

KFM Daily Market Report

Shading Key: 52 week high (green = 1), low (red = 0)) or shaded in-between 2 standard deviation move up (5%)

These estimate

% 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

10-Nov-22 Reporting closing prices for prior day

Daily Market Report

		Closing prices	52	Movement for t	he period							
		09-Nov-22	wk	Day	Week	Month	YTD	Q3 2022	Q2 2022	2021	2020	2019
Interest Rates				Change to today's	price					For interest rat	es, rate at end	of
Central Bank Bills				from closing prices of prior pe		eriod				each respective		
28 days	C-bill auctions on Wednesday;	1.91%		0.00%	0.00%	0.24%	0.62%	0.65%	-0.06%	1.29%	1.33%	1.39%
60 days	reported Thursday/Friday	2.34%		0.00%	0.00%	0.23%	0.35%	0.40%	-0.11%	1.99%	2.07%	2.30%
90 days		2.63%	0.00	0.00%	0.00%	0.56%	0.68%	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	2.00%		0.00%	0.00%	0.79%	-2.29%	0.06%	-1.12%	4.29%	4.41%	4.689
273 days		2.63%	0.00	-0.01%	-0.01%	-0.02%	-3.32%	0.54%	-1.78%	5.95%	6.04%	6.049
364 days	reported Thursday/Friday	4.26%		0.04%	0.04%	0.20%	-2.78%	1.44%	-2.50%	7.04%	7.20%	7.089
Government Inscribed Stock GIS 2Y 2022-24		4 200/		0.000/	0.000/	0.470/	4 200/			0.500/	0.040/	7.000
GIS 4Y 2022-24 GIS 4Y 2022-26	GIS auctions usually monthly reported Thursday/Friday	4.20% 4.97%		0.00% 0.00%	0.00% 0.00%	-0.17% -0.11%	-4.30% -4.87%			8.50%	8.04% 9.84%	7.90%
GIS 5Y 2022-27	reported mursuay/riday	5.44%		0.00%	0.00%	0.11%	-4.26%			9.70%	3.04/0	-
GIS 7Y 2022-27		5.93%		0.00%	0.00%	0.18%	-3.87%			5.70%		
GIS 8Y 2022-30		6.18%		0.00%	0.00%	0.02%	6.18%			9.90%		
GIS 9Y 2022-31		6.35%		0.00%	0.00%	-0.05%	-3.55%			9.90%	11.82%	10.559
GIS 10Y 2022-32		6.28%		0.00%	0.00%	-0.07%	-3.62%			9.90%	-	-
Kina Facility Rate		3.00%	0.00	0.00%	0.00%	0.00%	0.00%			3.00%	3.00%	5.509
Ten year Government Bond yi	ields	3.0070		0.0070	0.0070	0.0070	0.0070			3.0070	3.0070	3.307
United States		4.09%	0.95	-0.03%	-0.01%	0.20%	2.58%	0.82%	0.67%	1.51%	0.91%	1.92%
United Kingdom		3.46%		-0.10%	0.06%	-0.98%	2.49%	1.86%	0.62%	0.97%	0.20%	0.829
Australia		3.87%		-0.17%	0.06%	-0.08%	2.20%	0.23%	0.82%	1.67%	0.97%	1.379
New Zealand		4.58%		-0.08%	0.17%	0.01%	2.20%	0.44%	0.64%	2.39%	0.99%	1.659
France		2.69%		-0.11%	0.01%	-0.23%	2.49%	0.80%	0.94%	0.20%	-0.34%	0.129
