.00%	9.68%	-1.94%
GBP/USD		1.1060	0.15	-0.94%	-1.72%	-4.81%	-18.04%	-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		6,872.00	0.20	-1.49%	3.24%	-4.66%	-11.66%	-1.01%	-13.39%	13.55%	0.71%	19.14%
S&P/ASX 100		5,602.70	0.23	-1.31%	3.29%	-3.71%	-8.88%	-1.32%	-11.65%	13.28%	-2.06%	18.88%
S&P/ASX 20		3,769.70	0.24	-0.99%	3.54%	-2.40%	-7.11%	-1.83%	-11.32%	12.14%	-1.49%	15.34%
S&P/ASX 50		6,504.10	0.19	-1.16%	3.22%	-3.34%	-8.30%	-2.10%	-11.12%	12.37%	-4.86%	19.07%
S&P/ASX 50 Accumulation		80,563.50	0.33	-1.16%	3.22%	-3.27%	-4.29%	-0.12%	-10.55%	17.00%	-1.94%	24.43%
S&P/ASX Midcap 50		8,613.00	0.33	-2.22%	3.74%	-5.97%	-11.80%	3.88%	-14.95%	18.46%	14.48%	17.68%
S&P/ASX Small Ordinaries		2,667.50	0.08	-2.64%	3.14%	-9.89%	-24.42%	-1.45%	-20.79%	14.24%	6.62%	17.88%
S&P/ASX 200		6,667.75	0.20	-1.41%	3.27%	-4.26%	-10.44%	-1.43%	-12.42%	13.02%	-1.45%	18.38%
S&P/ASX 200 Accumulation		80,200.66	0.33	-1.41%	3.27%	-4.16%	-6.87%	0.39%	-11.90%	17.23%	1.40%	23.40%
S&P/ASX 300		6,646.60	0.20	-1.45%	3.27%	-4.41%	-10.83%	-1.34%	-12.73%	13.38%	-1.10%	18.77%
S&P/ASX 200 Energy		11,168.40	0.95	-1.15%	7.80%	3.98%	41.36%	2.29%	1.45%	-1.97%	-29.93%	18.24%
S&P/ASX 200 Materials		15,863.50	0.31	-0.93%	4.29%	-2.26%	-5.24%	-2.85%	-16.19%	6.84%	13.37%	22.09%
S&P/ASX 200 Industrials		5,946.50	0.13	-1.64%	2.06%	-8.05%	-10.52%	-6.34%	-2.18%	11.24%	-14.10%	22.62%
S&P/ASX 200 Consumer Discretionary		2,695.50	0.11	-1.22%	3.46%	-6.95%	-23.63%	-1.96%	-15.08%	21.31%	8.63%	27.23%
S&P/ASX 200 Consumer Staples		12,280.60	0.13	-0.33%	0.66%	-6.18%	-9.33%	-4.33%	-3.40%	7.13%	3.57%	17.93%
S&P/ASX 200 Healthcare		40,618.70	0.30	-2.11%	0.50%	-5.84%	-10.10%	2.64%	-1.93%	7.98%	2.97%	41.23%
S&P/ASX 200 Financials		6,018.50	0.34	-1.49%	3.97%	-2.86%	-7.92%	0.66%	-14.87%	20.20%	-9.00%	7.39%
S&P/ASX 200 Information Technology		1,413.90	0.13	-2.59%	4.47%	-9.79%	-33.86%	2.53%	-27.19%	-2.79%	56.35%	31.81%
S&P/ASX 200 Telecommunication Services		1,359.10	0.09	-1.45%	1.01%	-4.84%	-16.62%	-0.87%	-10.12%	28.46%	0.91%	22.31%
S&P/ASX 200 Utilities		6,727.50	0.29	-3.18%	1.04%	-8.25%	0.52%	-13.62%	0.61%	4.56%	-21.52%	10.09%
S&P/ASX 200 A-REIT		1,233.60	0.04	-1.63%	0.71%	-11.23%	-29.69%	-7.53%	-18.85%	21.61%	-7.99%	14.01%
S&P/ASX 200 Financial-x-A-REIT		6,712.60	0.34	-1.49%	3.97%	-2.86%	-7.92%	0.66%	-14.87%	20.20%	-8.99%	7.39%
North American												
DJIA		29,202.88	0.06	-0.32%	-0.98%	-9.82%	-19.64%	-6.66%	-11.25%	18.73%	7.25%	22.34%
S&P 500		3,612.39	0.02	-0.75%	-1.80%	-12.12%	-24.21%	-5.28%	-16.45%	26.89%	16.26%	28.88%
