

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				Q1 2022	Q4 2021	2021	2020	2019		
		22-Jun-22	wk	Day	Week	Month	YTD							
Interest Rates														
Central Bank Bills														
				Change to today's price from closing prices of prior period								For interest rates, rate at end of each respective year reported.		
28 days	C-bill auctions on Wednesday; reported Thursday/Friday	1.02%		0.00%	0.00%	-0.07%	-0.27%	-0.21%	-0.02%	1.29%	1.33%	1.39%		
60 days		1.71%		0.00%	0.00%	0.00%	-0.28%	-0.17%	-0.01%	1.99%	2.07%	2.30%		
90 days		1.64%	0.00	0.00%	0.00%	-0.16%	-0.31%	-0.11%	-0.03%	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	1.15%	0.00	-0.34%	-0.12%	-0.68%	-3.14%	-2.02%	-0.06%	4.29%	4.41%	4.68%		
273 days		2.49%	0.00	0.00%	0.37%	-1.01%	-3.46%	-2.05%	-0.09%	5.95%	6.04%	6.04%		
364 days	reported Thursday/Friday	2.46%		-0.09%	-0.04%	-0.91%	-4.58%	-1.99%	-0.16%	7.04%	7.20%	7.08%		
Government Inscribed Stock														
GIS 2Y 2022-24	GIS auctions usually monthly	5.31%		0.00%	0.00%	-1.19%	-3.19%			8.50%	8.04%	7.90%		
GIS 3Y 2020-23	reported Thursday/Friday	9.00%		0.00%	0.00%	0.00%	0.00%			9.00%		8.30%		
GIS 4Y 2022-26		5.34%		0.00%	0.00%	-1.37%	-4.50%			-	9.84%	-		
GIS 5Y 2022-27		6.49%		0.00%	0.00%	-1.01%	-3.21%			9.70%	-	-		
GIS 7Y 2022-29		0.00%								-	-	-		
GIS 9Y 2022-31		7.80%		0.00%	0.00%	0.00%	-2.10%			9.90%	11.82%	10.55%		
GIS 10Y 2022-32		7.90%		0.00%	0.00%	0.00%	-2.00%			9.90%	-	-		
Kina Facility Rate														
Ten year Government Bond yields														
United States		3.16%	0.86	-0.12%	-0.13%	0.41%	1.65%	0.83%	0.02%	1.51%	0.91%	1.92%		
United Kingdom		2.50%	0.93	-0.16%	0.03%	0.59%	1.53%	0.64%	-0.05%	0.97%	0.20%	0.82%		
Australia		3.99%	0.93	-0.08%	-0.21%	0.75%	2.32%	1.17%	0.18%	1.67%	0.97%	1.37%		
New Zealand		4.16%	0.95	-0.05%	-0.12%	0.59%	1.78%	0.83%	0.30%	2.39%	0.99%	1.65%		
France		2.18%	0.92	-0.16%	-0.05%	0.70%	1.98%	0.78%	0.04%	0.20%	-0.34%	0.12%		
Japan		0.25%	0.95	0.01%	-0.01%	0.03%	0.18%	0.15%	0.00%	0.07%	0.02%	-0.01%		
Australia														
RBA Cash Rate														
0.85%														
PNG CPI Index														
Latest 12 mth % change														
5.70%														
Currencies														
