

KFM Daily Market Report

Shading Key: Daily Market Report

These estimates are based upon the last 256 daily moves of each instrument

23-Nov-22 Reporting closing prices for prior day

		Closing prices	52	Movement for	the period	(***)						
		22-Nov-22		Movement for Day	Week	Month	YTD	Q3 2022	Q2 2022	2021	2020	2019
Interest Rates				Change to today's							tes, rate at end	
Central Bank Bills				from closing prices of prior period				each respective year reporte				
28 days	C-bill auctions on Wednesday;	1.95%		0.00%	0.00%	0.11%	0.66%	0.65%	-0.06%	1.29%	1.33%	1.39%
60 days	reported Thursday/Friday	2.42%		0.00%	-0.01%	0.15%	0.43%	0.40%	-0.11%	1.99%	2.07%	2.30%
90 days 182 days		2.70% 4.55%		0.00% 0.00%	0.01%	0.17% 0.00%	0.75% 0.00%	0.43% 0.00%	-0.20% 0.00%	1.95% 4.55%	2.04% 4.55%	2.50% 4.55%
Treasury Bills		4.5570	,	0.0070	0.0070	0.0070	0.0070	0.0076	0.0070	4.55%	4.5570	4.5570
182 days	Tbill auctions are irregular Wednesdays	2.57%	0.45	0.00%	0.57%	1.36%	-1.72%	0.06%	-1.12%	4.29%	4.41%	4.68%
273 days	,	2.80%		0.00%	0.17%	0.15%	-3.15%	0.54%	-1.78%	5.95%	6.04%	6.04%
364 days	reported Thursday/Friday	4.30%	5	0.00%	0.04%	0.17%	-2.74%	1.44%	-2.50%	7.04%	7.20%	7.08%
Government Inscribed Stock												
GIS 2Y 2022-24	GIS auctions usually monthly	4.20%		0.00%	0.00%	0.00%	-4.30%			8.50%	8.04%	7.90%
GIS 4Y 2022-26	reported Thursday/Friday	5.16%		0.00%	0.19%	0.19%	-4.68%			0.700/	9.84%	-
GIS 5Y 2022-27 GIS 7Y 2022-29		5.24% 5.56%		0.00% 0.00%	-0.20% -0.37%	-0.20% -0.37%	-4.46% -4.24%			9.70%		-
GIS 8Y 2022-30		5.44%		0.00%	-0.74%	-0.74%	5.44%			9.90%		-
GIS 9Y 2022-31		5.44%		0.00%	-0.91%	-0.91%	-4.46%			9.90%	11.82%	10.55%
GIS 10Y 2022-32		5.44%		0.00%	-0.84%	-0.84%	-4.46%			9.90%	-	-
Kina Facility Rate		3.00%	0.00	0.00%	0.00%	0.00%	0.00%			3.00%	3.00%	5.50%
Ten year Government Bond yi	ields											
United States		3.76%	0.83	-0.07%	-0.01%	-0.35%	2.25%	0.82%	0.67%	1.51%	0.91%	1.92%
United Kingdom		3.14%		-0.05%	-0.16%	-0.50%	2.17%	1.86%	0.62%	0.97%	0.20%	0.82%
Australia		3.59%		0.01%	-0.17%	-0.48%	1.92%	0.23%	0.82%	1.67%	0.97%	1.37%
New Zealand		4.16%		-0.04%	-0.08%	-0.45%	1.77%	0.44%	0.64%	2.39%	0.99%	1.65%
France		2.45%		-0.01%	-0.15%	-0.25%	2.25%	0.80%	0.94%	0.20%	-0.34%	0.12%
Japan Australia	RBA Cash Rate	0.25%		0.00% 0.00%	0.00% 0.00%	-0.01% 0.25%	0.18%	0.01%	0.01% 0.75%	0.07%	0.02%	-0.01%
