

KFM Daily Market Report

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

21-Apr-23

		Clasina missa 50	2 standard dev		20mi (0 /0)						
		Closing prices 52 20-Apr-23 wk	Movement for Day	the period Week	Month	YTD	Q1 2023	Q4 2022	2022	2021	2020
Interest Rates		WK	Change to today's				1010	TOPE		or interest rates, ra	
Central Bank Bills			from closing pri		iod					ach respective year	
28 days	C-bill auctions on Wednesday;	2.36%	0.07%	0.07%	0.47%	0.40%	0.18%	0.29%	1.96%	1.29%	1.33%
60 days	reported Thursday/Friday	2.65%	0.10%	0.10%	0.33%	0.17%	-0.02%	0.37%	2.48%	1.99%	2.07%
90 days		2.80% 0.00	0.13%	0.13%	0.41%	0.08%	-0.20%	0.65%	2.72%	1.95%	2.04%
Treasury Bills 182 days	Tbill auctions are irregular Wednesdays	2.07% 0.60	0.00%	0.07%	0.08%	-0.62%	-0.70%	1.48%	2.69%	4.29%	4.41%
273 days	Tolli auctions are irregular wednesdays	2.25% 0.00	0.00%	0.07%	0.10%	-0.70%	-0.70%	0.29%	2.95%	5.95%	6.04%
364 days	reported Thursday/Friday	3.06%	0.00%	0.05%	0.25%	-1.21%	-1.32%	0.28%	4.27%	7.04%	7.20%
Government Inscribed Stock											
GIS 2Y 2022-24	GIS auctions usually monthly	4.20%	0.00%	0.00%	0.00%	0.00%	0.00%	-0.17%	4.20%	8.50%	8.04%
GIS 4Y 2022-26	reported Thursday/Friday	5.16%	0.00%	0.00%	0.00%	0.00%	0.00%	0.08%	5.16%	9.84%	9.84%
GIS 5Y 2022-27		5.24%	0.00%	0.00%	0.00%	0.00%	0.00%	-0.02%	5.24%	9.70%	9.86%
GIS 7Y 2022-29		5.56%	0.00%	0.00%	0.00%	0.00%	0.00%	-0.35%	5.56%	9.80%	10.02%
GIS 8Y 2022-30 GIS 9Y 2022-31		5.44% 5.44%	0.00% 0.00%	0.00% 0.00%	0.00% 0.00%	0.00% 0.00%	0.00% 0.00%	-0.74% -0.96%	5.44% 5.44%	9.90%	11.82%
GIS 10Y 2022-32		5.44%	0.00%	0.00%	0.00%	0.00%	0.00%	-0.91%	5.44%	9.90%	12.53%
Kina Facility Rate		3.50% 1.00	0.00%	0.00%	0.00%	0.25%	0.25%	0.25%	3.25%	3.00%	3.00%
Ten year Government Bond	yields										
United States		3.53% 0.57	-0.06%	0.09%	0.11%	-0.34%	-0.41%	0.05%	3.87%	1.51%	0.91%
United Kingdom		3.77% 0.74	-0.09%	0.19%	0.41%	0.09%	-0.18%	-0.42%	3.67%	0.97%	0.20%
Australia		3.49% 0.42	-0.02%	0.22%	0.20%	-0.56%	-0.75%	0.17%	4.05%	1.67%	0.97%
New Zealand		4.23% 0.66	-0.07%	0.18%	0.06%	-0.24%	-0.28%	0.17%	4.47%	2.39%	0.99%
France Japan		3.00% 0.88 0.47% 0.85	-0.06% -0.01%	0.05% 0.00%	0.28% 0.15%	-0.11% 0.05%	-0.32% -0.07%	0.40% 0.18%	3.12% 0.42%	0.20% 0.07%	-0.34% 0.02%
Australia	RBA Cash Rate	3.60%	0.00%	0.00%	0.00%	0.50%	0.50%	0.75%	3.10%	0.10%	0.10%