Percentage changes														
PGK/USD		0.2840	0.00	0.0%	0.0%	0.0%	-0.35%	-0.35%	0.00%	0.0%	-2.9%	-1.2%		
PGK/AUD		0.4102	0.94	0.5%	-0.2%	2.6%	4.4%	-3.36%	-0.73%	6.2%	-11.7%	-0.5%		
PGK/GBP		0.2322	0.87	0.2%	-1.8%	2.5%	9.9%	2.41%	-0.42%	1.0%	-6.6%	-4.4%		
PGK/NZD		0.4526	0.94	0.8%	-0.7%	3.6%	8.4%	-2.13%	0.65%	5.8%	-9.5%	-1.4%		
PGK/JPY		38.730	1.00	1.0%	1.2%	7.4%	18.0%	5.43%	2.88%	11.6%	-7.9%	-2.7%		
AUD/USD		0.6925	0.06	-0.4%	0.2%	-2.5%	-4.6%	3.10%	0.74%	-5.8%	9.9%	-0.7%		
USD/JPY		136.360	1.00	1.0%	1.2%	7.4%	18.5%	5.79%	2.88%	11.6%	-5.1%	-1.5%		
EUR/USD		1.0497	0.06	-0.2%	0.3%	-1.9%	-7.2%	-1.24%	-2.47%	-8.0%	9.7%	-1.9%		
GBP/USD		1.2231	0.11	-0.2%	1.8%	-2.4%	-9.4%	-2.69%	0.42%	-1.0%	3.9%	3.4%		
Equity Indices														
Papua New Guinea														
Percentage changes														
KS Index		6,263.94	1.00	0.0%	0.0%	0.0%	6.9%	5.28%	0.26%	-3.1%	-3.4%	21.1%		
KS Home Index		15,356.56	0.99	0.0%	0.0%	0.0%	6.7%	-3.06%	-2.07%	8.1%	1.5%	15.0%		
Australia														
All Ordinaries		6,682.33	0.06	-0.3%	-1.5%	-9.6%	-14.1%	0.13%	1.96%	13.6%	0.7%	19.1%		
S&P/ASX 100		5,457.38	0.08	-0.2%	-1.4%	-8.8%	-11.2%	1.41%	1.66%	13.3%	-2.1%	18.9%		
S&P/ASX 20		3,679.20	0.09	0.0%	-1.6%	-8.7%	-9.3%	3.21%	0.67%	12.1%	-1.5%	15.3%		
S&P/ASX 50		6,383.80	0.08	-0.1%	-1.6%	-8.8%	-10.0%	2.31%	0.99%	12.4%	-4.9%	19.1%		
S&P/ASX 50 Accumulation		77,396.10	0.08	-0.1%	-1.6%	-8.8%	-8.1%	4.00%	1.60%	17.0%	-1.9%	24.4%		
S&P/ASX Midcap 50		7,991.60	0.04	-0.3%	-0.1%	-8.8%	-18.2%	-3.46%	5.45%	18.5%	14.5%	17.7%		
S&P/ASX Small Ordinaries		2,637.90	0.00	-1.2%	-1.4%	-12.5%	-25.3%	-5.06%	1.63%	14.2%	6.6%	17.9%		
S&P/ASX 200		6,508.54	0.06	-0.2%	-1.4%	-9.0%	-12.6%	0.74%	1.53%	13.0%	-1.5%	18.4%		
S&P/ASX 200 Accumulation		76,755.55	0.07	-0.2%	-1.4%	-9.0%	-10.9%	2.24%	2.09%	17.2%	1.4%	23.4%		
S&P/ASX 300		6,485.07	0.06	-0.3%	-1.4%	-9.2%	-13.0%	0.60%	1.66%	13.4%	-1.1%	18.8%		
S&P/ASX 200 Energy		10,007.70	0.69	1.5%	-2.2%	0.4%	26.7%	25.09%	-8.82%	-2.0%	-29.9%	18.2%		
S&P/ASX 200 Materials		15,901.90	0.28	-0.2%	-5.6%	-9.2%	-5.0%	11.87%	12.44%	6.8%	13.4%	22.1%		
S&P/ASX 200 Industrials		6,130.10	0.20	-1.0%	-1.3%	-6.0%	-7.8%	-3.84%	1.14%	11.2%	-14.1%	22.6%		
