

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

03-May-23

		Closing prices 02-May-23		Movement for Day	the period Week	Month	YTD	Q1 2023	Q4 2022	2022	2021	2020
interest Rates		02 may 20	WK	Change to today's		WOTH	110	Q1 2023	Q4 2022		For interest rates, ra	
Central Bank Bills			from closing price		riod					each respective year		
28 days	C-bill auctions on Wednesday;	2.36%		0.00%	0.00%	0.22%	0.40%	0.18%	0.29%	1.96%	1.29%	1.33%
60 days	reported Thursday/Friday	2.67%		0.00%	0.02%	0.21%	0.19%	-0.02%	0.37%	2.48%	1.99%	2.07%
90 days		2.83%	0.00	0.00%	0.03%	0.31%	0.11%	-0.20%	0.65%	2.72%	1.95%	2.04%
Treasury Bills												
182 days	Tbill auctions are irregular Wednesdays	2.07%		0.00%	0.00%	0.08%	-0.62%	-0.70%	1.48%	2.69%	4.29%	4.41%
273 days		2.37%		0.00%	0.12%	0.23%	-0.58%	-0.81%	0.29%	2.95%	5.95%	6.04%
364 days	reported Thursday/Friday	3.06%		0.00%	0.00%	0.11%	-1.21%	-1.32%	0.28%	4.27%	7.04%	7.20%
Government Inscribed Stock GIS 2Y 2022-24	GIS auctions usually monthly	4.37%		0.00%	0.17%	0.17%	0.17%	0.00%	-0.17%	4.20%	8.50%	8.04%
GIS 3Y 2020-23	dis auctions usually monthly	4.46%		0.00%	-4.54%	-4.54%	-4.54%	0.00%	0.00%	9.00%	9.00%	0.04/0
GIS 4Y 2022-26	reported Thursday/Friday	4.87%		0.00%	-0.29%	-0.29%	-0.29%	0.00%	0.00%	5.16%	9.84%	9.84%
GIS 5Y 2022-27	reported marsady, mady	5.24%		0.00%	0.00%	0.00%	0.00%	0.00%	-0.02%	5.24%	9.70%	9.86%
GIS 6Y 2022-28		5.33%		0.00%	5.33%	5.33%	5.33%	0.00%	0.00%	0.00%	0.00%	0.00%
GIS 7Y 2022-29		5.39%		0.00%	-0.17%	-0.17%	-0.17%	0.00%	-0.35%	5.56%	9.80%	10.02%
GIS 8Y 2022-30		5.44%		0.00%	0.00%	0.00%	0.00%	0.00%	-0.74%	5.44%	-	-
GIS 9Y 2022-31		5.62%		0.00%	0.18%	0.18%	0.18%	0.00%	-0.96%	5.44%	9.90%	11.82%
GIS 10Y 2022-32		5.75%		0.00%	0.31%	0.31%	0.31%	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 yi	elds											
United States		3.42%	0.51	-0.14%	0.02%	0.09%	-0.45%	-0.41%	0.05%	3.87%	1.51%	0.91%
United Kingdom		3.67%		-0.05%	-0.03%	0.24%	0.00%	-0.18%	-0.42%	3.67%	0.97%	0.20%
Australia		3.44%		0.09%	0.00%	0.18%	-0.61%	-0.75%	0.17%	4.05%	1.67%	0.97%
New Zealand		4.13%		0.09%	-0.01%	0.06%	-0.34%	-0.28%	0.17%	4.47%	2.39%	0.99%
France		2.85%		-0.04%	-0.10%	0.09%	-0.27%	-0.32%	0.40%	3.12%	0.20%	-0.34%
Japan		0.42%		0.01%	-0.06%	0.00%	0.00%	-0.07%	0.18%	0.42%	0.07%	0.02%
