

KFM Daily Market Report

Shading Key:

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

2 standard deviation move up (5%)

These estimat

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

30-May-23

		Closing prices 52 29-May-23 wk		or the period Week	Month	YTD	Q1 2023	Q4 2022	2022	2021	2020
Interest Rates		29-May-23 wk	Day Change to toda		Wonth	עוז	Q1 2023	Q4 2022		ZUZ1 For interest rates, ra	
Central Bank Bills			from closing p	rices of prior pe						each respective yea	
7 days	C-bill auctions on Thursday;	2.17%	0.00%	0.03%	2.17%	2.17%	0.00%	0.00%	0.00%	0.00%	0.00%
14 days 28 days	reported on Friday	2.20% 2.38%	0.00% 0.00%	0.00%	<b>2.20%</b> 0.02%	<b>2.20%</b> 0.42%	0.00% 0.18%	0.00% 0.29%	0.00% 1.96%	0.00% 1.29%	0.00% 1.33%
63 days		2.66%	0.00%	0.00%	-0.01%	0.42%	-0.02%	0.23%	2.48%	1.99%	2.07%
91 days		2.83% 0.00		0.00%	0.00%	0.11%	-0.20%	0.65%	2.72%	1.95%	2.04%
Treasury Bills											
182 days	Tbill auctions are regular Wednesdays	2.09% 0.61		0.00%	0.02%	-0.60%	-0.70%	1.48%	2.69%	4.29%	4.41%
273 days	reported Thursdays	2.39% 0.00		0.00%	0.02%	-0.56%	-0.81%	0.29%	2.95%	5.95%	6.04%
364 days  Government Inscribed Stock	k	3.00%	0.00%	-0.02%	-0.06%	-1.27%	-1.32%	0.28%	4.27%	7.04%	7.20%
GIS 2Y 2023-25	GIS auctions usually monthly	4.32%	0.00%	0.00%	-0.05%	0.12%	0.00%	-0.17%	4.20%	8.50%	8.04%
GIS 3Y 2023-26	reported Thursday/Friday	4.52%	0.00%	0.00%	0.06%	-4.48%	0.00%	0.00%	9.00%	9.00%	
GIS 4Y 2023-27		4.80%	0.00%	0.00%	-0.07%	-0.36%	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 6Y 2023-29		5.40%	0.00%	0.00%	0.07%	5.40%	0.00%	0.00%	0.00%	0.00%	0.00%
GIS 7Y 2023-30 GIS 8Y 2023-31		5.60% 5.80%	0.00% 0.00%	0.00% 0.00%	0.21% 0.36%	0.04% 0.36%	0.00% 0.00%	-0.35% -0.74%	5.56% 5.44%	9.80% 0.00%	10.02%
GIS 9Y 2023-32		5.95%	0.00%	0.00%	0.33%	0.51%	0.00%	-0.74%	5.44%	9.90%	11.82%
GIS 10Y 2023-33		6.05%	0.00%	0.00%	0.30%	0.61%	0.00%	-0.91%	5.44%	9.90%	12.53%
Kina Facility Rate		3.50% 1.00		0.00%	0.00%	0.25%	0.25%	0.25%	3.25%	3.00%	3.00%
Ten year Government Bond	yields										
United States		3.80% 0.73		0.08%	0.23%	-0.08%	-0.41%	0.05%	3.87%	1.51%	0.91%
United Kingdom		4.33% 0.94		0.27%	0.62%	0.66%	-0.18%	-0.42%	3.67%	0.97%	0.20%
Australia		3.70% 0.59		0.11%	0.35%	-0.35%	-0.75%	0.17%	4.05%	1.67%	0.97%