S&P/ASX 200 Consumer Discretionary		2,653.80	0.07	-1.4%	1.4%	-7.1%	-24.8%	-10.59%	0.00%	21.3%	8.6%	27.2%		
S&P/ASX 200 Consumer Staples		12,458.50	0.18	0.5%	1.3%	-4.3%	-8.0%	-1.42%	-0.49%	7.1%	3.6%	18.0%		
S&P/ASX 200 Healthcare		38,364.20	0.06	0.2%	-0.4%	-5.8%	-15.1%	-10.65%	-0.08%	8.0%	3.0%	41.2%		
S&P/ASX 200 Financials		5,705.10	0.11	-0.4%	0.1%	-13.5%	-12.7%	3.67%	-3.35%	20.2%	-9.0%	7.4%		
S&P/ASX 200 Information Technology		1,273.30	0.00	-1.5%	-2.2%	-11.2%	-40.4%	-14.04%	-6.14%	-2.8%	56.3%	31.8%		
S&P/ASX 200 Telecommunication Services		1,346.70	0.05	0.2%	0.7%	-5.0%	-17.4%	-6.92%	4.86%	28.5%	0.9%	22.3%		
S&P/ASX 200 Utilities		7,529.20	0.67	2.0%	-2.7%	-8.9%	12.5%	12.72%	10.02%	4.6%	-21.5%	10.1%		
S&P/ASX 200 A-REIT		1,308.50	0.07	-1.1%	2.7%	-10.2%	-25.4%	-7.71%	8.93%	21.6%	-8.0%	14.3%		
S&P/ASX 200 Financial-x-A-REIT		6,363.10	0.11	-0.4%	0.1%	-13.5%	-12.7%	3.67%	-3.35%	20.2%	-9.0%	7.4%		
North American														
DJIA		30,483.13	0.09	-0.2%	-0.6%	-5.1%	-16.1%	-4.57%	7.37%	18.7%	7.2%	22.3%		
S&P 500		3,759.89	0.08	-0.1%	-0.8%	-5.5%	-21.1%	-4.95%	10.65%	26.9%	16.3%	28.9%		
NASDAQ		11,053.08	0.08	-0.1%	-0.4%	-3.3%	-29.4%	-9.10%	8.28%	21.4%	43.6%	35.2%		
Toronto S&P/TSX		19,004.04	0.02	-1.3%	-3.1%	-6.8%	-10.5%	3.14%	5.74%	21.7%	2.2%	19.1%		
Europe														
FTSE		7,089.22	0.30	-0.9%	-2.5%	-5.8%	-4.0%	1.78%	4.21%	14.3%	-14.3%	12.1%		
DAX		13,144.28	0.09	-1.1%	-2.5%	-6.2%	-17.3%	-9.25%	4.09%	15.8%	3.5%	25.5%		
CAC 40		5,916.63	0.02	-0.8%	-1.9%	-6.1%	-17.3%	-6.89%	9.71%	28.9%	-7.1%	26.4%		
Asia														
Nikkei		26,149.55	0.24	-0.4%	-0.7%	-2.0%	-9.2%	-3.37%	-2.24%	4.9%	16.0%	18.2%		
Hang Seng		21,008.34	0.24	-2.6%	-1.4%	4.1%	-10.2%	-5.99%	-4.79%	-14.1%	-3.4%	9.1%		
Shanghai		3,267.20	0.46	-1.2%	-1.2%	5.1%	-10.2%	-10.65%	2.01%	4.8%	13.9%	22.3%		
Sensex		51,822.53	0.04	-1.4%	-1.4%	-3.6%	-11.0%	0.54%	-1.48%	22.0%	15.8%	14.4%		

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

Reporting closing prices for prior day

KFM Daily Market Report

		22-Jun-22	52 wk	Movement for the period				Q1 2022	Q4 2021	2021	2020	2019	
				Day	Week	Month	YTD						
Indices													
	MSCI World USD Index	2,537.26	0.07	-0.2%	-0.8%	-6.0%	-21.5%	-5.53%	7.49%	20.1%	14.1%	25.2%	