NASDAQ		10,542.10	0.00	-1.04%	-2.53%	-14.06%	-32.62%	-4.11%	-22.44%	21.39%	43.64%	35.23%
Toronto S&P/TSX		18,583.13	0.07	0.00%	-1.58%	-7.02%	-12.44%	-2.21%	-13.84%	21.74%	2.17%	19.13%
Europe												
FTSE		6,959.31	0.10	-0.45%	0.73%	-6.87%	-5.76%	-3.84%	-4.61%	14.30%	-14.34%	12.10%
DAX		12,272.94	0.07	0.00%	0.52%	-8.43%	-22.74%	-5.24%	-11.31%	15.79%	3.55%	25.48%
CAC 40		5,840.55	0.10	-0.45%	0.80%	-7.78%	-18.35%	-2.71%	-11.07%	28.85%	-7.14%	26.37%
Asia												
Nikkei		27,116.11	0.47	0.00%	3.43%	-5.00%	-5.82%	-1.73%	-5.13%	4.91%	16.01%	18.20%
Hang Seng		17,216.66	0.02	-2.95%	0.80%	-11.08%	-26.42%	-21.21%	-0.62%	-14.08%	-3.40%	9.07%
Shanghai		2,974.15	0.11	-1.66%	-1.66%	-8.83%	-18.29%	-11.01%	4.50%	4.80%	13.87%	22.30%
Sensex		57,991.11	0.64	-0.34%	2.12%	-3.53%	-0.45%	8.31%	-9.48%	21.99%	15.75%	14.38%

For interest rates, rate at end of each respective year reported.

Annual change Annual change within the year

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 252 daily moves of each instrument

KFM Daily Market Report

		10-Oct-22	52 wk	Movement for the period				YTD	Q3 2022	Q2 2022	2021	2020	2019
				Day	Week	Month							
Indices													
MSCI World USD Index		2,395.61	0.02	-0.91%	-1.41%	-11.89%	-25.87%	-6.58%	-16.60%	20.14%	14.06%	25.19%	
MSCI World Net TR USD Index		7,329.39	0.02	-0.91%	-1.39%	-11.76%	-24.87%	-7.21%	-15.26%	21.82%	15.90%	27.67%	
MSCI ACWI-ex-Australia TR AUD Index		13,175.88	0.28	1.06%	1.98%	-2.67%	-13.25%	-0.72%	-7.44%	29.58%	5.73%	27.97%	
MSCI ACWI Net TR USD Index		291.60	0.02	-0.97%	-1.12%	-11.52%	-25.05%	-7.85%	-14.72%	18.54%	16.25%	26.60%	
MSCI ACWI Minimum Volatility USD		1,956.43	0.00	-0.23%	-1.23%	-8.79%	-18.72%	-6.69%	-9.77%	11.95%	0.56%	18.50%	
MSCI EM Asia Net TR USD Index		512.74	0.03	-1.51%	1.29%	-10.80%	-28.61%	-14.96%	-8.32%	-5.08%	28.38%	19.24%	
MSCI EM Net TR USD Index		447.68	0.03	-1.44%	1.00%	-9.50%	-26.40%	-12.65%	-10.36%	-2.54%	18.31%	18.42%	
VIX Volatility S&P500		32.45	0.81	3.48%	7.81%	35.94%	88.44%	10.14%	39.64%	-24.31%	65.09%	-45.79%	
Commodities													
Light Crude WTI Futures		91.13	0.42	-1.63%	8.97%	3.82%	20.48%	-24.84%	5.46%	55.89%	-20.54%	34.46%	
Brent Crude		96.19	0.45	-1.77%	8.25%	2.33%	23.04%	-23.39%	6.39%	50.93%	-21.52%	22.68%	
Gold		1,675.20	0.10	-1.99%	-1.57%	-3.76%	-8.55%	-7.49%	-7.51%	-3.34%	24.42%	18.87%	
Silver		19.62	0.21	-3.16%	-4.73%	-1.23%	-16.23%	-6.45%	-19.02%	-11.35%	47.38%	15.32%	
Copper		3.43	0.12	1.30%	0.60%	-4.99%	-23.27%	-8.02%	-21.91%	27.05%	25.81%	6.31%	
Iron Ore		96.52	0.25	1.09%	1.09%	-0.61%	-14.32%	-18.16%	-16.56%	-27.05%	81.97%	20.45%	