New Zealand		4.38% 0.76		-0.01%	0.34%	-0.09%	-0.28%	0.17%	4.47%	2.39%	0.99%
France		3.00% 0.88 0.44% 0.76			0.12%	-0.11%	-0.32%	0.40%	3.12%	0.20%	-0.34%
Japan <b>Australia</b>	RBA Cash Rate	0.44% 0.76 3.85%	0.02% 0.00%	0.05% 0.00%	0.03% 0.25%	0.02% 0.75%	-0.07% 0.50%	0.18% 0.75%	0.42% 3.10%	0.07% 0.10%	0.02%
PNG CPI Index	Latest 12 mth % change	6.30%	0.00%	0.0076	0.2370	0.7570	0.60%	0.00%	5.70%	4.60%	3.10%
Currencies	Editor 12 min % change	0.5070	Percentage cha	inges			0.0070	0.0070	3.7070	1.0070	5.1070
PGK/USD		0.2820 0.00			-0.70%	-0.70%	0.00%	0.00%	-0.35%	0.00%	-2.90%
PGK/AUD		0.4307 0.62		0.91%	0.68%	2.79%	1.03%	-4.08%	6.67%	6.19%	-11.68%
PGK/GBP		0.2282 0.07		-0.04%	0.88%	-3.18%	-2.67%	-7.68%	11.60%	1.00%	-6.57%
PGK/NZD	•	0.4646 0.04		2.40%	1.20%	3.50%	0.74%	-9.48%	7.55%	5.78%	-9.52%
PGK/JPY		39.560 0.51 0.6549 0.30		1.00%	1.72%	5.07%	0.27%	-8.26%	14.75%	11.64%	-7.87%
USD/AUD USD/JPY		0.6549 0.30 140.290 0.56		-1.25% 1.37%	-1.36% 2.45%	-3.38% 5.85%	-1.00% 0.27%	4.23% -8.28%	-6.60% 15.13%	-5.83% 11.63%	9.94% -5.12%
USD/EUR		1.0741 0.77		-0.27%	-2.40%	0.85%	2.28%	8.41%	-5.83%	-8.00%	9.68%
USD/GBP		1.2359 0.86		-0.31%	-1.55%	2.57%	2.76%	8.29%	-10.71%	-0.98%	3.90%
<b>Equity Indices</b>											
Papua New Guinea			Percentage cha	nges							
KSi Index		6,284.26 0.84		0.01%	-0.08%	0.10%	0.14%	-0.03%	7.10%	-3.09%	-3.42%
KSi Home Index		15,599.30 0.47	0.00%	0.00%	-3.39%	3.16%	5.90%	-1.25%	5.07%	8.11%	1.50%
Australia		7.395.13 0.68	0.930/	0.750/	1 720/	2.400/	2 100/	0.130/	7 170/	12 550/	0.710/
All Ordinaries S&P/ASX 100		7,395.13 0.68 6,056.33 0.70		-0.75% -0.55%	-1.72% -1.50%	2.40% 2.55%	2.10% 1.97%	8.13% 8.64%	-7.17% -3.95%	13.55% 13.28%	0.71% -2.06%
S&P/ASX 20		4,018.80 0.60			-2.11%	0.87%	1.71%	9.26%	-1.83%	12.14%	-1.49%
S&P/ASX 50		7,047.70 0.69		-0.52%	-1.86%	2.44%	2.46%	8.95%	-3.01%	12.37%	-4.86%
S&P/ASX 50 Accumulation	on	89,723.30 0.85			-1.31%	4.61%	4.05%	9.66%	1.89%	17.00%	-1.94%
S&P/ASX Midcap 50		9,174.10 0.76	0.30%	-0.74%	0.88%	3.23%	-1.15%	6.69%	-9.00%	18.46%	14.48%
S&P/ASX Small Ordinarie	es	2,827.20 0.48		-1.48%	-2.57%	1.04%	0.90%	6.98%	-20.72%	14.24%	6.62%
S&P/ASX 200		7,217.37 0.70		-0.63%	-1.60%	2.54%	1.98%	8.72%	-5.45%	13.02%	-1.45%
S&P/ASX 200 Accumulat	ion	89,050.13 0.84		-0.61%	-1.14%	4.53%	3.46%	9.40%	-1.08%	17.23%	1.40%