Australia	RBA Cash Rate	3.85%		0.25%	0.25%	0.25%	0.75%	0.50%	0.75%	3.10%	0.10%	0.10%
PNG CPI Index	Latest 12 mth % change	6.30%						0.60%	0.00%	5.70%	4.60%	3.10%
Currencies				Percentage chang								
PGK/USD		0.2840	0.50	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	-0.35%	0.00%	-2.90%
PGK/AUD		0.4234	0.50	-1.03%	-0.40%	0.67%	1.05%	1.03%	-4.08%	6.67%	6.19%	-11.68%
PGK/GBP		0.2273 0.4585	0.04	0.49% -0.13%	-0.09% -0.41%	-0.74%	-3.56% 2.14%	-2.67% 0.74%	-7.68% -9.48%	11.60% 7.55%	1.00%	-6.57%
PGK/NZD PGK/JPY	•	39.070	0.46	0.46%		1.60%	3.77%				5.78%	-9.52% -7.87%
USD/AUD		0.6708	0.46	1.04%	2.52% 0.40%	3.63% -0.68%	-1.03%	0.27% -1.00%	-8.26% 4.23%	14.75% -6.60%	11.64% -5.83%	9.94%
USD/JPY		137.580	0.46	0.47%	2.53%	3.64%	3.80%	0.27%	-8.28%	15.13%	11.63%	-5.12%
USD/EUR		1.0988	0.94	-0.15%	-0.57%	0.90%	3.17%	2.28%	8.41%	-5.83%	-8.00%	9.68%
USD/GBP		1.2493	0.93	-0.49%	0.06%	0.73%	3.68%	2.76%	8.29%	-10.71%	-0.98%	3.90%
Equity Indices		1.2.55		0.1370	0.0070	0.7570	3.0070	2.7070	0.2570	20.7270	0.5070	3.3070
Papua New Guinea				Percentage change	25							
KSi Index		6,289.18	0.97	0.00%	0.64%	0.04%	0.18%	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		7,459.78	0.73	-0.86%	-0.70%	0.38%	3.30%	2.10%	8.13%	-7.17%	13.55%	0.71%
S&P/ASX 100		6,091.90	0.74	-0.92%	-0.76%	0.38%	3.15%	1.97%	8.64%	-3.95%	13.28%	-2.06%
S&P/ASX 20		4,070.50	0.68	-0.85%	-0.41%	0.00%	2.17%	1.71%	9.26%	-1.83%	12.14%	-1.49%
S&P/ASX 50		7,112.90	0.75	-0.95%	-0.64%	0.29%	3.39%	2.46%	8.95%	-3.01%	12.37%	-4.86%
S&P/ASX 50 Accumulation		90,052.10	0.87	-0.95%	-0.64%	0.29%	5.00%	4.05%	9.66%	1.89%	17.00%	-1.94%
S&P/ASX Midcap 50		9,026.90	0.67	-0.74%	-1.52%	0.98%	1.58%	-1.15%	6.69%	-9.00%	18.46%	14.48%
S&P/ASX Small Ordinaries		2,886.10	0.56	-0.54%	-0.32%	1.18%	3.14%	0.90%	6.98%	-20.72%	14.24%	6.62%
S&P/ASX 200		7,267.40	0.74	-0.92%	-0.75%	0.43%	3.25%	1.98%	8.72%	-5.45%	13.02%	-1.45%
S&P/ASX 200 Accumulation	ı	89,254.31	0.86	-0.92%	-0.75%	0.45%	4.77%	3.46%	9.40%	-1.08%	17.23%	1.40%
S&P/ASX 300		7,223.40	0.73	-0.88%	-0.71%	0.47%	3.15%	1.86%	8.46%	-6.05%	13.38%	-1.10%
S&P/ASX 200 Energy		10,558.90	0.41	-1.53%	-0.37%	-2.52%	-4.33%	-5.27%	7.61%	39.71%	-1.97%	-29.93%
S&P/ASX 200 Materials		17,765.80	0.67	-1.01%	-1.45%	-2.45%	1.28%	5.51%	15.04%	4.79%	6.84%	13.37%