PNG CPI Index	Latest 12 mth % change	6.30%	0.0070	0.0070	0.0070	0.5070	0.60%	0.00%	5.70%	4.60%	3.10%
Currencies			Percentage chang	ges							
PGK/USD		0.2840	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	-0.35%	0.00%	-2.90%
PGK/AUD		0.4225 0.49	0.09%	-0.35%	0.17%	0.84%	1.03%	-4.08%	6.67%	6.19%	-11.68%
PGK/GBP		0.2282 0.09	-0.04%	0.31%	-0.95%	-3.18%	-2.67%	-7.68%	11.60%	1.00%	-6.57%
PGK/NZD		0.4601 0.03	0.48%	0.52%	1.79%	2.49%	0.74%	-9.48%	7.55%	5.78%	-9.52%
PGK/JPY USD/AUD		38.220 0.33 0.6722 0.48	0.03% -0.12%	0.92% 0.34%	2.99% -0.18%	1.51% -0.83%	0.27% -1.00%	-8.26% 4.23%	14.75% -6.60%	11.64% -5.83%	-7.87% 9.94%
USD/JPY		134.560 0.33	0.03%	0.92%	2.98%	1.52%	0.27%	-8.28%	15.13%	11.63%	-5.12%
USD/EUR		1.0968 0.93	-0.01%	-0.16%	0.53%	2.99%	2.28%	8.41%	-5.83%	-8.00%	9.68%
USD/GBP		1.2449 0.86	0.07%	-0.28%	1.00%	3.32%	2.76%	8.29%	-10.71%	-0.98%	3.90%
Equity Indices											
Papua New Guinea			Percentage chang								
KSi Index		6,250.00 0.65	0.00%	0.12%	-0.46%	-0.44%	0.14%	-0.03%	7.10%	-3.09%	-3.42%
KSi Home Index		16,147.21 1.00	0.00%	0.00%	0.84%	6.79%	5.90%	-1.25%	5.07%	8.11%	1.50%
Australia All Ordinaries		7,555.37 0.81	-0.08%	0.46%	5.69%	4.62%	2.10%	8.13%	-7.17%	13.55%	0.71%
S&P/ASX 100		6,175.80 0.82	-0.08%	0.59%	5.45%	4.57%	1.97%	8.64%	-3.95%	13.28%	-2.06%
S&P/ASX 20		4,139.80 0.78	0.07%	0.62%	5.13%	3.91%	1.71%	9.26%	-1.83%	12.14%	-1.49%
S&P/ASX 50		7,215.80 0.84	0.00%	0.57%	5.33%	4.89%	2.46%	8.95%	-3.01%	12.37%	-4.86%
S&P/ASX 50 Accumulation	on	91,354.60 0.95	0.00%	0.57%	5.33%	6.51%	4.05%	9.66%	1.89%	17.00%	-1.94%
S&P/ASX Midcap 50		9,109.80 0.72	-0.30%	0.70%	6.26%	2.51%	-1.15%	6.69%	-9.00%	18.46%	14.48%
S&P/ASX Small Ordinarie	es	2,895.70 0.43	-0.28%	-0.44%	7.34%	3.48%	0.90%	6.98%	-20.72%	14.24%	6.62%
S&P/ASX 200	1	7,362.19 0.83	-0.05%	0.52%	5.65%	4.60%	1.98%	8.72%	-5.45%	13.02%	-1.45%
S&P/ASX 200 Accumulat S&P/ASX 300	ion	90,418.49 0.93 7,314.81 0.81	-0.05% -0.06%	0.53% 0.48%	5.69% 5.65%	6.14% 4.46%	3.46% 1.86%	9.40% 8.46%	-1.08% -6.05%	17.23% 13.38%	1.40% -1.10%
S&P/ASX 200 Energy		10,602.30 0.43	-0.37%	-2.38%	3.59%	-3.94%	-5.27%	7.61%	39.71%	-1.97%	-29.93%
S&P/ASX 200 Materials		18,605.50 0.83	-2.03%	0.18%	8.19%	6.07%	5.51%	15.04%	4.79%	6.84%	13.37%
S&P/ASX 200 Industrials		6,813.50 0.97	0.01%	0.52%	4.77%	9.29%	5.79%	6.49%	-6.18%	11.24%	-14.10%
