

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
		29-Jun-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	1.02%		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	0.00%	0.00%	-0.53%	-3.14%	-2.02%	-0.06%	4.29%	4.41%	4.68%
273 days		2.12%	0.00	-0.37%	-0.37%	-0.78%	-3.83%	-2.05%	-0.09%	5.95%	6.04%	6.04%
364 days	reported Thursday/Friday	2.55%		0.09%	0.09%	-0.43%	-4.49%	-1.99%	-0.16%	7.04%	7.20%	7.08%
Government Inscribed Stock												
GIS 2Y 2022-24	GIS auctions usually monthly	5.22%		0.00%	-0.09%	-0.09%	-3.28%			8.50%	8.04%	7.90%
GIS 4Y 2022-26	reported Thursday/Friday	5.74%		0.00%	0.40%	0.40%	-4.10%			-	9.84%	-
GIS 5Y 2022-27		6.38%		0.00%	-0.11%	-0.11%	-3.32%			9.70%	-	-
GIS 7Y 2022-29		6.70%		0.00%	6.70%	-0.30%	-3.10%			-	-	-
GIS 8Y 2022-30		6.82%		0.00%	6.82%	6.82%	6.82%			9.90%	-	-
GIS 9Y 2022-31		6.99%		0.00%	-0.81%	-0.81%	-2.91%			9.90%	11.82%	10.55%
GIS 10Y 2022-32		7.00%		0.00%	-0.90%	-0.90%	-2.90%			9.90%	-	-
Kina Facility Rate												
Ten year Government Bond yields												
United States		3.09%	0.83	-0.08%	-0.07%	0.18%	1.58%	0.83%	0.02%	1.51%	0.91%	1.92%
United Kingdom		2.39%	0.87	-0.08%	-0.11%	0.23%	1.41%	0.64%	-0.05%	0.97%	0.20%	0.82%
Australia		3.69%	0.84	-0.04%	-0.29%	0.28%	2.02%	1.17%	0.18%	1.67%	0.97%	1.37%
New Zealand		3.97%	0.88	0.03%	-0.20%	0.33%	1.58%	0.83%	0.30%	2.39%	0.99%	1.65%
France		2.07%	0.87	-0.11%	-0.11%	0.36%	1.87%	0.78%	0.04%	2.00%	-0.34%	0.12%
Japan		0.24%	0.91	-0.01%	-0.01%	0.00%	0.17%	0.15%	0.00%	0.07%	0.02%	-0.01%
Australia												
RBA Cash Rate		0.85%		0.00%	0.00%	0.50%	0.75%	0.00%	0.00%	0.10%	0.10%	0.75%
PNG CPI Index												
Latest 12 mth % change		5.70%							5.70%	4.60%	3.10%	4.00%
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		0.4120	0.98	0.5%	0.4%	4.0%	4.9%	-3.36%	-0.73%	6.2%	-11.7%	-0.5%
PGK/GBP		0.2330	0.89	0.6%	0.3%	3.2%	10.3%	2.41%	-0.42%	1.0%	-6.6%	-4.4%
PGK/NZD		0.4548	0.98	0.7%	0.5%	4.0%	9.0%	-2.13%	0.65%	5.8%	-9.5%	-1.4%
PGK/JPY		38.610	0.98	0.4%	-0.3%	5.2%	17.7%	5.43%	2.88%	11.6%	-7.9%	-2.7%
AUD/USD		0.6894	0.02	-0.5%	-0.4%	-3.8%	-5.0%	3.10%	0.74%	-5.8%	9.9%	-0.7%
USD/JPY		135.960	0.99	0.4%	-0.3%	5.2%	18.1%	5.79%	2.88%	11.6%	-5.1%	-1.5%
EUR/USD		1.0497	0.07	-0.7%	0.0%	-2.0%	-7.2%	-1.24%	-2.47%	-8.0%	9.7%	-1.9%
GBP/USD		1.2192	0.09	-0.6%	-0.3%	-3.1%	-9.6%	-2.69%	0.42%	-1.0%	3.9%	3.4%
Equity Indices												