S&P/ASX 200 Industrials	cretionary	6,814.00 3,059.90	0.88	-1.42%	-1.18% -1.36%	1.91%	9.29%	5.79%	6.49% 3.92%	-6.18%	11.24%	-14.10%
S&P/ASX 200 Consumer Dis S&P/ASX 200 Consumer Sta	•	13,456.00	0.69	-0.99% -0.90%	-1.36% -1.43%	-0.45% 0.00%	12.07% 7.28%	9.87% 6.13%	3.92% 1.65%	-22.65% -7.39%	21.31% 7.13%	8.63% 3.57%
S&P/ASX 200 Consumer Sta	ipics	44,432.90	0.94	-0.43%	-1.43%	2.74%	7.28%	3.05%	1.83%	-7.39% -8.41%	7.13%	2.97%
S&P/ASX 200 Financials		6,354.60	0.64	-0.45% -0.45%	0.36%	2.74%	-0.06%	-3.59%	9.49%	-8.41%	20.20%	-9.00%
S&P/ASX 200 Information 1	echnology	1,563.30	0.85	0.02%	-1.26%	0.30%	11.23%	7.55%	2.46%	-34.25%	-2.79%	56.35%
S&P/ASX 200 Telecommun	=-	1,540.80	0.87	-1.82%	-0.78%	0.62%	9.19%	7.33%	4.39%	-13.43%	28.46%	0.91%
S&P/ASX 200 Telecommuni		8,570.30		-0.24%	-0.65%	2.08%	3.11%	0.70%	26.77%	24.19%	4.56%	-21.52%
S&P/ASX 200 Othities S&P/ASX 200 A-REIT		1,379.20	0.56	-2.23%	-0.89%	0.83%	3.43%	-0.16%	9.74%	-24.00%	21.61%	-7.99%
S&P/ASX 200 Financial-x-A	REIT	7,087.50		-0.45%	0.36%	2.51%	-0.06%	-3.59%	9.49%	-2.72%	20.20%	-8.99%
North American		,,5550		0573	2.50/5	51,5	2.00/0	3.3370	2370	,_/0		5.55%
DJIA		33,684.53	0.85	-1.08%	0.46%	0.84%	1.62%	0.38%	15.39%	-8.78%	18.73%	7.25%
S&P 500		4,119.58	0.75	-1.16%	1.18%	0.46%	7.29%	7.03%	7.08%	-19.44%	26.89%	16.26%
NASDAQ		12,080.51	0.64	-1.08%	2.38%	-0.38%	15.42%	16.77%	-1.03%	-33.10%	21.39%	43.64%
Toronto S&P/TSX		20,407.56	0.78	-1.01%	-0.16%	0.65%	5.28%	3.69%	5.10%	-8.66%	21.74%	2.17%
Europe												
FTSE		7,773.03	0.80	-1.24%	-1.50%	1.81%	4.31%	2.42%	8.09%	0.91%	14.30%	-14.34%
DAX		15,726.94	0.95	-1.23%	-0.91%	0.79%	12.95%	12.25%	14.93%	-12.35%	15.79%	3.55%
CAC 40		7,383.20	0.90	-1.45%	-1.97%	0.52%	14.05%	13.11%	12.35%	-9.50%	28.85%	-7.14%
Asia												
		29,157.95	0.98	0.12%	1.88%	3.08%	11.74%	7.46%	0.61%	-9.37%	4.91%	16.01%
Nikkei												2 400
Nikkei Hang Seng		19,933.81	0.66	0.20%	1.61%	-1.68%	0.77%	3.13%	14.86%	-15.46%	-14.08%	-3.40%
		19,933.81 3,323.28		0.20% 0.00%	1.61% 1.79%	-1.68% 0.32%	0.77% 7.58%	3.13% 5.94%	14.86% 2.14%	-15.46% -15.13%	-14.08% 4.80%	-3.40% 13.87%



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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

03-May-23

			52	Movement for								