Malaysian Palm Oil* RM/tn		3,630	0.09	0.00%	9.34%	2.25%	-29.64%	-34.61%	-20.39%	32.59%	27.95%	51.75%	
LNG *Jap/Korea		34.26	0.29	-0.58%	-11.86%	-35.51%	12.35%	0.17%	9.10%	113.25%	169.81%	-41.08%	
ICCO Cocoa		2,358	0.58	-1.59%	0.90%	-1.17%	-6.43%	2.75%	-13.55%	-3.19%	2.48%	5.13%	
ICO Coffee		217	0.31	-0.30%	0.79%	-4.52%	-3.83%	-5.16%	3.18%	76.30%	-1.12%	27.34%	
Equities													
Domestic													
				Percentage changes									
PGK													
Arbitrage		10.91											
PNGX													
Bank South Pacific		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		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		23.37		0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	
Santos Limited		17.41	1.00	0.00%	0.00%	0.00%		0.53%	2.70%				
Australia													
A2 Milk Company Limited		5.49	0.44	-0.36%	3.78%	-3.68%	0.55%	23.01%	-15.90%	-52.31%	-19.93%	38.57%	
ANZ Banking Group Limited		23.90	0.36	-1.61%	4.96%	2.44%	-13.12%	3.50%	-20.18%	21.19%	-7.84%	0.70%	
BSP Financial Group		4.90	0.45	0.00%	-2.00%	-5.77%	14.75%	1.01%	3.13%	-17.88%			
BHP Billiton Limited		40.07	0.26	0.02%	3.81%	1.67%	-3.45%	-6.62%	-20.29%	-2.19%	9.02%	13.70%	
Boral Limited		2.79	0.06	-2.45%	4.89%	-0.71%	-54.26%	3.09%	-25.14%	23.23%	10.49%	-9.31%	
Bougainville Copper Limited		0.27	0.01	-3.57%	1.89%	-21.74%	-11.48%	-15.15%	-56.00%	5.17%	-10.77%	103.13%	
Bank of Queensland		6.81	0.12	-0.87%	3.65%	-1.45%	-15.82%	-2.40%	-23.16%	4.52%	6.76%	-25.26%	
Brambles Limited		11.46	0.56	-1.21%	2.05%	-3.21%	7.81%	6.54%	8.07%	0.28%	-9.56%	15.47%	
Commonwealth Bank of Australia		94.96	0.34	-1.51%	4.80%	-1.37%	-5.98%	0.35%	-14.55%	23.01%	2.77%	10.37%	
CSL		283.22	0.54	-1.95%	-0.01%	-4.41%	-2.58%	5.93%	0.34%	2.66%	2.69%	48.93%	
Fortescue Mining		17.63	0.42	1.85%	4.13%	-4.18%	-8.22%	-4.05%	-15.15%	-18.01%	119.18%	155.13%	
Horizon Oil Ltd		0.16	1.00	0.00%	10.34%	3.23%	73.91%	9.26%	8.00%	48.39%	-48.33%	20.00%	
Kina Securities Ltd		0.85	0.33	-1.17%	0.60%	-3.43%	-1.17%	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		159.48	0.13	-1.17%	5.33%	-11.92%	-22.36%	-7.15%	-19.07%	48.32%	0.46%	26.88%	
Mirvac Group		1.96	0.05	-1.26%	0.77%	-7.55%	-32.65%	-1.52%	-20.68%	10.23%	-16.98%	41.96%	
National Australia Bank		29.64	0.48	-1.66%	3.17%	-1.17%	2.77%	5.18%	-15.33%	27.61%	-8.24%	2.33%	
Newcrest Mining Limited		17.38	0.12	-4.03%	4.32%	-1.97%	-29.00%	-19.00%	-21.88%	-5.04%	-14.78%	38.76%	
Origin Energy Ltd		5.62	0.36	-2.60%	5.64%	-5.07%	7.25%	-9.77%	-8.03%	10.08%	-43.77%	30.60%	
Pilbara Minerals Ltd		5.21	0.94	-3.87%	14.51%	14.00%	62.81%	99.13%	-28.44%	267.82%	210.71%	-55.20%	