Japan		0.25%		0.00%	0.00%	0.00%	0.18%	0.01%	0.01%	0.07%	0.02%	-0.019
Australia	RBA Cash Rate	2.85%		0.00%	0.00%	0.25%	2.75%	1.50%	0.75%	0.10%	0.10%	0.759
PNG CPI Index	Latest 12 mth % change	5.50%				,				4.60%	3.10%	4.009
Currencies	· ·			Percentage chang	es							
PGK/USD		0.2840	0.00	0.00%	0.00%	0.00%	-0.35%	0.00%	0.00%	0.00%	-2.90%	-1.189
PGK/AUD		0.4375	0.79	-0.55%	-0.95%	-3.40%	11.38%	5.99%	8.56%	6.19%	-11.68%	-0.48%
PGK/GBP		0.2462	0.51	-0.36%	0.00%	-4.65%	16.57%	9.20%	8.09%	1.00%	-6.57%	-4.40%
PGK/NZD		0.4784	0.70	-0.25%	-1.24%	-5.70%	14.61%	8.54%	11.85%	5.78%	-9.52%	-1.45%
PGK/JPY		41.390	0.88	-0.62%	-1.64%	-0.34%	26.15%	5.96%	11.97%	11.64%	-7.87%	-2.68%
USD/AUD		0.6492	0.18	0.54%	0.95%	3.51%	-10.54%	-5.64%	-7.89%	-5.83%	9.94%	-0.71%
USD/JPY		145.740	0.88	-0.62%	-1.63%	-0.34%	26.60%	5.98%	11.96%	11.63%	-5.12%	-1.53%
USD/EUR		1.0065	0.26	0.58%	1.37%	3.55%	-11.00%	-6.04%	-6.38%	-8.00%	9.68%	-1.94%
USD/GBP		1.1536	0.30	0.37%	0.00%	4.88%	-14.51%	-8.40%	-7.49%	-0.98%	3.90%	3.37%
Equity Indices												
Papua New Guinea				Percentage change	·s							
KSi Index		6,280.24	1.00	0.00%	0.01%	0.01%	7.14%	0.25%	1.51%	-3.09%	-3.42%	21.05%
KSi Home Index		15,593.11	0.85	0.00%	1.84%	1.84%	8.35%	-0.29%	10.08%	8.11%	1.50%	14.95%
Australia												
All Ordinaries		7,187.41	0.44	0.52%	0.13%	5.04%	-7.61%	-1.01%	-13.39%	13.55%	0.71%	19.14%
S&P/ASX 100		5,874.02	0.52	0.54%	0.28%	5.17%	-4.46%	-1.32%	-11.65%	13.28%	-2.06%	18.88%
S&P/ASX 20		3,948.70	0.53	0.57%	0.22%	5.02%	-2.70%	-1.83%	-11.32%	12.14%	-1.49%	15.349
S&P/ASX 50		6,816.60	0.48	0.59%	0.28%	5.27%	-3.90%	-2.10%	-11.12%	12.37%	-4.86%	19.07%
S&P/ASX 50 Accumulation		84,607.30	0.66	0.59%	0.48%	5.49%	0.51%	-0.12%	-10.55%	17.00%	-1.94%	24.439
S&P/ASX Midcap 50		9,050.40	0.54	0.27%	0.25%	4.53%	-7.32%	3.88%	-14.95%	18.46%	14.48%	17.689
S&P/ASX Small Ordinaries		2,812.50	0.22	0.86%	-0.99%	6.06%	-20.31%	-1.45%	-20.79%	14.24%	6.62%	17.889
S&P/ASX 200		6,999.30	0.49	0.58%	0.18%	5.29%	-5.98%	-1.43%	-12.42%	13.02%	-1.45%	18.389
S&P/ASX 200 Accumulation	า	84,351.23	0.64	0.59%	0.35%	5.49%	-2.05%	0.39%	-11.90%	17.23%	1.40%	23.409
S&P/ASX 300		6,972.67	0.47	0.58%	0.14%	5.26%	-6.46%	-1.34%	-12.73%	13.38%	-1.10%	18.779