S&P/ASX 300 S&P/ASX 200 Energy		7,169.94 0.68 10,981.00 0.59		-0.65% 0.80%	-1.61% 2.41%	2.39% -0.51%	1.86% -5.27%	8.46%	-6.05% 39.71%	13.38% -1.97%	-1.10% -29.93%
S&P/ASX 200 Energy S&P/ASX 200 Materials		17,568.70 0.63		-2.15%	-2.11%	0.16%	-5.27% 5.51%	7.61% 15.04%	4.79%	-1.97% 6.84%	-29.93% 13.37%
S&P/ASX 200 Industrials		6,841.00 0.90		-0.72%	-1.03%	9.73%	5.79%	6.49%	-6.18%	11.24%	-14.10%
S&P/ASX 200 Consumer		2,949.70 0.70		-3.26%	-4.56%	8.04%	9.87%	3.92%	-22.65%	21.31%	8.63%
S&P/ASX 200 Consumer		13,134.10 0.53		-0.96%	-3.27%	4.72%	6.13%	1.65%	-7.39%	7.13%	3.57%
S&P/ASX 200 Healthcare	•	44,484.50 0.94	0.91%	-0.54%	-0.31%	7.49%	3.05%	1.83%	-8.41%	7.98%	2.97%
S&P/ASX 200 Financials		6,176.90 0.50	1.22%	0.43%	-3.24%	-2.85%	-3.59%	9.49%	-2.72%	20.20%	-9.00%
S&P/ASX 200 Informatio	=:	1,770.00 0.99		2.77%	13.24%	25.93%	7.55%	2.46%	-34.25%	-2.79%	56.35%
S&P/ASX 200 Telecomm	unication Services	1,557.10 0.94		-0.19%	-0.78%	10.35%	7.44%	4.39%	-13.43%	28.46%	0.91%
S&P/ASX 200 Utilities		8,616.80 0.97		1.35%	0.30%	3.67%	0.70%	26.77%	24.19%	4.56%	-21.52%
S&P/ASX 200 A-REIT S&P/ASX 200 Financial-x	-A-PEIT	1,410.70 0.67 6,889.30 0.50			0.00% -3.24%	5.80% -2.85%	-0.16% -3.59%	9.74% 9.49%	-24.00% -2.72%	21.61% 20.20%	-7.99% -8.99%
North American	-A-NEII	0,009.30 0.50	1.22%	0.45%	-3.24%	-2.83%	-3.59%	3.49%	-2.12%	20.20%	-6.99%
DJIA		33,093.34 0.74	0.00%	-0.58%	-2.81%	-0.16%	0.38%	15.39%	-8.78%	18.73%	7.25%
S&P 500		4,205.45 0.86		0.31%	0.90%	9.53%	7.03%	7.08%	-19.44%	26.89%	16.26%
NASDAQ		12,975.69 0.95		2.00%	6.25%	23.97%	16.77%	-1.03%	-33.10%	21.39%	43.64%
Toronto S&P/TSX		19,967.95 0.62		-1.88%	-3.14%	3.01%	3.69%	5.10%	-8.66%	21.74%	2.17%
Europe			_								
FTSE		7,627.20 0.67		-1.85%	-3.09%	2.35%	2.42%	8.09%	0.91%	14.30%	-14.34%
DAX		15,952.73 0.92			0.19%	14.57%	12.25%	14.93%	-12.35%	15.79%	3.55%
CAC 40		7,303.81 0.86	-0.21%	-2.33%	-2.51%	12.82%	13.11%	12.35%	-9.50%	28.85%	-7.14%
Asia Nikkai		31,233.54 1.00	1 020/	0.470/	7 250/	10 500/	7 460/	0.610/	_0 270/	A 0.10/	16 010/
Nikkei				0.47%	7.25%	19.69% -6.22%	7.46% 3.13%	0.61% 14.86%	-9.37%	4.91% -14.08%	16.01% -3.40%
		18 551 11 040									
Hang Seng Shanghai		18,551.11 0.48 3,221.45 0.64		-5.73% -2.28%	-6.75% -3.06%	4.28%	5.94%	2.14%	-15.46% -15.13%	4.80%	13.87%



