

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

21-Jun-23

		Closing prices	52		ement for							
Internal But a		20-Jun-23	wk	Day	Week	Month	YTD	Q1 2023	Q4 2022	2022	2021	2020
Interest Rates Central Bank Bills				Change to today's from closing price		od					or interest rates, ra ach respective year	
7 days	C hill avertions on Thursday.	2.21%		0.00%	0.00%	0.07%	2.21%	0.00%	0.00%	0.00%	0.00%	0.009
•	C-bill auctions on Thursday; reported on Friday	2.25%				0.07%			0.00%	0.00%	0.00%	0.009
14 days	reported on Friday			0.00%	0.00%	7777	2.25% 0.42%	0.00%				
28 days		2.38% 2.65%		0.00% 0.00%	0.00%	0.00%	0.42%	0.18% -0.02%	0.29% 0.37%	1.96%	1.29%	1.339 2.079
63 days			0.00	0.00%	0.00%	-0.01% -0.03%	0.17%	-0.02%		2.48% 2.72%	1.99% 1.95%	2.07
91 days		2.00/0	0.00	0.00%	-0.01%	-0.0370	0.06/6	-0.20%	0.65%	2.72/0	1.55/0	2.04
Treasury Bills	Thill austions are required Made and are	2.09%	0.61	0.00%	0.00%	0.00%	-0.60%	-0.70%	1.48%	2.69%	4.29%	4.41
182 days	Tbill auctions are regular Wednesdays	_	0.00			0.00%					5.95%	6.04
273 days	reported Thursdays	2.39%	0.00	0.00%	0.00%		-0.56%	-0.81%	0.29%	2.95%		
364 days Government Inscribed Store	-1-	2.99%		0.00%	0.00%	-0.03%	-1.28%	-1.32%	0.28%	4.27%	7.04%	7.20
		4.220/		0.000/	0.000/	0.000/	0.430/	0.000/	0.470/	4.200/	0.500/	0.04
GIS 2Y 2023-25	GIS auctions usually monthly	4.32%		0.00%	0.00%	0.00%	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%	0.00%	-4.48%	0.00%	0.00%	9.00%	9.00%	
GIS 4Y 2023-27		4.80%		0.00%	0.00%	0.00%	-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%	0.00%	5.40%	0.00%	0.00%	0.00%	0.00%	0.00
GIS 7Y 2023-30		5.60%		0.00%	0.00%	0.00%	0.04%	0.00%	-0.35%	5.56%	9.80%	10.02
GIS 8Y 2023-31		5.80%		0.00%	0.00%	0.00%	0.36%	0.00%	-0.74%	5.44%	0.00%	0.00
GIS 9Y 2023-32		5.95%		0.00%	0.00%	0.00%	0.51%	0.00%	-0.96%	5.44%	9.90%	11.82
GIS 10Y 2023-33		6.05%		0.00%	0.00%	0.00%	0.61%	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 Bon	d yields											
United States		3.72%	0.69	-0.04%	-0.09%	0.03%	-0.15%	-0.41%	0.05%	3.87%	1.51%	0.91
United Kingdom		4.34%	0.94	-0.16%	-0.10%	0.18%	0.67%	-0.18%	-0.42%	3.67%	0.97%	0.20
Australia		4.03%	0.86	0.05%	0.09%	0.37%	-0.03%	-0.75%	0.17%	4.05%	1.67%	0.20
New Zealand		4.45%	0.82	0.03%	-0.04%	0.00%	-0.03%	-0.73%	0.17%	4.47%	2.39%	0.99