S&P/ASX 200 Consumer		3,081.10 0.97	1.04%	0.45%	4.34%	12.85%	9.87%	3.92%	-22.65%	21.31%	8.63%
S&P/ASX 200 Consumer	Staples	13,595.20 0.76	0.54%	-0.26%	3.78%	8.39%	6.13%	1.65%	-7.39%	7.13%	3.57%
S&P/ASX 200 Healthcare		44,185.60 0.92	0.17%	-0.76%	4.77%	6.77%	3.05%	1.83%	-8.41%	7.98%	2.97%
S&P/ASX 200 Financials		6,374.70 0.66	1.25%	2.18%	5.35%	0.26%	-3.59%	9.49%	-2.72%	20.20%	-9.00%
S&P/ASX 200 Informatio	- -	1,567.40 0.79	-0.24%	-0.35%	6.35%	11.52%	7.55%	2.46%	-34.25%	-2.79%	56.35%
S&P/ASX 200 Telecomm S&P/ASX 200 Utilities	unication Services	1,547.10 0.96 8,528.30 0.95	-0.01% -0.47%	0.14% 0.45%	3.92% 6.63%	9.64% 2.60%	7.44% 0.70%	4.39% 26.77%	-13.43% 24.19%	28.46% 4.56%	0.91% -21.52%
S&P/ASX 200 Otilities S&P/ASX 200 A-REIT		1,379.30 0.41	0.91%	0.43%	4.54%	3.44%	-0.16%	9.74%	-24.19%	21.61%	-7.99%
S&P/ASX 200 Financial-x	-A-REIT	7,109.90 0.66	1.25%	2.18%	5.35%	0.26%	-3.59%	9.49%	-2.72%	20.20%	-8.99%
North American		, ,-	maaaaaaaaaaaaaaaaaaaaaaaaaaaaaaaaaaaaa	////	maaattittititiitik						/-
DJIA		33,786.62 0.86	-0.33%	-0.71%	5.24%	1.93%	0.38%	15.39%	-8.78%	18.73%	7.25%
S&P 500		4,129.79 0.76	-0.60%	-0.40%	4.59%	7.56%	7.03%	7.08%	-19.44%	26.89%	16.26%
NASDAQ		12,059.56 0.63	-0.80%	-0.88%	2.31%	15.22%	16.77%	-1.03%	-33.10%	21.39%	43.64%
Toronto S&P/TSX		20,630.69 0.81	-0.24%	0.32%	6.02%	6.43%	3.69%	5.10%	-8.66%	21.74%	2.17%
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Europe		7,902.61 0.91	0.05%	0.76%	5.37%	6.05%	2.42% 12.25%	8.09% 14.93%	0.91% -12.35%	14.30%	-14.34%
Europe FTSE			0.030/	0.430/							3.55%
Europe FTSE DAX		15,795.97 0.97	-0.62% -0.14%	0.42%	3.85%	13.45%				15.79% 28.85%	
Europe FTSE DAX CAC 40			-0.62% -0.14%	0.42% 0.77%	3.85% 5.60%	16.45%	13.11%	12.35%	-9.50%	28.85%	
Europe FTSE DAX CAC 40 Asia		15,795.97 0.97 7,538.71 0.99	-0.14%	0.77%	5.60%	16.45%	13.11%	12.35%	-9.50%	28.85%	-7.14%
Europe FTSE DAX CAC 40 Asia Nikkei		15,795.97 0.97 7,538.71 0.99 28,657.57 0.84	-0.14% 0.18%	0.77% 1.78%	5.60% 4.51%	16.45% 9.82%	13.11% 7.46%	12.35% 0.61%	-9.50% -9.37%	28.85% 4.91%	-7.14% 16.01%
Europe FTSE DAX CAC 40 Asia		15,795.97 0.97 7,538.71 0.99 28,657.57 0.84	-0.14%	0.77%	5.60%	16.45%	13.11%	12.35%	-9.50%	28.85%	-7.14%



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

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

21-Apr-23