KFM Daily Market Report

Shading Key:

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

2 standard deviation move up (5%)

These estimate

% 1 standard deviation move up (33%) % 1 standard deviation move down (33°)

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

30-May-23 These estimates are based upon the last 256

			52	Movement for	r the period							
		29-May-23	wk	Day	Week	Month	YTD	Q1 2023	Q4 2022	2022	2021	2020
Indices								1				
MSCI World USD Index		2,830.43	0.97	0.09%	-0.54%	-0.11%	8.75%	7.25%	9.42%	-19.46%	20.14%	14.06%
MSCI World Net TR USD Index		8,756.69	0.97	0.09%	-0.52%	0.11%	9.65%	7.73%	9.77%	-18.14%	21.82%	15.90%
MSCI ACWI-ex-Australia TR AUD Index		15,199.84	1.00	0.00%	1.53%	2.27%	14.41%	9.20%	3.95%	-12.52%	29.58%	5.73%
MSCI ACWI Net TR USD Index		345.66 2,138.26	0.97	0.07%	-0.58%	0.07%	8.84%	7.31%	9.76%	-18.36%	18.54%	16.25%
	MSCI ACWI Minimum Volatility USD		0.73	0.10%	-1.99%	-2.78%	1.00%	1.01%	8.15%	-12.04%	11.95%	0.56%
MSCI EM Asia Net TR USD Index		579.48	0.67	-0.11%	-1.16%	-0.04%	2.26%	4.81%	10.83%	-21.11%	-5.08%	28.38%
MSCI EM Net TR USD Index		497.76 17.46	0.66	-0.11% -2.73%	-1.14% 1.45%	-0.33% 8.58%	2.41% -19.43%	3.96% -13.71%	9.70% -31.47%	-20.09% 25.84%	-2.54% -24.31%	18.31% 65.09%
VIX Volatility S&P500  Commodities		17.40	0.03	-2.73/0	1.43/0	0.30/0	-15.45/0	-13./1/0	-31.47/0	23.04/0	-24.31/0	03.03/0
Light Crude WTI Futures US\$/bbl		72.67	0.11	0.00%	0.94%	-3.95%	-9.46%	-5.72%	0.97%	6.11%	55.89%	-20.54%
Brent Crude US\$/bbl		77.07	0.09	0.16%	1.42%	-2.82%	-10.29%	-7.15%	-2.33%	9.89%	50.93%	-21.52%
Gold US\$/oz		1,963.10	0.78	0.00%	-1.63%	-1.46%	7.50%	8.76%	9.22%	-0.31%	-3.34%	24.42%
Silver US\$/oz		23.36	0.67	0.00%	-2.10%	-7.41%	-2.83%	0.48%	26.27%	2.67%	-11.35%	47.38%
Copper US\$/lb		3.68	0.35	0.00%	-0.08%	-6.41%	-3.37%	7.45%	11.66%	-14.77%	27.05%	25.81%
Iron Ore US\$/mt		99.27	0.35	4.29%	-3.04%	-7.21%	-8.62%	11.66%	13.77%	-3.57%	-27.05%	81.97%
Malaysian Palm Oil* RM/tn		3,585	0.12	-0.14%	-2.40%	-8.94%	-14.05%	-2.71%	25.37%	-19.15%	32.59%	27.95%
LNG *Jap/Korea US\$/mmBtu		9.24	0.00	0.00%	-5.33%	-20.04%	-68.71%	-54.21%	-23.78%	-3.21%	113.25%	169.81%
ICCO Cocoa US\$/mt		2,991	0.75	0.00%	-1.06%	-5.68%	15.04%	12.81%	10.45%	3.17%	-3.19%	2.48%
ICO Coffee US cents/lb		182	0.38	0.00%	-4.02%	-4.04%	8.55%	1.91%	-24.49%	-26.01%	76.30%	-1.12%
Equities				Percentage chang	ges							
Domestic PGK	Arbitrage	PNGX										