		02-May-2	3 wk	Day	Week	Month	YTD	Q1 2023	Q4 2022	2022	2021	2020
Indices												
MSCI World USD Index		2,803.0	0.92	-1.08%	0.49%	0.22%	7.70%	7.25%	9.42%	-19.46%	20.14%	14.06%
MSCI World Net TR USD Index		8,653.2	0.93	-1.07%	0.53%	0.38%	8.36%	7.73%	9.77%	-18.14%	21.82%	15.90%
MSCI ACWI-ex-Australia TR AUD Ind	lex	14,671.5	0.89	-1.29%	0.13%	1.99%	10.43%	9.20%	3.95%	-12.52%	29.58%	5.73%
MSCI ACWI Net TR USD Index		342.0	0.93	-0.99%	0.58%	0.21%	7.69%	7.31%	9.76%	-18.36%	18.54%	16.25%
MSCI ACWI Minimum Volatility USD	1	2,193.7	0.93	-0.26%	0.40%	1.85%	3.62%	1.01%	8.15%	-12.04%	11.95%	0.56%
MSCI EM Asia Net TR USD Index		580.0	0.67	0.06%	1.30%	-1.65%	2.36%	4.81%	10.83%	-21.11%	-5.08%	28.38%
MSCI EM Net TR USD Index		498.0	0.65	-0.28%	0.98%	-1.22%	2.46%	3.96%	9.70%	-20.09%	-2.54%	18.31%
VIX Volatility S&P500		17.7	0.11	10.57%	-5.22%	-6.42%	-17.95%	-13.71%	-31.47%	25.84%	-24.31%	65.09%
Commodities												
Light Crude WTI Futures U	S\$/bbl	71.6	6 0.09	-5.29%	-7.02%	-11.21%	-10.72%	-5.72%	0.97%	6.11%	55.89%	-20.54%
Brent Crude U	S\$/bbl	75.3	0.05	-5.03%	-6.75%	-11.33%	-12.33%	-7.15%	-2.33%	9.89%	50.93%	-21.52%
Gold	JS\$/oz	2,023.30	0.92	1.56%	0.94%	-0.73%	10.79%	8.76%	9.22%	-0.31%	-3.34%	24.42%
Silver	JS\$/oz	25.63	0.96	1.54%	2.12%	2.06%	6.57%	0.48%	26.27%	2.67%	-11.35%	47.38%
Copper	US\$/lb	3.8	0.49	-1.82%	-0.06%	-2.73%	1.36%	7.45%	11.66%	-14.77%	27.05%	25.81%
Iron Ore U	IS\$/mt	106.98	0.48	0.00%	0.83%	-12.14%	-1.52%	11.66%	13.77%	-3.57%	-27.05%	81.97%
Malaysian Palm Oil* RM/tn		4,01	0.22	2.01%	-1.59%	-5.33%	-3.72%	-2.71%	25.37%	-19.15%	32.59%	27.95%
LNG *Jap/Korea US\$/m	mBtu	11.50	0.00	-0.48%	-2.95%	-12.65%	-61.05%	-54.21%	-23.78%	-3.21%	113.25%	169.81%
ICCO Cocoa U	IS\$/mt	3,130	0.93	-1.29%	-0.60%	7.41%	20.38%	12.81%	10.45%	3.17%	-3.19%	2.48%
ICO Coffee US ce	ents/lb	19	0.47	0.74%	-0.94%	9.04%	13.96%	1.91%	-24.49%	-26.01%	76.30%	-1.12%
Equities				Percentage chan	ges							
Domestic	PGK Ark	oitrage PNG	х									
Bank South Pacific		11.31 12.9	0.86	0.00%	1.18%	0.78%	3.95%	3.14%	0.00%	1.31%	2.08%	1.87%
Credit Corporation		2.0	1.00	0.00%	0.00%	0.00%	8.11%	8.11%	0.00%	10.12%	-1.18%	6.25%
City Pharmacy		0.9	0.40	0.00%	0.00%	0.00%	5.56%	5.56%	-5.26%	-5.26%	90.00%	-38.27%
Kina Asset Management Limited		0.9	5	0.00%	0.00%	18.75%	0.00%	-15.79%	0.00%	-4.04%	10.00%	-5.26%