S&P/ASX 200 Energy		11,696.90	0.93	-0.12%	1.07%	8.01%	48.05%	2.29%	1.45%	-1.97%	-29.93%	18.249
S&P/ASX 200 Materials		16,551.60	0.45	2.47%	4.70%	5.43%	-1.13%	-2.85%	-16.19%	6.84%	13.37%	22.099
S&P/ASX 200 Industrials		6,309.90	0.53	-0.08%	0.05%	6.02%	-5.05%	-6.34%	-2.18%	11.24%	-14.10%	22.629
S&P/ASX 200 Consumer Di		2,873.90	0.28	-0.17%	-1.08%	6.96%	-18.58%	-1.96%	-15.08%	21.31%	8.63%	27.239
S&P/ASX 200 Consumer Sta	aples	12,368.70	0.17	-0.39%	-0.01%	1.38%	-8.68%	-4.33%	-3.40%	7.13%	3.57%	17.989
S&P/ASX 200 Healthcare		40,621.80	0.30	-0.30%	-1.54%	1.43%	-10.10%	2.64%	-1.93%	7.98%	2.97%	41.239
S&P/ASX 200 Financials		6,475.10	0.66	0.22%	-1.88%	5.95%	-0.94%	0.66%	-14.87%	20.20%	-9.00%	7.39%
S&P/ASX 200 Information	=-	1,408.90	0.13	-0.39%	-2.60%	1.49%	-34.09%	2.53%	-27.19%	-2.79%	56.35%	31.819
S&P/ASX 200 Telecommun	ication Services	1,398.40	0.21	-1.41%	-1.31%	3.61%	-14.21%	-0.87%	-10.12%	28.46%	0.91%	22.319
S&P/ASX 200 Utilities		7,339.30	0.53	0.00%	1.48%	11.45%	9.66%	-13.62%	0.61%	4.56%	-21.52%	10.099
S&P/ASX 200 A-REIT		1,333.10	0.21	1.45%	-0.72%	7.95%	-24.02%	-7.53%	-18.85%	21.61%	-7.99%	14.019
S&P/ASX 200 Financial-x-A	-REIT	7,221.90	0.66	0.22%	-1.88%	5.95%	-0.94%	0.66%	-14.87%	20.20%	-8.99%	7.39%
North American					E.							
DJIA		32,513.94	0.47	-1.95%	1.14%	11.31%	-10.52%	-6.66%	-11.25%	18.73%	7.25%	22.34%
S&P 500		3,748.57	0.14	-2.08%	-0.30%	4.80%	-21.35%	-5.28%	-16.45%	26.89%	16.26%	28.889
NASDAQ		10,353.17	0.01	-2.48%	-1.63%	-0.61%	-33.82%	-4.11%	-22.44%	21.39%	43.64%	35.23%
Toronto S&P/TSX		19,344.25	0.29	-1.61%	0.35%	6.25%	-8.85%	-2.21%	-13.84%	21.74%	2.17%	19.13%
Europe												
FTSE		7,296.25	0.56	-0.14%	2.13%	6.89%	-1.20%	-3.84%	-4.61%	14.30%	-14.34%	12.109
DAX		13,666.32	0.39	-0.16%	3.09%	12.27%	-13.97%	-5.24%	-11.31%	15.79%	3.55%	25.489
CAC 40		6,430.57	0.44	-0.17%	2.45%	10.52%	-10.10%	-2.71%	-11.07%	28.85%	-7.14%	26.379
Asia												
Nikkei		27,716.43	0.59	-0.56%	0.19%	5.00%	-3.73%	-1.73%	-5.13%	4.91%	16.01%	18.20%
Hang Seng		16,358.52	0.15	-1.20%	3.36%	-2.05%	-30.08%	-21.21%	-0.62%	-14.08%	-3.40%	9.07%
Shanghai		3,048.17	0.20	-0.53%	1.49%	0.75%	-16.25%	-11.01%	4.50%	4.80%	13.87%	22.30%
Sensex		61,033.55	0.97	-0.25%	0.21%	5.91%	4.77%	8.31%	-9.48%	21.99%	15.75%	14.38%