Bank South Pacific	11.82	12.85	0.79	0.00%	0.39%	-0.39%	3.55%	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		0.80	0.00	0.00%	0.00%	-15.79%	-11.11%	5.56%	-5.26%	-5.26%	90.00%	-38.27%
Kina Asset Management Limited	1.74	0.95	0.00	0.00% 0.00%	0.00% -3.93%	0.00% - <b>11.29%</b>	0.00%	-15.79% -9.09%	0.00% -5.17%	-4.04% -6.78%	10.00%	-5.26% -10.98%
Kina Securities Limited Steamship Trading Company	21.06	2.20 35.46	0.00	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	-1.67% 0.00%	0.00%
Santos Limited	17.46	19.10	0.91	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
Australia	17.40	13.10	0.51	0.0070	0.0076	0.0070		0.0070	0.0070			
A2 Milk Company Limited		5.35	0.43	0.38%	-0.74%	-1.47%	-22.24%	-15.55%	27.41%	26.01%	-52.31%	-19.93%
ANZ Banking Group Limited		23.74	0.54	1.15%	-0.21%	-3.18%	-0.21%	-3.61%	4.34%	-13.52%	21.19%	-7.84%
BSP Financial Group		5.09	0.66	4.09%	3.88%	6.26%	3.88%	-0.41%	-2.00%	14.75%	-17.88%	
BHP Billiton Limited		43.36	0.52	1.43%	-1.90%	-1.86%	-4.97%	3.51%	18.46%	9.95%	-2.19%	9.02%
Boral Limited		3.96	0.89	-1.00%	-0.75%	-4.35%	37.02%	21.80%	8.24%	-52.62%	23.23%	10.49%
Bouganville Copper Limited		0.37	0.76	0.00%	-5.13%	10.45%	5.71%	-5.71%	25.00%	14.75%	5.17%	-10.77%
Bank of Queensland		5.77	0.09	1.76%	3.04%	-2.53%	-16.38%	-5.94%	5.99%	-14.71%	4.52%	6.76%
Brambles Limited		14.07	0.89	0.29%	-2.83%	-1.47%	16.57%	11.27%	5.78%	13.55%	0.28%	-9.56%
Commonwealth Bank of Australia		99.57	0.52	1.44%	0.68%	-0.87%	-2.95%	-4.17%	13.12%	1.58%	23.01%	2.77%
CSL		308.11	0.90	1.29%	0.28%	1.88%	7.07%	0.19%	0.96%	-1.02%	2.66%	2.69%
Fortescue Mining		19.86	0.60	1.22%	-3.40%	-5.20%	-3.17%	9.65%	21.94%	6.77%	-18.01%	119.18%
Horizon Oil Ltd		0.16	0.62	3.33%	3.33%	-6.06%	19.23%	30.77%	-11.86%	41.30%	48.39%	-48.33%
Kina Securities Ltd		0.75	0.16	-2.60%	-2.60%	2.74%	-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		176.28	0.57	1.31%	-0.16%	-4.08%	5.58%	5.21%	9.31%	-18.71%	48.32%	0.46%
Mirvac Group		2.35	0.84	2.17%	1.73%	-1.26%	10.33%	-2.35%	9.51%	-26.80%	10.23%	-16.98%
National Australia Bank		26.57	0.10	1.30%	0.00%	-8.98%	-11.61%	-7.78% 30.09%	4.34%	4.23%	27.61%	-8.24%
Newcrest Mining Limited Origin Energy Ltd		25.76 8.37	0.98	-0.54% 0.24%	-4.42% 1.09%	-9.61% -0.12%	24.81% 8.42%	7.38%	21.99% 49.32%	-15.69% 47.33%	-5.04% 10.08%	-14.78% -43.67%
Pilbara Minerals Ltd		4.54	0.72	0.00%	-5.61%	10.73%	21.07%	5.07%	-17.76%	17.19%	267.82%	210.71%
Qbe Insurance Group Ltd		14.80	0.84	0.61%	0.41%	-4.33%	10.20%	8.64%	16.48%	18.33%	33.06%	-33.77%