Papua New Guinea												
KSi Index		6,263.10	1.00	0.0%	0.0%	0.0%	6.9%	5.28%	0.26%	-3.1%	-3.4%	21.1%
KSi 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												
Percentage changes												
All Ordinaries		6,877.86	0.20	-1.1%	2.9%	-7.8%	-11.6%	0.13%	1.96%	13.6%	0.7%	19.1%
S&P/ASX 100		5,620.36	0.25	-0.8%	3.0%	-7.2%	-8.6%	1.41%	1.66%	13.3%	-2.1%	18.9%
S&P/ASX 20		3,799.80	0.26	-0.4%	3.3%	-7.3%	-6.4%	3.21%	0.67%	12.1%	-1.5%	15.3%
S&P/ASX 50		6,585.50	0.26	-0.6%	3.2%	-7.2%	-7.2%	2.31%	0.99%	12.4%	-4.9%	19.1%
S&P/ASX 50 Accumulation		79,953.10	0.29	-0.5%	3.3%	-7.0%	-5.0%	4.00%	1.60%	17.0%	-1.9%	24.4%
S&P/ASX Midcap 50		8,139.60	0.11	-2.1%	1.9%	-7.0%	-16.7%	-3.46%	5.45%	18.5%	14.5%	17.7%
S&P/ASX Small Ordinaries		2,702.10	0.09	-2.7%	2.4%	-10.3%	-23.4%	-5.06%	1.63%	14.2%	6.6%	17.9%
S&P/ASX 200		6,700.23	0.22	-0.9%	2.9%	-7.4%	-10.0%	0.74%	1.53%	13.0%	-1.5%	18.4%
S&P/ASX 200 Accumulation		79,127.91	0.25	-0.8%	3.1%	-7.2%	-8.1%	2.24%	2.09%	17.2%	1.4%	23.4%
S&P/ASX 300		6,674.93	0.22	-1.0%	2.9%	-7.5%	-10.5%	0.60%	1.66%	13.4%	-1.1%	18.8%
S&P/ASX 200 Energy		10,279.30	0.76	0.1%	2.7%	2.0%	30.1%	25.09%	-8.82%	-2.0%	-29.9%	18.2%
S&P/ASX 200 Materials		16,152.60	0.34	-1.5%	1.6%	-9.6%	-3.5%	11.87%	12.44%	6.8%	13.4%	22.1%
S&P/ASX 200 Industrials		6,316.10	0.45	-0.6%	3.0%	-5.1%	-5.0%	-3.84%	1.14%	11.2%	-14.1%	22.6%
S&P/ASX 200 Consumer Discretionary		2,713.90	0.13	-0.9%	2.3%	-6.3%	-23.1%	-10.59%	0.00%	21.3%	8.6%	27.2%
S&P/ASX 200 Consumer Staples		13,052.80	0.43	0.1%	4.8%	0.7%	-3.6%	-1.42%	-0.49%	7.1%	3.6%	18.0%
S&P/ASX 200 Healthcare		39,670.90	0.19	-1.5%	3.4%	-3.0%	-12.2%	-10.65%	-0.08%	8.0%	3.0%	41.2%
S&P/ASX 200 Financials		5,906.80	0.26	0.3%	3.5%	-10.9%	-9.6%	3.67%	-3.35%	20.2%	-9.0%	7.4%
S&P/ASX 200 Information Technology		1,355.20	0.08	-2.8%	6.4%	-8.5%	-36.6%	-14.04%	-6.14%	-2.8%	56.3%	31.8%
S&P/ASX 200 Telecommunication Services		1,375.70	0.14	-2.2%	2.2%	-4.5%	-15.6%	-6.92%	4.86%	28.5%	0.9%	22.3%
S&P/ASX 200 Utilities		7,818.40	0.78	-1.2%	3.8%	0.2%	16.8%	12.72%	10.02%	4.6%	-21.5%	10.1%
S&P/ASX 200 A-REIT		1,347.90	0.14	-4.0%	3.0%	-8.8%	-23.2%	-7.71%	8.93%	21.6%	-8.0%	14.0%
S&P/ASX 200 Financial-x-A-REIT		6,588.10	0.26	0.3%	3.5%	-10.9%	-9.6%	3.67%	-3.35%	20.2%	-9.0%	7.4%
North American												
DJIA		31,029.31	0.17	0.3%	1.8%	-5.4%	-14.6%	-4.57%	7.37%	18.7%	7.2%	22.3%