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Shading Key: Daily Market Report

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

2 standard deviation move up (5%)

These estimat

% 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 10-Nov-22 Reporting closing prices for prior day

		- F.O.	2 standard devi								
	09-Nov-22	52 wk	Movement for Day	the period Week	Month	YTD	Q3 2022	Q2 2022	2021	2020	2019
Indices			•					1			
MSCI World USD Index	2,554.87	0.21	0.84%	2.20%	7.91%	-20.94%	-6.58%	-16.60%	20.14%	14.06%	25.19%
MSCI World Net TR USD Index	7,821.93	0.23	0.00%	2.23%	7.98%	-19.82%	-7.21%	-15.26%	21.82%	15.90%	27.679
MSCI ACWI-ex-Australia TR AUD Index	13,520.08	0.39	-0.11%	0.33%	3.62%	-10.98%	-0.72%	-7.44%	29.58%	5.73%	27.979
MSCI ACWI Net TR USD Index	309.58	0.21	0.78%	2.32%	7.54%	-20.43%	-7.85%	-14.72%	18.54%	16.25%	26.609
MSCI ACWI Minimum Volatility USD	2,053.29	0.25	0.00%	1.56%	5.95%	-14.69%	-6.69%	-9.77%	11.95%	0.56%	18.50%
MSCI EM Asia Net TR USD Index	515.72	0.13	0.38%	3.48%	3.17%	-28.20%	-14.96%	-8.32%	-5.08%	28.38%	19.249
MSCI EM Net TR USD Index	455.64	0.14	0.29%	3.10%	4.05%	-25.09%	-12.65%	-10.36%	-2.54%	18.31%	18.429
VIX Volatility S&P500 Commodities	26.09	0.49	2.15%	0.89%	-22.28%	51.51%	10.14%	39.64%	-24.31%	65.09%	-45.79%
Light Crude WTI Futures US\$/bbl	85.83	0.34	-3.46%	-4.63%	-1.65%	13.47%	-24.84%	5.46%	55.89%	-20.54%	34.46%
Brent Crude US\$/bbl	92.40	0.39	-3.07%	-3.91%	-0.05%	18.19%	-23.39%	6.39%	50.93%	-21.52%	22.689
Gold US\$/oz	1,713.70	0.20	-0.13%	3.86%	2.16%	-6.45%	-7.49%	-7.51%	-3.34%	24.42%	18.879
Silver US\$/oz	21.33	0.40	-0.81%	8.84%	12.61%	-8.92%	-6.45%	-19.02%	-11.35%	47.38%	15.329
Copper US\$/lb	3.70	0.27	0.48%	6.67%	8.03%	-17.24%	-8.02%	-21.91%	27.05%	25.81%	6.319
Iron Ore US\$/mt	84.81	0.08	1.34%	6.25%	-10.68%	-24.71%	-18.16%	-16.56%	-27.05%	81.97%	20.459
Malaysian Palm Oil* RM/tn	4,145	0.18	-2.56%	-1.14%	17.66%	-19.65%	-34.61%	-20.39%	32.59%	27.95%	51.75%
LNG *Jap/Korea US\$/mmBtu	27.73	0.15	-0.54%	-4.72%	-20.10%	-9.07%	0.17%	9.10%	113.25%	169.81%	-41.089
ICCO Cocoa US\$/mt	2,532	0.57	-0.20%	6.43%	9.23%	0.48%	2.75%	-13.55%	-3.19%	2.48%	5.139
ICO Coffee US cents/lb	165	0.00	-0.78%	-9.33%	-21.26%	-26.96%	-5.16%	3.18%	76.30%	-1.12%	27.349
Equities			Percentage change	25							
	bitrage PNGX		0.000/	0.000/	0.000/	4.040/	0.000/	2.000/	2.000/	4.070/	44040