PNG CPI Index	Latest 12 mth % change	2.85% 5.50%		0.00%	0.00%	0.25%	2.75%	1.50%	0.75%	0.10% 4.60%	0.10% 3.10%	0.75% 4.00%
Currencies	Latest 12 IIIII /6 Change	3.30/0	,	Percentage char	2010					4.00%	3.10/0	4.00%
PGK/USD		0.2840	0.00	0.00%	0.00%	0.00%	-0.35%	0.00%	0.00%	0.00%	-2.90%	-1.18%
PGK/AUD		0.4294		0.54%	1.47%	-4.34%	9.32%	5.99%	8.56%	6.19%	-11.68%	-0.48%
PGK/GBP		0.2397		-0.12%	-0.62%	-4.81%	13.49%	9.20%	8.09%	1.00%	-6.57%	-4.40%
PGK/NZD	•	0.4641	0.55	0.19%	-0.02%	-6.68%	11.19%	8.54%	11.85%	5.78%	-9.52%	-1.45%
PGK/JPY		40.270	0.77	0.93%	1.00%	-4.78%	22.74%	5.96%	11.97%	11.64%	-7.87%	-2.68%
USD/AUD		0.6614	0.27	-0.56%	-1.45%	4.54%	-8.86%	-5.64%	-7.89%	-5.83%	9.94%	-0.71%
USD/JPY		141.780		0.91%	1.01%	-4.81%	23.16%	5.98%	11.96%	11.63%	-5.12%	-1.53%
USD/EUR		1.0257	0.36	-0.24%	-0.72%	3.86%	-9.30%	-6.04%	-6.38%	-8.00%	9.68%	-1.94%
USD/GBP		1.1849	0.40	0.12%	0.64%	5.03%	-12.19%	-8.40%	-7.49%	-0.98%	3.90%	3.37%
Equity Indices Papua New Guinea				Dorsontoso obon-								
KSi Index		6,281.78	1.00	Percentage chang 0.00%	0.02%	0.02%	7.17%	0.25%	1.51%	-3.09%	-3.42%	21.05%
KSi Home Index		15,593.11		0.00%	0.00%	0.00%	8.35%	-0.29%	10.08%	8.11%	1.50%	14.95%
Australia		,,,,,,										
All Ordinaries		7,376.42	0.58	0.56%	0.42%	5.47%	-5.18%	-1.01%	-13.39%	13.55%	0.71%	19.14%
S&P/ASX 100		6,025.75	0.69	0.59%	0.61%	5.58%	-2.00%	-1.32%	-11.65%	13.28%	-2.06%	18.88%
S&P/ASX 20		4,060.90		0.49%	0.52%	5.75%	0.07%	-1.83%	-11.32%	12.14%	-1.49%	15.34%
S&P/ASX 50		7,000.10		0.54%	0.54%	5.72%	-1.31%	-2.10%	-11.12%	12.37%	-4.86%	19.07%
S&P/ASX 50 Accumulation		87,135.90		0.54%	0.68%	6.24%	3.52%	-0.12%	-10.55%	17.00%	-1.94%	24.43%
S&P/ASX Midcap 50		9,224.00		0.92%	1.05%	4.71%	-5.55%	3.88%	-14.95%	18.46%	14.48%	17.68%
S&P/ASX Small Ordinaries		2,872.50		0.39%	-0.66%	4.96%	-18.61%	-1.45%	-20.79%	14.24%	6.62%	17.88%
S&P/ASX 200 S&P/ASX 200 Accumulation		7,181.30 86,752.84		0.59% 0.59%	0.56% 0.68%	5.63% 6.07%	-3.54% 0.74%	-1.43% 0.39%	-12.42% -11.90%	13.02% 17.23%	-1.45% 1.40%	18.38% 23.40%
S&P/ASX 300	ı	7,149.43		0.57%	0.08%	5.51%	-4.08%	-1.34%	-11.50%	13.38%	-1.10%	18.77%
S&P/ASX 200 Energy		11,591.60		2.64%	0.46%	3.41%	46.72%	2.29%	1.45%	-1.97%	-29.93%	18.24%
S&P/ASX 200 Energy S&P/ASX 200 Materials		17,202.20		1.15%	-0.91%	10.65%	2.76%	-2.85%	-16.19%	6.84%	13.37%	22.09%
S&P/ASX 200 Industrials		6,442.60		-0.31%	2.47%	7.09%	-3.05%	-6.34%	-2.18%	11.24%	-14.10%	22.62%