				r the period							
	20-Apr-23	wk	Day	Week	Month	YTD	Q1 2023	Q4 2022	2022	2021	2020
Indices											
MSCI World USD Index	2,822.54	0.92	-0.38%	-0.24%	4.66%	8.45%	7.25%	9.42%	-19.46%	20.14%	14.06%
MSCI World Net TR USD Index	8,706.01	0.97	-0.38%	-0.22%	4.85%	9.02%	7.73%	9.77%	-18.14%	21.82%	15.90%
MSCI ACWI-ex-Australia TR AUD Index MSCI ACWI Net TR USD Index	14,677.57 344.45	0.99	0.00% -0.34%	0.83% -0.27%	5.18% 4.47%	10.47% 8.45%	9.20% 7.31%	3.95% 9.76%	-12.52% -18.36%	29.58% 18.54%	5.73% 16.25%
MSCI ACWI Met TR 035 Index MSCI ACWI Minimum Volatility USD	2,181.07	0.76	0.01%	-0.30%	4.55%	3.02%	1.01%	8.15%	-12.04%	11.95%	0.56%
MSCI EM Asia Net TR USD Index	589.05	0.73	-0.14%	-0.71%	0.14%	3.95%	4.81%	10.83%	-21.11%	-5.08%	28.38%
MSCI EM Net TR USD Index	505.53	0.72	-0.06%	-0.70%	1.44%	4.01%	3.96%	9.70%	-20.09%	-2.54%	18.31%
VIX Volatility S&P500	17.17	0.04	4.31%	-3.54%	-24.06%	-20.77%	-13.71%	-31.47%	25.84%	-24.31%	65.09%
Commodities											
Light Crude WTI Futures US\$/bbl	77.29 81.10	0.19	-2.36%	-5.93%	10.48%	-3.70%	-5.72%	0.97%	6.11%	55.89%	-20.54%
Brent Crude US\$/bbl Gold US\$/oz	2,019.10	0.10	-2.43% 0.59%	-5.80% -1.76%	6.84% 0.29%	-5.60% 10.56%	-7.15% 8.76%	-2.33% 9.22%	9.89% -0.31%	50.93% -3.34%	-21.52% 24.42%
Silver US\$/oz	25.60	0.96	0.02%	-1.27%	10.06%	6.47%	0.48%	26.27%	2.67%	-11.35%	47.38%
Copper US\$/lb	4.03	0.61	-1.19%	-2.22%	-2.21%	5.83%	7.45%	11.66%	-14.77%	27.05%	25.81%
Iron Ore US\$/mt	117.97	0.68	0.00%	-0.30%	-0.62%	8.60%	11.66%	13.77%	-3.57%	-27.05%	81.97%
Malaysian Palm Oil* RM/tn	4,110	0.21	0.32%	0.24%	9.60%	-1.46%	-2.71%	25.37%	-19.15%	32.59%	27.95%
LNG *Jap/Korea US\$/mmBtu	12.24	0.00	-0.08%	-2.94%	-8.25%	-58.55%	-54.21%	-23.78%	-3.21%	113.25%	169.81%
ICCO Cocoa US\$/mt	3,087	1.00	0.26%	2.83%	7.64%	18.73%	12.81%	10.45%	3.17%	-3.19%	2.48%
ICO Coffee US cents/lb	196	0.52	-3.28%	-0.10%	12.39%	17.10%	1.91%	-24.49%	-26.01%	76.30%	-1.12%
Equities Domestic PGK Arbitrage	PNGX		Percentage chan	ges							
Bank South Pacific 11.50	12.80	0.78	0.00%	1.43%	2.24%	3.14%	3.14%	0.00%	1.31%	2.08%	1.87%
Credit Corporation	2.00	1.00	0.00%	0.00%	0.00%	8.11%	8.11%	0.00%	10.12%	-1.18%	6.25%
City Pharmacy	0.95	0.40	0.00%	0.00%	0.00%	5.56%	5.56%	-5.26%	-5.26%	90.00%	-38.27%
Kina Asset Management Limited	0.95		0.00%	0.00%	18.75%	0.00%	-15.79%	0.00%	-4.04%	10.00%	-5.26%