France			0.84	-0.11%	-0.04%	-0.12%	-0.02%	-0.28%	0.17%	3.12%	0.20%	-0.34
			0.63	-0.11%		-0.12%	-0.13%	-0.32%		0.42%	0.20%	0.02
Japan			0.03		-0.03%				0.18%			
Australia	RBA Cash Rate	4.10%		0.00%	0.00%	0.25%	1.00%	0.50%	0.75%	3.10%	0.10%	0.10
PNG CPI Index	Latest 12 mth % change	3.40%						0.60%	0.00%	5.70%	4.60%	3.10
Currencies				Percentage chang								
PGK/USD		0.2810	0.00	0.00%	-0.35%	-0.71%	-1.06%	0.00%	0.00%	-0.35%	0.00%	-2.90
PGK/AUD		0.4134	0.28	0.88%	-0.86%	-2.91%	-1.34%	1.03%	-4.08%	6.67%	6.19%	-11.68
PGK/GBP		0.2199	0.01	0.32%	-2.05%	-3.47%	-6.70%	-2.67%	-7.68%	11.60%	1.00%	-6.57
PGK/NZD		0.4552	0.03	0.71%	-1.11%	0.93%	1.40%	0.74%	-9.48%	7.55%	5.78%	-9.529
PGK/JPY		39.930	0.57	0.35%	1.53%	1.76%	6.06%	0.27%	-8.26%	14.75%	11.64%	-7.879
USD/AUD		0.6798	0.61	-0.87%	0.52%	2.27%	0.30%	-1.00%	4.23%	-6.60%	-5.83%	9.949
USD/JPY		142.090	0.64	0.35%	1.89%	2.49%	7.21%	0.27%	-8.28%	15.13%	11.63%	-5.129
USD/EUR		1.0924	0.89	-0.09%	1.25%	1.09%	2.57%	2.28%	8.41%	-5.83%	-8.00%	9.689
USD/GBP		1.2779	0.98	-0.31%	1.74%	2.82%	6.06%	2.76%	8.29%	-10.71%	-0.98%	3.909
Equity Indices												
Papua New Guinea				Percentage change	·s							
KSi Index		6,284.68	0.85	0.00%	0.00%	0.01%	0.11%	0.14%	-0.03%	7.10%	-3.09%	-3.429
KSi Home Index		15,552.26	0.42	0.00%	0.35%	-0.30%	2.85%	5.90%	-1.25%	5.07%	8.11%	1.509
Australia						0.007		0.007	,		0.22,1	
All Ordinaries		7,548.50	0.80	0.79%	2.99%	1.36%	4.53%	2.10%	8.13%	-7.17%	13.55%	0.719
S&P/ASX 100		6,180.20	0.82	0.87%	3.16%	1.50%	4.65%	1.97%	8.64%	-3.95%	13.28%	-2.069
S&P/ASX 100 S&P/ASX 20		4,108.70	0.73	0.96%	3.30%	1.75%	3.13%	1.71%	9.26%	-1.83%	12.14%	-1.49
S&P/ASX 50			0.82									
	iaa.	7,195.70		0.91%	3.25%	1.59%	4.60%	2.46%	8.95%	-3.01%	12.37%	-4.86
S&P/ASX 50 Accumulati	ion	91,607.60	0.97	0.91%	3.25%	1.60%	6.81%	4.05%	9.66%	1.89%	17.00%	-1.94
S&P/ASX Midcap 50		9,329.30	0.84	0.60%	2.54%	0.93%	4.98%	-1.15%	6.69%	-9.00%	18.46%	14.48
S&P/ASX Small Ordinari	ies	2,857.00	0.54	0.64%	1.84%	-0.23%	2.10%	0.90%	6.98%	-20.72%	14.24%	6.62
S&P/ASX 200		7,357.83	0.82	0.86%	3.07%	1.35%	4.53%	1.98%	8.72%	-5.45%	13.02%	-1.45
S&P/ASX 200 Accumula	ition	90,800.25	0.95	0.87%	3.08%	1.39%	6.59%	3.46%	9.40%	-1.08%	17.23%	1.40
S&P/ASX 300		7,309.03	0.80	0.84%	3.02%	1.32%	4.38%	1.86%	8.46%	-6.05%	13.38%	-1.10