S&P/ASX 200 Consumer Dis	scretionary	2,926.60		0.08%	0.01%	5.24%	-17.08%	-1.96%	-15.08%	21.31%	8.63%	27.23%
S&P/ASX 200 Consumer Sta	aples	12,830.30		-0.29%	2.58%	3.77%	-5.27%	-4.33%	-3.40%	7.13%	3.57%	17.98%
S&P/ASX 200 Healthcare		42,731.50		0.30%	1.37%	6.23%	-5.43%	2.64%	-1.93%	7.98%	2.97%	41.23%
S&P/ASX 200 Financials		6,548.90		0.31%	0.74%	1.93%	0.19%	0.66%	-14.87%	20.20%	-9.00%	7.39%
S&P/ASX 200 Information T	0,	1,460.50		0.96%	0.38%	1.94%	-31.68%	2.53%	-27.19%	-2.79%	56.35%	31.81%
S&P/ASX 200 Telecommuni	ication Services	1,418.50		0.25%	0.18%	1.92%	-12.98%	-0.87%	-10.12%	28.46%	0.91%	22.31%
S&P/ASX 200 Utilities		8,353.50		-0.07%	2.10%	24.80%	24.81%	-13.62%	0.61%	4.56%	-21.52%	10.09%
S&P/ASX 200 A-REIT S&P/ASX 200 Financial-x-A-	REIT	1,366.50 7,304.20		0.36% 0.31%	1.58% 0.74%	7.72% 1.93%	-22.11% 0.19%	-7.53% 0.66%	-18.85% -14.87%	21.61% 20.20%	-7.99% -8.99%	14.01% 7.39%
North American	INE!!	7,304.20	0.72	0.51%	0.74/0	1.73/0	0.13/0	0.00/6	-14.0770	20.20/0	-0.77/0	7.3570
DJIA		34,098.10	0.67	1.18%	1.50%	7.10%	-6.16%	-6.66%	-11.25%	18.73%	7.25%	22.34%
S&P 500		4,003.58		1.36%	0.30%	3.74%	-16.00%	-5.28%	-16.45%	26.89%	16.26%	28.88%
NASDAQ		11,174.41		1.36%	-1.62%	-0.22%	-28.58%	-4.11%	-22.44%	21.39%	43.64%	35.23%
Toronto S&P/TSX		20,220.01		1.22%	1.13%	5.88%	-4.73%	-2.21%	-13.84%	21.74%	2.17%	19.13%
Europe		•										
FTSE		7,452.84		1.03%	1.13%	6.26%	0.92%	-3.84%	-4.61%	14.30%	-14.34%	12.10%
DAX		14,422.35		0.29%	0.30%	10.49%	-9.21%	-5.24%	-11.31%	15.79%	3.55%	25.48%
CAC 40		6,657.53	0.58	0.35%	0.24%	6.51%	-6.93%	-2.71%	-11.07%	28.85%	-7.14%	26.37%
Asia												
Nikkei		28,115.74		0.61%	0.45%	3.18%	-2.35%	-1.73%	-5.13%	4.91%	16.01%	18.20%
Hang Seng		17,424.41		-1.31%	-5.01%	14.89%	-25.53% 15.13%	-21.21%	-0.62%	-14.08%	-3.40% 12.97%	9.07%
Shanghai Sensex		3,088.94 61,418.96		0.13% 0.45%	-1.44% -0.73%	3.79% 3.15%	-15.13% 5.43%	-11.01% 8.31%	4.50% -9.48%	4.80% 21.99%	13.87% 15.75%	22.30% 14.38%
Jelisex		01,416.96	0.95	0.45%	-0.73%	3.13%	3.43%	0.31%	-3.46%	21.99%	13./3%	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 estimate % These estimates are based upon

1 standard deviation move up (33%) % %

the last 256 daily moves of each 1 standard deviation move down (33%) instrument % 2 standard deviation move down (5%)

23-Nov-22 Reporting closing prices for prior day

52 Movement for the period											