Kina Securities Limited		1.75 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		21.42 35.4	5	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
Santos Limited		16.89 19.10	0.98	0.00%	0.00%	0.00%		0.00%	0.00%			
Australia												
A2 Milk Company Limited		5.4	0.46	-0.55%	-5.43%	-7.38%	-21.51%	-15.55%	27.41%	26.01%	-52.31%	-19.93%
ANZ Banking Group Limited		24.4	0.58	-0.41%	0.83%	4.94%	2.65%	-3.61%	4.34%	-13.52%	21.19%	-7.84%
BSP Financial Group		4.79	0.31	0.00%	-1.84%	-2.04%	-2.24%	-0.41%	-2.00%	14.75%	-17.88%	
BHP Billiton Limited		43.6	0.54	-1.24%	-1.22%	-5.03%	-4.38%	3.51%	18.46%	9.95%	-2.19%	9.02%
Boral Limited		4.0	0.95	-1.93%	-1.93%	12.15%	40.48%	21.80%	8.24%	-52.62%	23.23%	10.49%
Bouganville Copper Limited		0.34	0.20	0.00%	3.08%	1.52%	-4.29%	-5.71%	25.00%	14.75%	5.17%	-10.77%
Bank of Queensland		5.8	0.03	-1.35%	-2.99%	-10.29%	-15.36%	-5.94%	5.99%	-14.71%	4.52%	6.76%
Brambles Limited		14.1	0.94	-1.05%	-0.35%	4.51%	17.07%	11.27%	5.78%	13.55%	0.28%	-9.56%
Commonwealth Bank of Australia		100.1	0.54	-0.34%	-0.01%	1.13%	-2.44%	-4.17%	13.12%	1.58%	23.01%	2.77%
CSL		301.7	0.79	-0.24%	-0.86%	3.51%	4.85%	0.19%	0.96%	-1.02%	2.66%	2.69%
Fortescue Mining		20.8	0.71	-0.53%	0.39%	-4.75%	1.61%	9.65%	21.94%	6.77%	-18.01%	119.18%
Horizon Oil Ltd		0.1	0.77	0.00%	0.00%	-5.71%	26.92%	30.77%	-11.86%	41.30%	48.39%	-48.33%
Kina Securities Ltd		0.74		1.37%	0.00%	1.37%	-4.52%	-3.87%	-8.82%	-9.36%	-5.00%	-39.60%
Kina Petroleum Ltd		0.0	5	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
Macquarie Group Ltd		181.2	0.68	-1.39%	-0.13%	0.98%	8.54%	5.21%	9.31%	-18.71%	48.32%	0.46%
Mirvac Group		2.2	0.72	-4.20%	-0.44%	5.07%	7.04%	-2.35%	9.51%	-26.80%	10.23%	-16.98%
National Australia Bank		29.0	0.46	-0.34%	1.04%	3.63%	-3.23%	-7.78%	4.34%	4.23%	27.61%	-8.24%
Newcrest Mining Limited		28.60	0.90	0.35%	-0.10%	5.15%	38.57%	30.09%	21.99%	-15.69%	-5.04%	-14.78%
Origin Energy Ltd		8.3		-0.12%	0.24%	1.33%	8.42%	7.38%	49.32%	47.33%	10.08%	-43.67%
Pilbara Minerals Ltd		4.10		0.00%	-3.07%	11.11%	9.33%	5.07%	-17.76%	17.19%	267.82%	210.71%
Qbe Insurance Group Ltd		15.4		-0.39%	1.85%	4.83%	14.74%	8.64%	16.48%	18.33%	33.06%	-33.77%
Rio Tinto Limited		111.14		-1.00%	-1.80%	-5.61%	-4.53%	3.20%	24.65%	16.28%	-12.05%	13.38%