S&P/ASX 200 Energy		11,304.40	0.72	1.94%	5.55%	3.42%	2.42%	-5.27%	7.61%	39.71%	-1.97%	-29.93
S&P/ASX 200 Materials		18,626.60	0.84	0.91%	4.25%	4.51%	6.19%	5.51%	15.04%	4.79%	6.84%	13.37
S&P/ASX 200 Industrial	s	6,920.30	0.97	0.11%	2.84%	0.98%	11.00%	5.79%	6.49%	-6.18%	11.24%	-14.10
S&P/ASX 200 Consumer Discretionary		2,981.20	0.75	0.51%	2.27%	-1.20%	9.19%	9.87%	3.92%	-22.65%	21.31%	8.63
S&P/ASX 200 Consumer Staples		13,355.90	0.64	0.79%	3.35%	1.55%	6.48%	6.13%	1.65%	-7.39%	7.13%	3.57
S&P/ASX 200 Healthcar		42,144.90	0.52	-0.02%	-5.03%	-5.89%	1.84%	3.05%	1.83%	-8.41%	7.98%	2.97
S&P/ASX 200 Financials		6,297.40	0.51	1.19%	5.00%	1.60%	-0.96%	-3.59%	9.49%	-2.72%	20.20%	-9.00
S&P/ASX 200 Information		1,863.10	1.00	0.80%	2.90%	7.94%	32.56%	7.55%	2.46%	-34.25%	-2.79%	56.35
S&P/ASX 200 Telecomn	<i>5,</i>	1,570.70	1.00	0.51%	1.91%	0.58%	11.31%	7.44%	4.39%	-13.43%	28.46%	0.919
S&P/ASX 200 Teleconin		8,910.90	1.00	0.43%	1.88%	5.03%	7.21%	0.70%	26.77%	24.19%	4.56%	-21.52
S&P/ASX 200 Otilities S&P/ASX 200 A-REIT		1,395.50	0.62	1.31%	3.48%	-1.22%	4.66%	-0.16%	9.74%	-24.00%	21.61%	-7.99
	v-A-PEIT											
S&P/ASX 200 Financial-	x-M-neil	7,023.70	0.51	1.19%	4.99%	1.60%	-0.96%	-3.59%	9.49%	-2.72%	20.20%	-8.99
North American		24.052.07	0.01	0.730/	0.450/	2.020/	2 740	0.3001	15 300	0.700/	10 730/	7.35
DJIA		34,053.87	0.91	-0.72%	-0.46%	3.02%	2.74%	0.38%	15.39%	-8.78%	18.73%	7.25
S&P 500		4,388.71	0.96	-0.47%	0.45%	5.86%	14.30%	7.03%	7.08%	-19.44%	26.89%	16.26
NASDAQ		13,667.29	0.97	-0.16%	0.69%	8.81%	30.58%	16.77%	-1.03%	-33.10%	21.39%	43.64
Toronto S&P/TSX		19,754.14	0.60	-0.90%	-1.18%	-1.95%	1.90%	3.69%	5.10%	-8.66%	21.74%	2.17
Europe												
FTSE		7,569.31	0.63	-0.25%	-0.34%	-2.49%	1.58%	2.42%	8.09%	0.91%	14.30%	-14.34
DAX		16,111.32	0.94	-0.55%	-0.74%	-0.26%	15.71%	12.25%	14.93%	-12.35%	15.79%	3.55
CAC 40		7,294.17	0.85	-0.27%	0.05%	-1.15%	12.67%	13.11%	12.35%	-9.50%	28.85%	-7.14
Asia		_										
Nikkei		33,388.91	0.96	0.06%	1.12%	7.85%	27.95%	7.46%	0.61%	-9.37%	4.91%	16.01
-		19,607.08	0.61	-1.54%	0.44%	0.90%	-0.88%	3.13%	14.86%	-15.46%	-14.08%	-3.40
Hang Seng					J. 7-70	0.5070	0.00/0	3.13/0	±0070	10.70/0	±	
Hang Seng Shanghai		3,240.37	0.67	-0.47%	0.21%	-0.18%	4.89%	5.94%	2.14%	-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°)