	MSCI World Net TR USD Index	7,725.32	0.07	-0.2%	-0.7%	-5.9%	-20.8%	-5.15%	7.77%	21.8%	15.9%	27.7%	
	MSCI ACWI-ex-Australia TR AUD Index	12,510.60	0.07	1.7%	-1.2%	-4.5%	-17.6%	-8.42%	5.82%	29.6%	5.7%	28.0%	
	MSCI ACWI Net TR USD Index	309.10	0.06	-0.5%	-0.9%	-5.5%	-20.5%	-5.36%	6.68%	18.5%	16.3%	26.6%	
	MSCI ACWI Minimum Volatility USD	2,059.37	0.10	0.1%	0.7%	-4.6%	-14.4%	-3.40%	5.99%	12.0%	0.6%	18.5%	
	MSCI EM Asia Net TR USD Index	585.52	0.03	-2.4%	-2.4%	-0.4%	-18.5%	-8.69%	-0.98%	-5.1%	28.4%	19.2%	
	MSCI EM Net TR USD Index	496.00	0.00	-2.3%	-2.5%	-2.3%	-18.5%	-6.97%	-1.31%	-2.5%	18.3%	18.4%	
	VIX Volatility S&P500	28.95	0.65	-4.1%	-2.3%	2.0%	68.1%	19.40%	-25.58%	-24.3%	65.1%	-45.8%	
Commodities													
	Light Crude WTI Futures	US\$/bbl	106.19	0.69	-4.0%	-7.9%	-3.8%	40.4%	32.58%	0.81%	55.9%	-20.5%	34.5%
	Brent Crude	US\$/bbl	111.74	0.72	-2.7%	-5.7%	-2.0%	42.9%	38.03%	-0.43%	50.9%	-21.5%	22.7%
	Gold	US\$/oz	1,838.40	0.36	0.0%	1.0%	-0.8%	0.4%	6.67%	4.26%	-3.3%	24.4%	18.9%
	Silver	US\$/oz	21.50	0.12	-1.6%	0.0%	-1.7%	-8.2%	7.34%	6.20%	-11.3%	47.4%	15.3%
	Copper	US\$/lb	3.95	0.00	-2.4%	-5.6%	-7.2%	-11.7%	6.26%	9.34%	27.1%	25.8%	6.3%
	Iron Ore	US\$/mt	110.72	0.22	-7.7%	-13.9%	-12.9%	-1.7%	24.13%	-3.56%	-27.0%	82.0%	20.5%
	Malaysian Palm Oil* RM/tn		4,688	0.20	-10.0%	-21.9%	-32.6%	-9.1%	23.88%	6.75%	32.6%	28.0%	51.7%
	LNG *Jap/Korea	US\$/mmBtu	37.11	0.63	-0.6%	58.6%	67.0%	21.7%	16.20%	-1.93%	113.3%	169.8%	-41.1%
	ICCO Cocoa	US\$/mt	2,399	0.29	-0.7%	2.9%	-0.3%	-4.8%	5.16%	-4.98%	-3.2%	2.5%	5.1%
	ICO Coffee	US cents/lb	239	0.82	2.4%	4.4%	9.9%	5.5%	0.13%	16.55%	76.3%	-1.1%	27.3%
Equities													
Domestic													
	PGK K	Arbitrage	PNGX	Percentage changes									
	Bank South Pacific	11.92	12.40	0.27	0.0%	0.0%	0.8%	1.2%	-1.63%	-0.41%	2.1%	1.9%	14.8%
	Credit Corporation		1.85	0.96	0.0%	0.0%	0.0%	10.1%	-4.76%	-1.18%	-1.2%	6.3%	18.5%
	City Pharmacy		0.95	0.75	0.0%	0.0%	0.0%	0.0%	0.00%	-5.00%	90.0%	-38.3%	24.6%
	Kina Asset Management Limited		1.00		0.0%	0.0%	0.0%	1.0%	1.01%	-1.00%	10.0%	-5.3%	0.0%
	Kina Securities Limited	2.01	3.00	0.54	0.0%	0.0%	0.0%	1.7%	1.69%	-9.23%	-1.7%	-11.0%	27.2%
	Steamship Trading Company	29.25	35.46		0.0%	0.0%	0.0%	0.0%	0.00%	0.00%	0.0%	0.0%	0.0%