S&P 500		3,818.83	0.13	-0.1%	1.6%	-6.9%	-19.9%	-4.95%	10.65%	26.9%	16.3%	28.9%
NASDAQ		11,177.89	0.10	0.0%	1.1%	-6.8%	-28.6%	-9.10%	8.28%	21.4%	43.6%	35.2%
Toronto S&P/TSX		19,078.64	0.11	-0.7%	0.4%	-7.9%	-10.1%	3.14%	5.74%	21.7%	2.2%	19.1%
Europe												
FTSE		7,312.32	0.57	-0.2%	3.1%	-2.9%	-1.0%	1.78%	4.21%	14.3%	-14.3%	12.1%
DAX		13,003.35	0.05	-1.7%	-1.1%	-9.3%	-18.1%	-9.25%	4.09%	15.8%	3.5%	25.5%
CAC 40		6,031.48	0.10	-0.9%	1.9%	-6.0%	-15.7%	-6.89%	9.71%	28.9%	-7.1%	26.4%
Asia												
Nikkei		26,804.60	0.35	-0.9%	2.5%	-2.4%	-6.9%	-3.37%	-2.24%	4.9%	16.0%	18.2%
Hang Seng		21,996.89	0.36	-1.9%	4.7%	3.3%	-6.0%	-5.99%	-4.79%	-14.1%	-3.4%	9.1%
Shanghai		3,361.52	0.57	-1.4%	2.9%	5.6%	-7.6%	-10.65%	2.01%	4.8%	13.9%	22.3%
Sensex		53,026.97	0.16	-0.3%	2.3%	-4.3%	-9.0%	0.54%	-1.48%	22.0%	15.8%	14.4%

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

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			29-Jun-22	wk	Day	Week	Month					
Indices												
MSCI World USD Index		2,574.45	0.12	-0.4%	1.5%	-7.1%	-20.3%	-5.53%	7.49%	20.1%	14.1%	25.2%
MSCI World Net TR USD Index		7,840.68	0.12	-0.4%	1.5%	-7.0%	-19.6%	-5.15%	7.77%	21.8%	15.9%	27.7%
MSCI ACWI-ex-Australia TR AUD Index		12,873.89	0.19	0.3%	2.9%	-2.7%	-15.2%	-8.42%	5.82%	29.6%	5.7%	28.0%
MSCI ACWI Net TR USD Index		314.00	0.12	-0.5%	1.6%	-6.7%	-19.3%	-5.36%	6.68%	18.5%	16.3%	26.6%
MSCI ACWI Minimum Volatility USD		2,108.07	0.23	0.1%	2.4%	-3.2%	-12.4%	-3.40%	5.99%	12.0%	0.6%	18.5%
MSCI EM Asia Net TR USD Index		601.24	0.11	-1.6%	2.7%	-3.0%	-16.3%	-8.69%	-0.98%	-5.1%	28.4%	19.2%
MSCI EM Net TR USD Index		507.22	0.07	-1.5%	2.3%	-4.7%	-16.6%	-6.97%	-1.31%	-2.5%	18.3%	18.4%
VIX Volatility S&P500		28.16	0.61	-0.7%	-2.7%	9.6%	63.5%	19.40%	-25.58%	-24.3%	65.1%	-45.8%
Commodities												
Light Crude WTI Futures	US\$/bbl	109.78	0.75	-1.8%	3.4%	-4.8%	45.1%	32.58%	0.81%	55.9%	-20.5%	34.5%
Brent Crude	US\$/bbl	116.26	0.79	-1.5%	4.0%	0.0%	48.7%	38.03%	-0.43%	50.9%	-21.5%	22.7%
Gold	US\$/oz	1,817.50	0.30	-0.2%	-1.1%	-1.7%	-0.8%	6.67%	4.26%	-3.3%	24.4%	18.9%
Silver	US\$/oz	20.74	0.00	-0.6%	-3.5%	-5.4%	-11.4%	7.34%	6.20%	-11.3%	47.4%	15.3%
Copper	US\$/lb	3.78	0.09	0.0%	-4.3%	-12.7%	-15.4%	6.26%	9.34%	27.1%	25.8%	6.3%
Iron Ore	US\$/mt	116.67	0.27	8.8%	5.4%	-12.5%	3.6%	24.13%	-3.56%	-27.0%	82.0%	20.5%
Malaysian Palm Oil* RM/tn		5,069	0.24	-1.7%	8.1%	-23.7%	-1.7%	23.88%	6.75%	32.6%	28.0%	51.7%