% 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-Jun-23

			52	Movement for	r the period							
		20-Jun-23		Day	Week	Month	YTD	Q1 2023	Q4 2022	2022	2021	2020
Indices									j			
MSCI World USD Index		2,939.54	0.96	-0.53%	0.34%	4.36%	12.94%	7.25%	9.42%	-19.46%	20.14%	14.06%
MSCI World Net TR USD Index		9,103.28	0.96	-0.53%	0.36%	4.47%	13.99%	7.73%	9.77%	-18.14%	21.82%	15.90%
MSCI ACWI-ex-Australia TR AUD Index		15,100.88	0.96	0.00%	0.00%	1.57%	13.66%	9.20%	3.95%	-12.52%	29.58%	5.73%
MSCI ACWI Net TR USD Index		359.60	0.96	-0.57%	0.34%	4.41%	13.22%	7.31%	9.76%	-18.36%	18.54%	16.25%
MSCI ACWI Minimum Volatility USD		2,164.70	0.83	-0.52%	0.24%	-0.02%	2.24%	1.01%	8.15%	-12.04%	11.95%	0.56%
MSCI EM Asia Net TR USD Index		603.29	0.83	-0.97%	-0.20%	3.37%	6.47%	4.81%	10.83%	-21.11%	-5.08%	28.38%
MSCI EM Net TR USD Index		520.81 13.88	0.87	-0.93%	0.14%	3.93%	7.15%	3.96%	9.70%	-20.09%	-2.54%	18.31%
Commodities	VIX Volatility S&P500		0.02	-2.18%	-5.00%	-25.09%	-35.95%	-13.71%	-31.47%	25.84%	-24.31%	65.09%
Light Crude WTI Futures US\$/bbl		70.50	0.08	-1.78%	1.56%	-3.31%	-12.16%	-5.72%	0.97%	6.11%	55.89%	-20.54%
Brent Crude US\$/bbl		75.90	0.09	-0.25%	2.17%	-1.22%	-11.65%	-7.15%	-2.33%	9.89%	50.93%	-21.52%
Gold US\$/oz		1,947.70	0.75	-1.19%	-0.56%	-2.26%	6.65%	8.76%	9.22%	-0.31%	-3.34%	24.42%
Silver US\$/oz		23.45	0.68	-3.67%	-1.58%	-0.76%	-2.48%	0.48%	26.27%	2.67%	-11.35%	47.38%
Copper US\$/lb		3.89	0.65	-0.13%	1.63%	6.54%	2.18%	7.45%	11.66%	-14.77%	27.05%	25.81%
Iron Ore US\$/mt		109.15	0.68	0.00%	1.24%	6.61%	0.48%	11.66%	13.77%	-3.57%	-27.05%	81.97%
Malaysian Palm Oil* RM/tn		3,737	0.29	-0.77%	8.60%	5.24%	-10.41%	-2.71%	25.37%	-19.15%	32.59%	27.95%
LNG *Jap/Korea US\$/mmBtu		12.74	0.06	13.75%	36.99%	30.87%	-56.84%	-54.21%	-23.78%	-3.21%	113.25%	169.81%
ICCO Cocoa US\$/mt		3,142	0.89	-1.44%	-1.38%	4.18%	20.85%	12.81%	10.45%	3.17%	-3.19%	2.48%
ICO Coffee US cents/lb		177	0.34	-4.03%	-2.90%	-5.33%	6.07%	1.91%	-24.49%	-26.01%	76.30%	-1.12%
Equities				Percentage chang	ges							
Domestic PGK	Arbitrage	PNGX										
Bank South Pacific	11.64	12.80	0.67	0.00%	0.00%	0.00%	3.14%	3.14%	0.00%	1.31%	2.08%	1.87%
Credit Corporation		2.00	1.00	0.00%	0.50%	0.00%	8.11%	8.11%	0.00%	10.12%	-1.18%	6.25%
City Pharmacy		0.80	0.00	0.00%	0.00%	0.00%	-11.11%	5.56%	-5.26%	-5.26%	90.00%	-38.27%