Kina Securities Limited 1.78	2.48	0.00	0.00%	0.00%	-0.80%	-9.82%	-9.09%	-5.17%	-6.78%	-1.67%	-10.98%
Steamship Trading Company 21.47	35.46		0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
Santos Limited 16.78 Australia	19.10	0.98	0.00%	0.10%	0.05%		0.00%	0.00%			
A2 Milk Company Limited	5.85	0.60	-1.85%	2.27%	-0.51%	-14.97%	-15.55%	27.41%	26.01%	-52.31%	-19.93%
ANZ Banking Group Limited	24.46	0.51	1.33%	2.90%	7.47%	2.82%	-3.61%	4.34%	-13.52%	21.19%	-7.84%
BSP Financial Group	4.86	0.39	0.00%	1.25%	-0.61%	-0.82%	-0.41%	-2.00%	14.75%	-17.88%	
BHP Billiton Limited	46.06	0.72	-2.56%	-0.73%	5.86%	0.94%	3.51%	18.46%	9.95%	-2.19%	9.02%
Boral Limited	3.91	0.96	1.56%	1.82%	10.45%	35.29%	21.80%	8.24%	-52.62%	23.23%	10.49%
Bouganville Copper Limited	0.35	0.21	6.15%	4.55%	7.81%	-1.43%	-5.71%	25.00%	14.75%	5.17%	-10.77%
Bank of Queensland	6.36	0.04	1.11%	-2.00%	-2.15%	-7.83%	-5.94%	5.99%	-14.71%	4.52%	6.76%
Brambles Limited Commonwealth Bank of Australia	13.91 100.92	0.57	0.00% 1.56%	0.43% 2.75%	4.35% 4.01%	15.24% -1.64%	11.27% -4.17%	5.78% 13.12%	13.55% 1.58%	0.28% 23.01%	-9.56% 2.77%
CSL	299.87	0.76	0.06%	-0.76%	4.06%	4.21%	0.19%	0.96%	-1.02%	2.66%	2.69%
Fortescue Mining	22.42	0.90	-0.88%	1.26%	10.28%	9.31%	9.65%	21.94%	6.77%	-18.01%	119.18%
Horizon Oil Ltd	0.17	0.77	3.13%	0.00%	0.00%	26.92%	30.77%	-11.86%	41.30%	48.39%	-48.33%
Kina Securities Ltd	0.75	0.16	-1.32%	2.04%	4.17%	-3.23%	-3.87%	-8.82%	-9.36%	-5.00%	-39.60%
Kina Petroleum Ltd	0.06		0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
Macquarie Group Ltd	181.63	0.54	0.74%	1.57%	6.22%	8.79%	5.21%	9.31%	-18.71%	48.32%	0.46%
Mirvac Group National Australia Bank	2.26 29.10	0.68	0.00% 1.71%	2.26% 3.45%	9.18% 5.32%	6.10% -3.19%	-2.35% -7.78%	9.51% 4.34%	-26.80% 4.23%	10.23% 27.61%	-16.98% -8.24%
Newcrest Mining Limited	29.00	0.93	-0.51%	-1.36%	12.36%	40.50%	30.09%	21.99%	-15.69%	-5.04%	-14.78%
Origin Energy Ltd	8.29	0.98	0.24%	0.00%	4.67%	7.38%	7.38%	49.32%	47.33%	10.08%	-43.67%
Pilbara Minerals Ltd	3.89	0.53	-4.89%	8.96%	13.41%	3.73%	5.07%	-17.76%	17.19%	267.82%	210.71%
Qbe Insurance Group Ltd	15.09	0.94	1.34%	0.67%	7.33%	12.36%	8.64%	16.48%	18.33%	33.06%	-33.77%
Rio Tinto Limited	120.33	0.80	-2.32%	-0.44%	5.39%	3.37%	3.20%	24.65%	16.28%	-12.05%	13.38%
ResMed Inc	33.23	0.69	0.85%	-0.39%	4.99%	7.33%	4.62%	-8.48%	-13.47%	31.40%	24.34%