ResMed Inc		34.8		-3.09%	1.66%	7.01%	12.47%	4.62%	-8.48%	-13.47%	31.40%	24.34%
Santos Limited		7.1		-1.11%	0.70%	-0.69%	0.14%	-3.36%	0.71%	13.15%	0.64%	-23.35%
Steamship Trading Company		9.0		0.00%	0.00%	0.00%	-13.62%	-13.62%	3.96%	5.00%	1.52%	-21.20%
Suncorp Metway Limited		12.4		-0.87%	0.65%	2.89%	3.65%	0.58%	20.04%	8.76%	13.66%	-24.85%
Transurban Group		14.6		-1.88%	-1.94%	1.81%	12.79%	9.48%	5.19%	-6.08%	1.17%	-8.38%
Telstra Corporation Limited.		4.2		-2.28%	-0.47%	0.71%	7.27%	5.76%	3.64%	-4.55%	40.27%	-15.82%
Treasury Wine Estates Limited		13.8		-0.36%	-1.57%	4.07%	1.54%	-3.97%	8.27%	9.94%	31.70%	-42.12%
Westpac Banking Corporation		22.5		-0.04%	1.35%	3.44%	-3.43%	-7.24%	13.13%	9.37%	10.22%	-20.06%
Worley Limited		15.10		-1.24%	-1.63%	1.55%	0.67%	-3.93%	17.83%	41.11%	-7.48%	-24.95%
Woolworths Limited		38.5		-0.82%	-1.08%	0.42%	14.96%	12.93%	-1.15%	-11.71%	-3.31%	8.71%
International												
iShare MSCI All Asia ex Japan		USD \$ 65.8	0.60	-0.93%	1.43%	-3.16%	1.62%	4.72%	10.54%	-21.64%	-7.74%	22.19%
Blackrock Int Equity Fund*		AUD \$ 21.0		-0.69%	1.06%	2.49%	11.32%	7.25%	4.41%	-15.90%	24.76%	-0.61%
Blackrock Australian Equity Fund*		AUD \$ 1.79		0.33%	0.05%	1.76%	3.54%	0.96%	7.01%	-11.03%	11.82%	-2.28%
Vanguard International Share*		AUD \$ 2.8		-0.69%	1.02%	3.08%	10.49%	8.60%	3.54%	-16.11%	23.54%	-0.10%
Vanguard FTSE World exUS		USD \$ 53.8		-0.99%	0.30%	-0.06%	7.34%	6.64%	13.03%	-18.18%	5.00%	8.58%
Vanguard FTSE Europe		USD \$ 62.74		-1.17%	0.22%	2.20%	13.17%	9.94%	20.13%	-18.76%	13.28%	2.80%
iShares Core MSCI Europe		USD \$ 53.8		-1.21%	0.04%	2.06%	13.43%	10.27%	20.13%	-18.33%	13.42%	2.83%
iShares Asia 50		USD \$ 57.69		-1.54%	1.20%	-6.23%	1.67%	9.08%	13.66%	-25.89%	-12.17%	32.08%
iShares MSCI Japan		USD \$ 58.2		-0.83%	-0.50%	-1.12%	7.05%	7.81%	11.44%	-18.70%	-0.89%	14.04%
Acadian Global Managed Volatitlity Equity Fund		1.69		-0.58%	1.67%	4.47%	9.05%	4.24%	3.30%	-9.88%	10.44%	-11.46%
Lazard Global Managed Volatility Fund - Australia*		1.0		-0.34%	1.24%	4.38%	6.53%	1.89%	5.15%	-13.72%	19.66%	-22.67%
Robeco Emerging Conservative Equi		1.4		0.00%	2.10%	3.66%	10.17%	6.12%	3.18%	-10.12%	13.49%	-15.41%
	.,	1.4.		0.0070			13.17/0	3.12/0	3.10/0	10.12/0	13.73/0	15.71/0
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