	22-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	2,675.46	0.35	1.33%	-0.10%	7.32%	-17.21%	-6.58%	-16.60%	20.14%	14.06%	25.199
MSCI World Net TR USD Index	8,198.33	0.37	1.33%	-0.06%	7.46%	-15.96%	-7.21%	-15.26%	21.82%	15.90%	27.679
MSCI ACWI-ex-Australia TR AUD Index	13,944.87	0.53	1.47%	2.01%	1.85%	-8.18%	-0.72%	-7.44%	29.58%	5.73%	27.979
MSCI ACWI Net TR USD Index	323.93	0.35	1.15%	-0.42%	7.74%	-16.74%	-7.85%	-14.72%	18.54%	16.25%	26.609
MSCI ACWI Minimum Volatility USD	2,125.07	0.40	0.82%	1.15%	5.87%	-11.71%	-6.69%	-9.77%	11.95%	0.56%	18.509
MSCLEM Asia Net TR USD Index	541.17 470.09	0.24	-0.52% -0.30%	-3.81% -3.36%	12.94% 10.21%	-24.65%	-14.96%	-8.32%	-5.08%	28.38%	19.249
MSCI EM Net TR USD Index VIX Volatility S&P500	21.29	0.22	-0.30% -4.79%	-3.36%	-25.19%	-22.72% 23.64%	-12.65% 10.14%	-10.36% 39.64%	-2.54% -24.31%	18.31% 65.09%	18.429 -45.799
Commodities	21.29	0.24	-4.7370	-13.24/0	-23.15/0	23.04/0	10.14/0	35.04/0	-24.31/0	03.03/0	-43.75
Light Crude WTI Futures US\$/bbl	80.95	0.26	1.53%	-6.87%	-5.12%	7.02%	-24.84%	5.46%	55.89%	-20.54%	34.469
Brent Crude US\$/bbl	88.36	0.32	0.65%	-5.78%	-5.18%	13.02%	-23.39%	6.39%	50.93%	-21.52%	22.689
Gold US\$/oz	1,754.80	0.30	0.01%	-1.24%	5.84%	-4.20%	-7.49%	-7.51%	-3.34%	24.42%	18.87
Silver US\$/oz	21.23	0.39	0.79%	-1.34%	9.72%	-9.34%	-6.45%	-19.02%	-11.35%	47.38%	15.32
Copper US\$/lb	3.61	0.23	1.08%	-5.37%	6.40%	-19.16%	-8.02%	-21.91%	27.05%	25.81%	6.31
Iron Ore US\$/mt	94.90	0.23	0.00%	6.12%	8.04%	-15.76%	-18.16%	-16.56%	-27.05%	81.97%	20.45
Malaysian Palm Oil* RM/tn	3,949	0.14	3.51%	-0.95%	-0.38%	-23.45%	-34.61%	-20.39%	32.59%	27.95%	51.75
LNG *Jap/Korea US\$/mmBtu	29.22	0.18	7.01%	6.64%	-5.82%	-4.20%	0.17%	9.10%	113.25%	169.81%	-41.089
ICCO Cocoa US\$/mt	2,381	0.31	-0.25%	-4.76%	3.70%	-5.52%	2.75%	-13.55%	-3.19%	2.48%	5.139
ICO Coffee US cents/lb	162	0.10	2.73%	3.22%	-12.92%	-28.44%	-5.16%	3.18%	76.30%	-1.12%	27.349
Equities Domestic PGK Arbitrage	PNGX		Percentage chang	es							
Bank South Pacific PGK Arbitrage 11.41	12.41	0.59	0.00%	0.00%	0.00%	1.31%	0.08%	2.90%	2.08%	1.87%	14.819
Credit Corporation	1.90	1.00	0.00%	0.00%	0.00%	13.10%	0.00%	15.63%	-1.18%	6.25%	18.529
City Pharmacy	0.95	0.06	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	90.00%	-38.27%	24.629
Kina Asset Management Limited	0.95		0.00%	0.00%	0.00%	-4.04%	-5.00%	0.00%	10.00%	-5.26%	0.009