LNG *Jap/Korea	US\$/mmBtu	37.16	0.63	0.4%	0.1%	54.7%	21.9%	16.20%	-1.93%	113.3%	169.8%	-41.1%
ICCO Cocoa	US\$/mt	2,317	0.14	-1.5%	-3.4%	-8.2%	-8.1%	5.16%	-4.98%	-3.2%	2.5%	5.1%
ICO Coffee	US cents/lb	233	0.77	4.8%	-2.5%	-2.8%	2.9%	0.13%	16.55%	76.3%	-1.1%	27.3%
Equities												
Domestic												
PGK K												
Arbitrage												
PNGX												
Bank South Pacific		11.55	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		2.90	0.36	-3.3%	-3.3%	-3.3%	-1.7%	1.69%	-9.23%	-1.7%	-11.0%	27.2%
Steamship Trading Company		29.13	35.46	0.0%	0.0%	0.0%	0.0%	0.00%	0.00%	0.0%	0.0%	0.0%
Santos Limited		18.30	1.00	0.0%	0.0%							
Australia												
A2 Milk Company Limited		4.44	0.13	-2.0%	7.0%	-7.5%	-18.7%	-4.40%	-12.50%	-52.3%	-19.9%	38.6%
ANZ Banking Group Limited		22.63	0.18	0.9%	3.7%	-10.6%	-17.7%	0.33%	-2.27%	21.2%	-7.8%	0.7%
BSP Financial Group		4.76	0.38	0.0%	-2.7%	-4.2%	11.5%	12.41%	-14.60%	-17.9%		
BHP Billiton Limited		42.76	0.39	-0.5%	4.2%	-6.3%	3.0%	24.70%	10.34%	-2.2%	9.0%	13.7%
Boral Limited		2.70	0.01	-3.2%	-1.8%	-8.8%	-55.7%	-43.28%	-0.65%	23.2%	10.5%	-9.3%
Bougainville Copper Limited		0.34	0.07	-1.4%	0.0%	-13.9%	11.5%	145.90%	-15.28%	5.2%	-10.8%	103.1%
Bank of Queensland		6.85	0.12	0.1%	2.5%	-9.4%	-15.3%	7.29%	-13.57%	4.5%	6.8%	-25.3%
Brambles Limited		10.85	0.48	-0.6%	3.7%	-1.1%	2.1%	-6.77%	-1.30%	0.3%	-9.6%	15.5%
Commonwealth Bank of Australia		93.00	0.25	-0.6%	3.8%	-12.8%	-7.9%	4.72%	-3.19%	23.0%	2.8%	10.4%
CSL		269.79	0.36	-1.5%	3.1%	-1.4%	-7.2%	-7.76%	-0.91%	2.7%	2.7%	48.9%
Fortescue Mining		18.40	0.36	-0.9%	4.4%	-11.4%	-4.2%	7.55%	28.41%	-18.0%	119.2%	155.1%
Horizon Oil Ltd		0.13	0.68	0.0%	4.0%	-13.3%	41.3%	35.87%	2.22%	48.4%	-48.3%	20.0%
Kina Securities Ltd		0.83	0.11	1.8%	0.6%	-8.3%	-2.9%	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		168.08	0.25	0.5%	3.5%	-10.8%	-18.2%	-1.04%	12.86%	48.3%	0.5%	26.9%
Mirvac Group		2.02	0.02	-4.7%	-1.9%	-9.4%	-30.6%	-14.43%	-2.68%	10.2%	-17.0%	42.0%
National Australia Bank		28.07	0.32	1.0%	4.0%	-11.0%	-2.7%	12.17%	3.63%	27.6%	-8.2%	2.3%
Newcrest Mining Limited		21.49	0.00	-3.9%	-8.8%	-11.8%	-12.2%	9.23%	8.13%	-5.0%	-14.8%	38.8%
Origin Energy Ltd		5.93	0.61	0.0%	4.4%	0.3%	13.2%	18.89%	10.78%	10.1%	-43.7%	30.6%
Pilbara Minerals Ltd		2.30	0.35	-3.8%	11.7%	0.0%	-28.1%	0.00%	56.10%	267.8%	210.7%	-55.2%