Rio Tinto Limited		109.10	0.52	1.23%	-0.13%	-2.81%	-6.28%	3.20%	24.65%	16.28%	-12.05%	13.38%
ResMed Inc		33.06	0.62	-0.75%	-2.42%	-7.99%	6.78%	4.62%	-8.48%	-13.47%	31.40%	24.34%
Santos Limited		7.52	0.39	0.94%	1.90%	4.01%	5.32%	-3.36%	0.71%	13.15%	0.64%	-23.35%
Steamship Trading Company		9.07	0.02	0.00%	0.00%	0.00%	-13.62%	-13.62%	3.96%	5.00%	1.52%	-21.20%
Suncorp Metway Limited		13.18	1.00	0.92%	3.29%	4.69%	9.47%	0.58%	20.04%	8.76%	13.66%	-24.85%
Transurban Group		14.73	0.84	0.96%	0.27%	-1.27%	13.48%	9.48%	5.19%	-6.08%	1.17%	-8.38%
Telstra Corporation Limited.		4.36	0.97	0.00%	0.46%	-0.46%	9.27%	5.76%	3.64%	-4.55%	40.27%	-15.82%
Treasury Wine Estates Limited		11.80	0.26	0.34%	-10.94%	-14.92%	-13.30%	-3.97%	8.27%	9.94%	31.70%	-42.12%
Westpac Banking Corporation		21.16	0.37	1.15%	0.47%	-6.21%	-9.38%	-7.24%	13.13%	9.37%	10.22%	-20.06%
Worley Limited		16.25	0.92	1.44%	-1.28%	6.28%	8.33%	-3.93%	17.83%	41.11%	-7.48%	-24.95%
Woolworths Limited		38.21	0.83	0.61%	0.10%	-1.77%	13.86%	12.93%	-1.15%	-11.71%	-3.31%	8.71%
International												
iShare MSCI All Asia ex Japan	USD \$	66.10	0.61	0.00%	-0.85%	-0.57%	1.99%	4.72%	10.54%	-21.64%	-7.74%	22.19%
Blackrock Int Equity Fund*	AUD \$	21.50	1.00	1.16%	1.88%	1.59%	13.87%	7.25%	4.41%	-15.90%	24.76%	-0.61%
Blackrock Australian Equity Fund*	AUD \$	1.75	0.59	0.23%	-1.73%	-1.71%	1.43%	0.96%	7.01%	-11.03%	11.82%	-2.28%
Vanguard FTSE World ov US	AUD \$	2.93	1.00	1.16%	1.53%	1.58%	13.01%	8.60%	3.54%	-16.11%	23.54%	-0.10%
Vanguard FTSE World exUS	USD \$	53.67 61.51	0.85	0.00%	-1.61%	-1.27%	7.04%	6.64%	13.03%	-18.18% -18.76%	5.00%	8.58%
Vanguard FTSE Europe iShares Core MSCI Europe	USD \$ USD \$	61.51 52.73	0.88	0.00% 0.00%	-2.19% -2.28%	-3.10% -3.32%	10.95% 11.01%	9.94% 10.27%	20.13% 20.13%	-18.76% -18.33%	13.28% 13.42%	2.80% 2.83%
iShares Asia 50	USD \$	59.33	0.62	0.00%	-2.28%	1.26%	4.56%	9.08%	13.66%	-18.33%	-12.17%	32.08%
iShares MSCI Japan	USD \$	60.25	0.62	0.00%	-0.59%	2.52%	10.67%	7.81%	11.44%	-25.89% -18.70%	-0.89%	14.04%
Acadian Global Managed Volatitlity Equity Fund	د بردن	1.68	0.92	0.00%	0.50%	-1.19%	8.38%	4.24%	3.30%	-18.70%	10.44%	-11.46%
Lazard Global Managed Volatility Fund - Australia*		1.08	0.49	0.19%	0.33%	-1.69%	5.09%	1.89%	5.15%	-13.72%	19.66%	-22.67%
Robeco Emerging Conservative Equity Fund - Australia		1.47		0.24%	0.14%	1.03%	11.30%	6.12%	3.18%	-10.12%	13.49%	-15.41%
								1	,			J/0