Kina Securities Limited 2.01	2.89	0.38	0.00%	-0.34%	-0.34%	-2.03%	-3.33%	0.00%	-1.67%	-10.98%	27.179
Steamship Trading Company 24.45	35.46		0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.009
Santos Limited 17.40	19.11	1.00	0.00%	0.05%	0.05%		0.53%	2.70%			
Australia											
A2 Milk Company Limited	6.18	1.00	2.32%	5.28%	14.87%	13.19%	23.01%	-15.90%	-52.31%	-19.93%	38.579
ANZ Banking Group Limited	24.67	0.46	-0.36%	1.82%	-4.01%	-10.32%	3.50%	-20.18%	21.19%	-7.84%	0.709
BSP Financial Group	4.90	0.45	-1.80%	0.82%	0.62%	14.75%	1.01%	3.13%	-17.88%		
BHP Billiton Limited	43.48	0.43	1.23%	-1.05%	12.94%	4.77%	-6.62%	-20.29%	-2.19%	9.02%	13.709
Boral Limited	2.99	0.12	-0.99%	2.75%	15.44%	-50.98%	3.09%	-25.14%	23.23%	10.49%	-9.319
Bouganville Copper Limited Bank of Queensland	0.28 7.36	0.40	0.00% 0.27%	-11.29% 1.24%	0.00% -3.54%	-9.84% -9.02%	-15.15% -2.40%	-56.00% -23.16%	5.17% 4.52%	-10.77% 6.76%	103.139 -25.269
Brambles Limited	11.68	0.62	1.39%	3.45%	4.57%	9.88%	6.54%	8.07%	0.28%	-9.56%	15.479
Commonwealth Bank of Australia	107.50	0.96	0.86%	0.96%	5.62%	6.44%	0.35%	-14.55%	23.01%	2.77%	10.379
CSL Commonwealth Bank of Additional	297.32	0.73	0.12%	2.26%	7.72%	2.27%	5.93%	0.34%	2.66%	2.69%	48.93%
Fortescue Mining	19.20	0.55	-0.05%	-1.03%	18.08%	-0.05%	-4.05%	-15.15%	-18.01%	119.18%	155.139
Horizon Oil Ltd	0.13	0.59	4.00%	-3.70%	0.00%	41.30%	9.26%	8.00%	48.39%	-48.33%	20.009
Kina Securities Ltd	0.87	0.48	0.58%	0.58%	1.17%	1.17%	5.59%	-5.85%	-5.00%	-39.60%	56.849
Kina Petroleum Ltd	0.06		0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	-1.729
Macquarie Group Ltd	176.00	0.40	-0.88%	-2.02%	6.67%	-14.31%	-7.15%	-19.07%	48.32%	0.46%	26.889
Mirvac Group	2.13	0.23	0.00%	0.95%	8.67%	-26.80%	-1.52%	-20.68%	10.23%	-16.98%	41.969
National Australia Bank	30.97	0.66	0.45%	1.57%	-3.07%	7.39%	5.18%	-15.33%	27.61%	-8.24%	2.339
Newcrest Mining Limited	18.88	0.24	0.48%	-3.03%	10.41%	-22.88%	-19.00%	-21.88%	-5.04%	-14.78%	38.769
Origin Energy Ltd	7.65	0.94	1.19%	2.14%	42.46%	45.99%	-9.77%	-8.03%	10.08%	-43.67%	30.60%
Pilbara Minerals Ltd	4.93	0.84	3.35%	2.07%	-8.02%	54.06%	99.13%	-28.44%	267.82%	210.71%	-55.20%
Qbe Insurance Group Ltd	12.66	0.43	2.68%	3.09%	5.41%	11.54%	-5.10%	5.65%	33.06%	-33.77%	27.529 27.959
Rio Tinto Limited ResMed Inc	105.00 34.09	0.64	1.03% 1.31%	-1.33% 1.88%	14.98% -3.15%	4.88% -4.72%	-9.07% 10.23%	-13.78% -5.34%	-12.05% 31.40%	13.38% 24.34%	37.569