Santos Limited	7.09	0.17	-0.42%	-2.21%	2.75%	-0.70%	-3.36%	0.71%	13.15%	0.64%	-23.35%
Steamship Trading Company Suncorp Metway Limited	9.07 12.37	0.78	0.00% -0.16%	0.00% -0.48%	0.00% 3.60%	-13.62% 2.74%	-13.62% 0.58%	3.96% 20.04%	5.00% 8.76%	1.52% 13.66%	-21.20% -24.85%
Transurban Group	14.79	1.00	0.34%	0.48%	4.15%	13.94%	9.48%	5.19%	-6.08%	1.17%	-8.38%
Telstra Corporation Limited.	4.28	0.98	0.23%	0.71%	2.15%	7.27%	5.76%	3.64%	-4.55%	40.27%	-15.82%
Treasury Wine Estates Limited	14.04	0.82	0.29%	0.21%	7.92%	3.16%	-3.97%	8.27%	9.94%	31.70%	-42.12%
Westpac Banking Corporation	22.57	0.62	1.53%	2.17%	5.81%	-3.34%	-7.24%	13.13%	9.37%	10.22%	-20.06%
Worley Limited	15.40	0.86	-0.06%	-0.06%	12.57%	2.67%	-3.93%	17.83%	41.11%	-7.48%	-24.95%
Woolworths Limited	38.76	0.90	0.73%	-0.79%	3.72%	15.49%	12.93%	-1.15%	-11.71%	-3.31%	8.71%
International	67.27	0.69	0.200/	1 560/	0.400/	2.05%	4.720/	10 549/	21 640/	7 740/	22 100/
iShare MSCI All Asia ex Japan USD \$ Blackrock Int Equity Fund* AUD \$	67.37 20.75	0.68	-0.28% 0.09%	-1.56% 0.90%	0.48% 5.13%	3.95% 9.92%	4.72% 7.25%	10.54% 4.41%	-21.64% -15.90%	-7.74% 24.76%	22.19% -0.61%
Blackrock Australian Equity Fund* AUD \$	1.80	0.62	0.09%	0.30%	4.60%	3.99%	0.96%	7.01%	-13.90%	11.82%	-0.61%
Vanguard International Share* AUD \$	2.80	0.90	-1.05%	-0.22%	3.35%	7.96%	8.60%	3.54%	-16.11%	23.54%	-0.10%
Vanguard FTSE World exUS USD \$	54.43	0.92	0.04%	-0.58%	4.89%	8.56%	6.64%	13.03%	-18.18%	5.00%	8.58%
Vanguard FTSE Europe USD \$	62.94	0.99	-0.14%	-0.32%	7.11%	13.53%	9.94%	20.13%	-18.76%	13.28%	2.80%
iShares Core MSCI Europe USD \$	54.19	0.99	-0.02%	-0.11%	7.43%	14.08%	10.27%	20.13%	-18.33%	13.42%	2.83%
iShares Asia 50 USD \$	59.83	0.64	-0.35%	-2.46%	-1.32%	5.45%	9.08%	13.66%	-25.89%	-12.17%	32.08%
iShares MSCI Japan USD \$	58.68		0.32%	-0.34%	3.02%	7.79%	7.81%	11.44%	-18.70%	-0.89%	14.04%
Acadian Global Managed Volatitlity Equity Fund Lazard Global Managed Volatility Fund - Australia*	1.65 1.07	0.87	-0.13%	-0.46% -0.11%	4.86% 4.81%	6.62% 4.29%	4.24% 1.89%	3.30% 5.15%	-9.88% -13.72%	10.44% 19.66%	-11.46% -22.67%
Lazaru Jibbar iviariageu voiatiiiti Fullu - Australia -		0.58	0.07%	-0.11%	3.64%	4.29% 8.90%	6.12%	3.18%	-13.72% -10.12%	13.49%	-22.67% -15.41%
Robeco Emerging Conservative Equity Fund - Australia	1.44		-0.26%								