Kina Asset Management Limited		0.85		0.00%	0.00%	-10.53%	-10.53%	-15.79%	0.00%	-4.04%	10.00%	-5.26%
Kina Securities Limited	1.83	2.40	0.25	0.00%	0.00%	4.80%	-12.73%	-9.09%	-5.17%	-6.78%	-1.67%	-10.98%
Steamship Trading Company	23.58	35.46	0.01	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
Santos Limited	18.72	19.10	0.91	0.00%	0.00%	0.00%		0.00%	0.00%			
Australia A2 Milk Company Limited		5.09	0.28	-0.97%	-1.55%	-4.68%	-26.02%	-15.55%	27.41%	26.01%	-52.31%	-19.93%
ANZ Banking Group Limited		23.80	0.52	0.76%	3.79%	-0.71%	0.04%	-3.61%	4.34%	-13.52%	21.19%	-7.84%
BSP Financial Group		4.81	0.33	-0.21%	-2.04%	-1.84%	-1.84%	-0.41%	-2.00%	14.75%	-17.88%	-7.04/0
BHP Billiton Limited		46.72	0.77	1.34%	5.49%	6.67%	2.39%	3.51%	18.46%	9.95%	-2.19%	9.02%
Boral Limited		4.08	0.91	-0.73%	1.49%	3.29%	41.18%	21.80%	8.24%	-52.62%	23.23%	10.49%
Bouganville Copper Limited		0.35	0.65	-1.43%	-1.43%	-8.00%	-1.43%	-5.71%	25.00%	14.75%	5.17%	-10.77%
Bank of Queensland		5.60	0.09	1.08%	3.51%	-1.75%	-18.84%	-5.94%	5.99%	-14.71%	4.52%	6.76%
Brambles Limited		14.13	0.90	1.00%	3.59%	-1.74%	17.07%	11.27%	5.78%	13.55%	0.28%	-9.56%
Commonwealth Bank of Australia		101.62	0.54	1.10%	5.28%	2.19%	-0.96%	-4.17%	13.12%	1.58%	23.01%	2.77%
CSL		283.50	0.35	-0.33%	-8.11%	-8.31%	-1.48%	0.19%	0.96%	-1.02%	2.66%	2.69%
Fortescue Mining		22.40	0.90	0.31%	7.69%	9.54%	9.22%	9.65%	21.94%	6.77%	-18.01%	119.18%
Horizon Oil Ltd		0.14	0.18	0.00%	0.00%	-15.63%	3.85%	30.77%	-11.86%	41.30%	48.39%	-48.33%
Kina Securities Ltd		0.76	0.18	1.34%	-0.66%	-1.31%	-2.58%	-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		185.20	0.77	0.64%	5.43%	2.73%	10.92%	5.21%	9.31%	-18.71%	48.32%	0.46%
Mirvac Group		2.31	0.77	1.76%	3.59%	-0.86%	8.45%	-2.35%	9.51%	-26.80%	10.23%	-16.98%
National Australia Bank		26.50	0.18	1.69%	5.08%	-0.64%	-11.84%	-7.78%	4.34%	4.23%	27.61%	-8.24%
Newcrest Mining Limited		26.73	0.77	-0.04%	2.69%	1.14%	29.51%	30.09%	21.99%	-15.69%	-5.04%	-14.78%
Origin Energy Ltd		8.45	0.99	-0.47%	0.36%	2.42%	9.46%	7.38%	49.32%	47.33%	10.08%	-43.67%
Pilbara Minerals Ltd		4.94	0.83	2.49%	4.22%	3.56%	31.73%	5.07%	-17.76%	17.19%	267.82%	210.71%
Qbe Insurance Group Ltd		15.68	1.00	1.55%	4.67%	4.95%	16.75%	8.64%	16.48%	18.33%	33.06%	-33.77%
Rio Tinto Limited		117.40	0.73	0.66%	4.00%	7.33%	0.85%	3.20%	24.65%	16.28%	-12.05%	13.38%