Bank South Pacific	10.74 12.41	0.59	0.00%	0.00%	0.00%	1.31%	0.08%	2.90%	2.08%	1.87%	14.81%
Credit Corporation City Pharmacy	1.90 0.95	0.06	0.00%	2.70% 0.00%	2.70% 0.00%	13.10% 0.00%	0.00% 0.00%	15.63% 0.00%	-1.18% 90.00%	6.25% -38.27%	18.52% 24.62%
Kina Asset Management Limited	0.95	0.06	0.00%	0.00%	0.00%	-4.04%	-5.00%	0.00%	10.00%	-56.27% -5.26%	0.00%
Kina Securities Limited	1.97 2.90	0.40	0.00%	-1.69%	0.00%	-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	17.46 19.10	1.00	0.00%	0.00%	0.00%	0.0070	0.53%	2.70%	0.0070	0.0070	0.007
Australia											
A2 Milk Company Limited	5.73	0.75	0.00%	8.73%	5.33%	4.95%	23.01%	-15.90%	-52.31%	-19.93%	38.57%
ANZ Banking Group Limited	24.55	0.45	0.61%	-5.50%	-0.81%	-10.76%	3.50%	-20.18%	21.19%	-7.84%	0.70%
BSP Financial Group	4.70	0.35	-2.69%	-2.69%	-4.08%	10.07%	1.01%	3.13%	-17.88%		
BHP Billiton Limited	41.18	0.30	2.06%	4.94%	4.15%	-0.77%	-6.62%	-20.29%	-2.19%	9.02%	13.70%
Boral Limited	2.79	0.07	0.36%	-1.06%	1.45%	-54.26%	3.09%	-25.14%	23.23%	10.49%	-9.31%
Bouganville Copper Limited	0.30	0.06	9.26%	7.27%	9.26%	-3.28%	-15.15%	-56.00%	5.17%	-10.77%	103.13%
Bank of Queensland	7.29	0.37	-0.14%	-1.88%	-3.95%	-9.89%	-2.40%	-23.16%	4.52%	6.76%	-25.26%
Brambles Limited	11.57	0.59	-0.17%	-0.69%	1.31%	8.84%	6.54%	8.07%	0.28%	-9.56%	15.47%
Commonwealth Bank of Australia	104.77	0.83	0.28%	-1.13%	8.81%	3.73%	0.35%	-14.55%	23.01%	2.77%	10.37%
CSL Section Administration	279.61	0.49	-0.39%	-1.10%	-0.03%	-3.82%	5.93%	0.34%	2.66%	2.69%	48.93%
Fortescue Mining Horizon Oil Ltd	17.12	0.30	2.95%	8.84%	2.15%	-10.88%	-4.05%	-15.15%	-18.01%	119.18%	155.13%
Kina Securities Ltd	0.14 0.86	0.73	0.00% -1.15%	7.69% -0.58%	12.00% 0.00%	52.17% 0.58%	9.26% 5.59%	8.00% -5.85%	48.39% -5.00%	-48.33% -39.60%	20.00% 56.84%
Kina Petroleum Ltd	0.06	0.44	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	-1.72%
Macquarie Group Ltd	171.45	0.32	1.01%	1.52%	8.28%	-16.53%	-7.15%	-19.07%	48.32%	0.46%	26.88%
Mirvac Group	2.10	0.20	2.44%	0.96%	9.09%	-27.84%	-1.52%	-20.68%	10.23%	-16.98%	41.96%
National Australia Bank	31.66	0.75	-0.91%	-3.30%	5.96%	9.78%	5.18%	-15.33%	27.61%	-8.24%	2.33%
Newcrest Mining Limited	19.41	0.28	6.88%	8.62%	11.94%	-20.71%	-19.00%	-21.88%	-5.04%	-14.78%	38.76%
Origin Energy Ltd	5.81	0.44	0.69%	1.04%	5.44%	10.88%	-9.77%	-8.03%	10.08%	-43.67%	30.60%
Pilbara Minerals Ltd	5.50	1.00	1.29%	7.84%	6.38%	71.88%	99.13%	-28.44%	267.82%	210.71%	-55.20%