Qbe Insurance Group Ltd		12.25	0.79	0.4%	3.8%	0.5%	7.9%	1.32%	-2.66%	33.1%	-33.8%	27.5%
Rio Tinto Limited		106.23	0.40	-0.6%	1.7%	-7.6%	6.1%	18.98%	-0.07%	-12.1%	13.4%	27.9%
ResMed Inc		30.80	0.25	0.2%	6.0%	7.3%	-13.9%	-9.39%	-3.95%	31.4%	24.3%	37.6%
Santos Limited		7.54	0.57	-0.5%	0.5%	-8.0%	19.5%	22.66%	-11.99%	0.6%	-23.3%	49.3%
Steamship Trading Company		12.00	0.77	0.0%	0.0%	-0.8%	20.0%	0.90%	5.26%	1.5%	-21.2%	-33.2%
Suncorp Metway Limited		11.08	0.32	0.2%	3.2%	-1.9%	0.1%	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		14.41	0.86	-0.8%	4.8%	-2.1%	4.3%	-1.95%	-2.40%	1.2%	-8.4%	28.0%
Telstra Corporation Limited		3.89	0.34	-1.0%	1.8%	-2.8%	-6.9%	-5.26%	6.36%	40.3%	-15.8%	24.2%
Treasury Wine Estates Limited		11.54	0.38	0.8%	5.9%	-0.6%	-6.8%	-6.46%	-0.24%	31.7%	-42.1%	9.7%
Westpac Banking Corporation		19.94	0.11	1.0%	2.1%	-17.3%	-6.6%	13.54%	-17.88%	10.2%	-20.1%	-3.2%
Worley Limited		14.48	0.85	0.1%	6.1%	-1.2%	36.2%	21.45%	7.27%	-7.5%	-25.0%	34.1%
Woolworths Limited		36.08	0.35	-0.2%	4.9%	2.6%	-5.1%	-1.97%	-3.41%	-3.3%	8.7%	22.9%
International												
iShare MSCI All Asia ex Japan	USD \$	69.33	0.11	-0.4%	2.0%	-2.5%	-16.2%	-9.29%	-2.74%	-7.7%	22.2%	15.6%
Blackrock Int Equity Fund*	AUD \$	18.92	0.18	-1.2%	2.6%	-3.9%	-15.7%	-7.59%	6.28%	24.8%	-0.6%	23.5%
Blackrock Australian Equity Fund*	AUD \$	1.74	0.29	0.9%	3.7%	-6.3%	-10.3%	-0.08%	4.61%	11.8%	-2.3%	19.1%
Vanguard International Share*	AUD \$	2.58	0.18	0.3%	2.9%	-3.6%	-16.6%	-9.25%	5.86%	23.5%	-0.1%	22.7%
Vanguard FTSE World exUS	USD \$	50.17	0.05	-0.6%	1.4%	-7.6%	-18.1%	-6.02%	0.52%	5.0%	8.6%	17.9%
Vanguard FTSE Europe	USD \$	53.13	0.04	-0.6%	0.9%	-9.7%	-22.1%	-8.73%	4.01%	13.3%	2.8%	20.5%
iShares Core MSCI Europe	USD \$	45.23	0.05	-0.6%	0.9%	-10.1%	-22.2%	-8.18%	3.75%	13.4%	2.8%	20.7%
iShares Asia 50	USD \$	63.29	0.12	-0.5%	1.8%	-2.9%	-17.3%	-10.36%	-2.10%	-12.2%	32.1%	19.3%
iShares MSCI Japan	USD \$	52.91	0.04	-0.5%	1.1%	-8.2%	-21.0%	-7.99%	-4.68%	-0.9%	14.0%	16.9%
Acadian Global Managed Volatility Equity Fund		1.60	0.20	-0.4%	3.0%	-1.9%	-6.8%	-4.12%	-6.05%	10.4%	-11.5%	8.1%
Lazard Global Managed Volatility Fund - Australia*		1.16	0.53	-0.2%	3.1%	-0.9%	-2.3%	-1.62%	5.32%	19.7%	-22.7%	14.9%
Robeco Emerging Conservative Equity Fund - Australia		1.35	0.08	0.4%	1.0%	-2.8%	-8.3%	-5.17%	0.73%	13.5%	-15.4%	10.4%

*Lazard performance since inception 28.02.17