ResMed Inc		32.31	0.38	0.40%	0.06%	-4.83%	4.36%	4.62%	-8.48%	-13.47%	31.40%	24.34%
Santos Limited		7.74 9.75	0.79	2.25%	6.76%	4.59%	8.40% -7.14%	-3.36% -13.62%	0.71% 3.96%	13.15% 5.00%	0.64%	-23.35% -21.20%
Steamship Trading Company Suncorp Metway Limited		13.75	1.00	0.00% 1.63%	0.00% 6.01%	7.50% 6.42%	14.20%	0.58%	20.04%	8.76%	1.52% 13.66%	-21.20%
Transurban Group		14.64	0.81	0.07%	2.02%	0.42%	12.79%	9.48%	5.19%	-6.08%	1.17%	-8.38%
Telstra Corporation Limited.		4.42	1.00	0.91%	1.84%	1.61%	10.78%	5.76%	3.64%	-4.55%	40.27%	-15.82%
Treasury Wine Estates Limited		11.53	0.07	0.52%	1.32%	-10.97%	-15.28%	-3.97%	8.27%	9.94%	31.70%	-42.12%
Westpac Banking Corporation		21.43	0.40	1.32%	5.57%	0.80%	-8.22%	-7.24%	13.13%	9.37%	10.22%	-20.06%
Worley Limited		16.09	0.88	1.45%	-0.68%	-1.89%	7.27%	-3.93%	17.83%	41.11%	-7.48%	-24.95%
Woolworths Limited		39.93	1.00	0.99%	4.67%	5.25%	18.98%	12.93%	-1.15%	-11.71%	-3.31%	8.71%
International												
iShare MSCI All Asia ex Japan	USD \$	67.34	0.68	-2.28%	-1.36%	2.61%	3.90%	4.72%	10.54%	-21.64%	-7.74%	22.19%
Blackrock Int Equity Fund*	AUD \$	21.36	0.96	0.08%	0.87%	0.90%	13.16%	7.25%	4.41%	-15.90%	24.76%	-0.61%
Blackrock Australian Equity Fund*	AUD \$	1.79	0.83	0.59%	2.39%	0.46%	3.44%	0.96%	7.01%	-11.03%	11.82%	-2.28%
Vanguard International Share*	AUD \$	2.91	0.95	0.00%	-0.08%	0.79%	12.19%	8.60%	3.54%	-16.11%	23.54%	-0.10%
Vanguard FTSE World exUS	USD \$	54.43	0.87	-2.56%	-1.52%	1.23%	8.56%	6.64%	13.03%	-18.18%	5.00%	8.58%
Vanguard FTSE Europe	USD \$	61.30	0.87	-3.13%	-1.54%	-1.08%	10.57%	9.94%	20.13%	-18.76%	13.28%	2.80%
iShares Core MSCI Europe	USD \$	52.26	0.84	-1.45%	0.15%	-1.79%	10.02%	10.27%	20.13%	-18.33%	13.42%	2.83%
iShares Asia 50	USD \$	60.87	0.71	-2.95%	-2.12%	4.27%	7.28%	9.08%	13.66%	-25.89%	-12.17%	32.08%
iShares MSCI Japan	USD \$	62.23	0.90	-1.38%	-2.02%	3.12%	14.31%	7.81%	11.44%	-18.70%	-0.89%	14.04%
Acadian Global Managed Volatitlity Equity Fund		1.65	0.78	-0.01%	0.01%	-1.03%	6.66%	4.24%	3.30%	-9.88%	10.44%	-11.46%
Lazard Global Managed Volatility Fund - Australia*		1.05	0.32	0.00%	-0.86%	-2.68%	2.01%	1.89%	5.15%	-13.72%	19.66%	-22.67%
Robeco Emerging Conservative Equity Fund - Australia		1.43	0.76	-0.39%	-1.32%	-1.56%	8.66%	6.12%	3.18%	-10.12%	13.49%	-15.41%