Santos Limited	7.47	0.51	2.19%	0.54%	-3.15%	18.38%	-4.45%	-5.34% -4.13%	0.64%	-23.35%	49.279
Steamship Trading Company	10.50	0.38	0.00%	0.00%	0.00%	5.00%	-15.83%	18.93%	1.52%	-23.33%	-33.169
Suncorp Metway Limited	11.89	0.84	0.00%	0.08%	7.70%	7.41%	-8.65%	-1.26%	13.66%	-24.85%	2.619
Sydney Airport	8.72	1.00	0.00%	0.00%	0.00%	0.46%	0.00%	0.00%	35.41%	-25.98%	28.689
Transurban Group	14.02	0.72	-1.27%	3.32%	11.18%	1.45%	-14.19%	6.13%	1.17%	-8.38%	27.989
Telstra Corporation Limited.	3.93	0.39	0.51%	1.29%	2.08%	-5.98%	0.00%	-2.78%	40.27%	-15.82%	24.219
Treasury Wine Estates Limited	13.51	0.96	0.00%	0.97%	6.13%	9.13%	10.75%	-1.99%	31.70%	-42.12%	9.739
Westpac Banking Corporation	23.94	0.87	-0.13%	-0.08%	0.17%	12.13%	5.85%	-19.55%	10.22%	-20.06%	-3.239
Worley Limited	14.84	0.90	0.13%	-1.13%	6.38%	39.60%	-10.60%	10.30%	-7.48%	-24.95%	34.069
Woolworths Limited	34.86	0.32	-0.40%	3.20%	4.43%	-8.29%	-4.63%	-4.46%	-3.31%	8.71%	22.919
International				%					_		
iShare MSCI All Asia ex Japan USD \$	62.88	0.25	0.16%	-3.42%	12.85%	-23.98%	-15.24%	-7.81%	-7.74%	22.19%	15.569
Blackrock Int Equity Fund* AUD \$	19.40	0.31	0.00%	0.54%	0.39%	-13.56%	-4.75%	-8.50%	24.76%	-0.61%	23.529
Blackrock Australian Equity Fund* AUD \$	1.76	0.46	0.00%	0.27%	5.83%	-9.41%	-6.55%	-10.96%	11.82%	-2.28%	19.109
Vanguard International Share* AUD \$	2.72	0.41	1.47%	2.02%	1.85%	-11.95%	-2.83%	-8.11%	23.54%	-0.10%	22.729
Vanguard FTSE World exUS USD \$	50.38 55.47	0.42	1.16% 1.35%	-0.34% 0.73%	9.83% 10.96%	-17.79% -18.71%	-11.21% -12.63%	-13.25% -15.19%	5.00% 13.28%	8.58% 2.80%	17.929 20.539
		0.42	1.43%	0.73%	11.02%	-18.41%	-12.05%	-15.19%	13.42%	2.80%	20.557
Vanguard FTSE Europe USD \$ iShares Core MSCI Furope USD \$			1.43/0	0.05/0	entra de la constanta de la co						19.359
iShares Core MSCI Europe USD \$	47.45 54.53	0.26	-n 2n%	-4 NR% F	19.17%	-2X /7%	-/11/44%	-X 5×%		37 DX%	
iShares Core MSCI Europe USD \$ iShares Asia 50 USD \$	54.53	0.26	-0.20% 2.14%	-4.08% 0.73%	19.17% 9.70%	-28.77% -17.94%	-20.43% -7.53%	-8.58% -14.25%	-12.17% -0.89%	32.08% 14.04%	
iShares Core MSCI Europe USD \$ iShares Asia 50 USD \$ iShares MSCI Japan USD \$	54.53 54.95	0.26 0.32 0.29	2.14%	0.73%	9.70%	-17.94%	-7.53%	-14.25%	-0.89%	14.04%	16.87%
iShares Core MSCI Europe USD \$ iShares Asia 50 USD \$	54.53	0.32									