	Santos Limited	18.28	19.00	1.00	0.0%	0.0%							
Australia													
	A2 Milk Company Limited		4.15	0.05	-3.3%	2.0%	-5.9%	-24.0%	-4.40%	-12.50%	-52.3%	-19.9%	38.6%
	ANZ Banking Group Limited		21.83	0.08	-0.5%	1.1%	-14.8%	-20.6%	0.33%	-2.27%	21.2%	-7.8%	0.7%
	BSP Financial Group		4.89	0.45	0.0%	4.0%	-2.2%	14.5%	12.41%	-14.60%	-17.9%		
	BHP Billiton Limited		41.03	0.30	0.2%	-6.5%	-4.6%	-1.1%	24.70%	10.34%	-2.2%	9.0%	13.7%
	Boral Limited		2.75	0.02	1.1%	-2.1%	-7.7%	-54.9%	-43.28%	-0.65%	23.2%	10.5%	-9.3%
	Bougainville Copper Limited		0.34	0.07	-2.9%	-8.1%	-12.3%	11.5%	145.90%	-15.28%	5.2%	-10.8%	103.1%
	Bank of Queensland		6.68	0.06	0.8%	2.6%	-11.2%	-17.4%	7.29%	-13.57%	4.5%	6.8%	-25.3%
	Brambles Limited		10.46	0.35	-1.2%	-2.1%	-5.7%	-1.6%	-6.77%	-1.30%	0.3%	-9.6%	15.5%
	Commonwealth Bank of Australia		89.57	0.10	-0.1%	-1.2%	-15.6%	-11.3%	4.72%	-3.19%	23.0%	2.8%	10.4%
	CSL		261.76	0.25	0.7%	0.3%	-4.3%	-10.0%	-7.76%	-0.91%	2.7%	2.7%	48.9%
	Fortescue Mining		17.62	0.30	0.2%	-11.4%	-14.8%	-8.3%	7.55%	28.41%	-18.0%	119.2%	155.1%
	Horizon Oil Ltd		0.13	0.62	4.2%	0.0%	-10.7%	35.9%	35.87%	2.22%	48.4%	-48.3%	20.0%
	Kina Securities Ltd		0.83	0.09	1.9%	-1.8%	-6.8%	-3.5%	0.00%	-6.56%	-5.0%	-39.6%	56.8%
	Kina Petroleum Ltd		0.06		0.0%	0.0%	0.0%	0.0%	0.00%	0.00%	0.0%	0.0%	-1.7%
	Macquarie Group Ltd		162.34	0.15	-1.0%	-1.1%	-8.9%	-21.0%	-1.04%	12.86%	48.3%	0.5%	26.9%
	Mirvac Group		2.06	0.05	1.0%	3.0%	-6.4%	-29.2%	-14.43%	-2.68%	10.2%	-17.0%	42.0%
	National Australia Bank		26.99	0.19	-0.2%	2.5%	-14.8%	-6.4%	12.17%	3.63%	27.6%	-8.2%	2.3%
	Newcrest Mining Limited		23.57	0.28	-0.8%	1.4%	-6.7%	-3.7%	9.23%	8.13%	-5.0%	-14.8%	38.8%
	Origin Energy Ltd		5.68	0.52	0.2%	-2.4%	-16.7%	8.4%	18.89%	10.78%	10.1%	-43.7%	30.6%
	Pilbara Minerals Ltd		2.06	0.26	-2.8%	0.5%	-25.6%	-35.6%	0.00%	56.10%	267.8%	210.7%	-55.2%
	Qbe Insurance Group Ltd		11.80	0.63	-0.3%	0.4%	-3.8%	4.0%	1.32%	-2.66%	33.1%	-33.8%	27.5%
	Rio Tinto Limited		104.50	0.36	0.6%	-5.8%	-6.7%	4.4%	18.98%	-0.07%	-12.1%	13.4%	27.9%
	ResMed Inc		29.05	0.11	-0.3%	0.1%	5.1%	-18.8%	-9.39%	-3.95%	31.4%	24.3%	37.6%
	Santos Limited		7.50	0.55	1.2%	-6.5%	-8.9%	18.9%	22.66%	-11.99%	0.6%	-23.3%	49.3%