Qbe Insurance Group Ltd		11.70	0.59	-0.26%	3.54%	-6.33%	3.08%	-5.10%	5.65%	33.06%	-33.77%	27.52%	
Rio Tinto Limited		97.49	0.25	0.85%	4.72%	1.51%	-2.62%	-9.07%	-13.78%	-12.05%	13.38%	27.95%	
ResMed Inc		34.76	0.71	-1.67%	3.61%	0.72%	-2.85%	10.23%	-5.34%	31.40%	24.34%	37.56%	
Santos Limited		7.82	0.65	-1.01%	9.07%	1.43%	23.93%	-4.45%	-4.13%	0.64%	-23.35%	49.27%	
Steamship Trading Company		10.50	0.38	0.00%	3.96%	-4.55%	5.00%	-15.83%	18.93%	1.52%	-21.20%	-33.16%	
Suncorp Metway Limited		10.30	0.12	-0.10%	3.41%	-7.37%	-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		12.55	0.16	-0.79%	1.37%	-9.58%	-9.19%	-14.19%	6.13%	1.17%	-8.38%	27.98%	
Telstra Corporation Limited		3.82	0.19	-0.52%	-0.52%	-3.05%	-8.61%	0.00%	-2.78%	40.27%	-15.82%	24.21%	
Treasury Wine Estates Limited		12.89	0.76	-0.46%	4.12%	-4.02%	4.12%	10.75%	-1.99%	31.70%	-42.12%	9.73%	
Westpac Banking Corporation		21.58	0.34	-1.37%	4.76%	0.51%	1.08%	5.85%	-19.55%	10.22%	-20.06%	-3.23%	
Worley Limited		13.31	0.65	0.53%	4.15%	-4.66%	25.21%	-10.60%	10.30%	-7.48%	-24.95%	34.06%	
Woolworths Limited		33.27	0.09	-0.27%	-0.69%	-7.30%	-12.47%	-4.63%	-4.46%	-3.31%	8.71%	22.91%	
International													
iShare MSCI All Asia ex Japan		58.42	0.00	-1.70%	-1.13%	-12.68%	-29.37%	-15.24%	-7.81%	-7.74%	22.19%	15.56%	
Blackrock Int Equity Fund*		18.40	0.08	-2.11%	1.79%	-3.67%	-18.01%	-4.75%	-8.50%	24.76%	-0.61%	23.52%	
Blackrock Australian Equity Fund*		1.66	0.19	-0.81%	2.75%	-2.23%	-14.58%	-6.55%	-10.96%	11.82%	-2.28%	19.10%	
Vanguard International Share*		2.57	0.17	1.06%	2.67%	-3.06%	-16.81%	-2.83%	-8.11%	23.54%	-0.10%	22.72%	
Vanguard FTSE World exUS		44.68	0.02	-0.80%	-1.26%	-11.40%	-27.09%	-11.21%	-13.25%	5.00%	8.58%	17.92%	
Vanguard FTSE Europe		46.47	0.04	-0.43%	-1.55%	-12.91%	-31.90%	-12.63%	-15.19%	13.28%	2.80%	20.53%	
iShares Core MSCI Europe		39.79	0.04	-0.48%	-1.56%	-12.41%	-31.59%	-12.06%	-15.81%	13.42%	2.83%	20.66%	
iShares Asia 50		50.32	0.01	-1.97%	-0.34%	-13.05%	-34.27%	-20.43%	-8.58%	-12.17%	32.08%	19.35%	
iShares MSCI Japan		49.61	0.04	-0.40%	-0.24%	-6.55%	-25.91%	-7.53%	-14.25%	-0.89%	14.04%	16.87%	
Acadian Global Managed Volatility Equity Fund		1.51	0.08	-1.17%	1.68%	-0.66%	-12.01%	-6.92%	-2.24%	10.44%	-11.46%	8.12%	
Lazard Global Managed Volatility Fund - Australia*		0.98	0.03	-0.92%	0.64%	-0.98%	-17.42%	-16.44%	-0.19%	19.66%	-22.67%	14.95%	
Robeco Emerging Conservative Equity Fund - Australia		1.31	0.16	-0.23%	3.04%	0.95%	-10.54%	-5.34%	-2.96%	13.49%	-15.41%	10.42%	

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