Qbe Insurance Group Ltd	12.92	1.00	0.39%	2.54%	10.71%	13.83%	-5.10%	5.65%	33.06%	-33.77%	27.52%
Rio Tinto Limited	98.63	0.27	2.37%	6.48%	3.73%	-1.48%	-9.07%	-13.78%	-12.05%	13.38%	27.95%
ResMed Inc	32.61	0.50	0.12%	-6.27%	-4.76%	-8.86%	10.23%	-5.34%	31.40%	24.34%	37.56%
Santos Limited	7.64	0.58	0.92%	-3.41%	1.46%	21.08%	-4.45%	-4.13%	0.64%	-23.35%	49.27%
Steamship Trading Company	10.50	0.38	0.00%	0.00%	0.00%	5.00%	-15.83%	18.93%	1.52%	-21.20%	-33.16%
Suncorp Metway Limited	11.93	0.86	1.45%	1.71%	15.60%	7.77%	-8.65%	-1.26%	13.66%	-24.85%	2.61%
Sydney Airport Transurban Group	8.72 13.63	0.57	0.00% 0.00%	0.00% 1.34%	0.00%	0.46% -1.37%	0.00% -14.19%	0.00% 6.13%	35.41% 1.17%	-25.98% -8.38%	28.68% 27.98%
Telstra Corporation Limited.	3.93	0.39	-0.25%	1.03%	8.52% 2.88%	-5.98%	0.00%	-2.78%	40.27%	-6.36% -15.82%	24.21%
Treasury Wine Estates Limited	12.72	0.71	-0.39%	-2.08%	-0.78%	2.75%	10.75%	-1.99%	31.70%	-42.12%	9.73%
Westpac Banking Corporation	23.72	0.83	0.25%	-3.18%	5.85%	11.10%	5.85%	-19.55%	10.22%	-20.06%	-3.23%
Worley Limited	15.11	0.95	1.55%	3.92%	14.73%	42.14%	-10.60%	10.30%	-7.48%	-24.95%	34.06%
Woolworths Limited	33.20	0.13	-0.33%	-0.03%	0.79%	-12.65%	-4.63%	-4.46%	-3.31%	8.71%	22.91%
International											
iShare MSCI All Asia ex Japan	USD \$ 58.91	0.11	-1.94%	4.47%	2.24%	-28.78%	-15.24%	-7.81%	-7.74%	22.19%	15.56%
	AUD \$ 19.09	0.23	-0.11%	-1.84%	3.51%	-14.97%	-4.75%	-8.50%	24.76%	-0.61%	23.52%
Blackrock Australian Equity Fund*	AUD \$ 1.71	0.32	0.34%	-0.13%	4.87%	-12.03%	-6.55%	-10.96%	11.82%	-2.28%	19.10%
	AUD \$ 2.64	0.28	-0.11%	0.32%	3.60%	-14.64%	-2.83%	-8.11%	23.54%	-0.10%	22.72%
=	USD \$ 47.22	0.16	-1.54%	3.21%	7.25%	-22.94%	-11.21%	-13.25%	5.00%	8.58%	17.92%
= :	USD \$ 51.40	0.24	-1.32%	3.82%	12.23%	-24.68%	-12.63%	-15.19%	13.28%	2.80%	20.53%
	USD \$ 43.94	0.24	-1.30%	3.78%	12.03%	-24.45%	-12.06%	-15.81%	13.42%	2.83%	20.66%
		0.12	-1.94%	5.85%	0.96%	-35.25%	-20.43%	-8.58%	-12.17%	32.08%	19.35%
iShares Asia 50	USD \$ 49.57					illillillillillillillillillillillillill					
iShares Asia 50 iShares MSCI Japan	USD \$ 51.02	0.12	-1.70%	1.96%	4.68%	-23.81%	-7.53%	-14.25%	-0.89%	14.04%	16.87%
iShares Asia 50 iShares MSCI Japan Acadian Global Managed Volatitlity Equity Fund	USD \$ 51.02 1.57	0.12	-1.70% -0.17%	1.96% -1.22%	4.68% 2.88%	-8.37%	-6.92%	-2.24%	10.44%	-11.46%	8.12%
iShares Asia 50 iShares MSCI Japan	USD \$ 51.02	0.12	-1.70%	1.96%	4.68%						