	Steamship Trading Company		12.00	0.77	0.0%	-7.0%	-0.8%	20.0%	0.90%	5.26%	1.5%	-21.2%	-33.2%
	Suncorp Metway Limited		10.74	0.20	-1.6%	-1.0%	-11.7%	-3.0%	0.45%	-11.86%	13.7%	-24.8%	2.6%
	Sydney Airport		8.72	1.00	0.0%	0.0%	0.0%	0.5%	0.46%	5.34%	35.4%	-26.0%	28.7%
	Transurban Group		13.75	0.62	-1.4%	-0.7%	-5.0%	-0.5%	-1.95%	-2.40%	1.2%	-8.4%	28.0%
	Telstra Corporation Limited		3.82	0.34	0.0%	-0.3%	-2.8%	-8.6%	-5.26%	6.36%	40.3%	-15.8%	24.2%
	Treasury Wine Estates Limited		10.90	0.14	0.7%	-0.2%	-5.7%	-12.0%	-6.46%	-0.24%	31.7%	-42.1%	9.7%
	Westpac Banking Corporation		19.53	0.05	-0.9%	-0.9%	-18.2%	-8.5%	13.54%	-17.88%	10.2%	-20.1%	-3.2%
	Worley Limited		13.65	0.71	0.2%	-3.5%	-8.1%	28.4%	21.45%	7.27%	-7.5%	-25.0%	34.1%
	Woolworths Limited		34.38	0.16	1.9%	3.2%	-2.0%	-9.6%	-1.97%	-3.41%	-3.3%	8.7%	22.9%
International													
	iShare MSCI All Asia ex Japan	USD \$	67.97	0.06	-1.8%	-2.4%	-0.9%	-17.8%	-9.29%	-2.74%	-7.7%	22.2%	15.6%
	Blackrock Int Equity Fund*	AUD \$	18.45	0.07	1.7%	-0.8%	-3.8%	-17.8%	-7.59%	6.28%	24.8%	-0.6%	23.5%
	Blackrock Australian Equity Fund*	AUD \$	1.68	0.08	1.4%	-2.4%	-8.6%	-13.4%	-0.08%	4.61%	11.8%	-2.3%	19.1%
	Vanguard International Share*	AUD \$	2.51	0.07	1.1%	-0.8%	-3.8%	-19.0%	-9.25%	5.86%	23.5%	-0.1%	22.7%
	Vanguard FTSE World exUS	USD \$	49.47	0.00	-1.1%	-3.4%	-7.4%	-19.3%	-6.02%	0.52%	5.0%	8.6%	17.9%
	Vanguard FTSE Europe	USD \$	52.68	0.00	-0.7%	-3.6%	-9.9%	-22.8%	-8.73%	4.01%	13.3%	2.8%	20.5%
	iShares Core MSCI Europe	USD \$	44.83	0.05	-0.6%	-1.5%	-10.2%	-22.9%	-8.18%	3.75%	13.4%	2.8%	20.7%
	iShares Asia 50	USD \$	62.18	0.08	-1.9%	-2.8%	0.6%	-18.8%	-10.36%	-2.10%	-12.2%	32.1%	19.3%
	iShares MSCI Japan	USD \$	52.34	0.01	-0.5%	-2.1%	-9.0%	-21.8%	-7.99%	-4.68%	-0.9%	14.0%	16.9%
	Acadian Global Managed Volatility Equity Fund		1.55	0.05	1.2%	-2.4%	-3.6%	-9.6%	-4.12%	-6.05%	10.4%	-11.5%	8.1%
	Lazard Global Managed Volatility Fund - Australia*		1.13	0.13	1.0%	-1.3%	-3.5%	-5.3%	-1.62%	5.32%	19.7%	-22.7%	14.9%
	Robeco Emerging Conservative Equity Fund - Australia		1.33	0.00	-0.5%	-1.4%	-3.1%	-9.2%	-5.17%	0.73%	13.5%	-15.4%	10.4%

*Lazard performance since inception 28.02.17

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