

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

20-Jul-23

		Closing prices 52		Movement for the period							
Interest Rates		19-Jul-23 wl	k Day Change to t	Week	Month	YTD	Q2 2023	Q1 2023	2022	2021 For interest rates, ra	2020
Central Bank Bills				ng prices of prior p	eriod					each respective yea	
7 days	C-bill auctions on Thursday;	2.23%	0.0	0.00%	0.02%	2.23%	2.23%	0.00%	0.00%	0.00%	0.00%
14 days	reported on Friday	2.25%		0.00%	0.00%	2.25%	2.25%	0.00%	0.00%		0.00%
28 days		2.38%		0.00%	0.00%	0.42%	0.24%	0.18%	1.96%	1.29%	1.33%
63 days		2.66%		0.00%	0.01%	0.18%	0.20%		2.48%		2.07%
91 days		2.81% 0.0	0.0	0% 0.01%	0.01%	0.09%	0.29%	-0.20%	2.72%	1.95%	2.04%
Treasury Bills		2.000/ 0.5		0.000/	0.000/	0.600/	0.400/	0.700/	2.500/	4.200/	4 440/
182 days	Tbill auctions are regular Wednesdays	2.00% 0.5 2.39% 0.0			-0.09%	-0.69%	0.10%	-0.70% -0.81%	2.69%	4.29% 5.95%	4.41% 6.04%
273 days 364 days	reported Thursdays	2.39% 0.0 2.97%	0.0 -0.0		0.00% -0.02%	-0.56% -1.30%	0.25% 0.04%		2.95% 4.27%	7.04%	7.20%
Government Inscribed Stock		2.57/0	-0.0	2/0 -0.02/0	-0.02/0	-1.50%	0.04%	-1.32/0	4.27/0	7.04/0	7.20%
GIS 2Y 2023-25	GIS auctions usually monthly	4.25%	0.0	0.00%	0.00%	0.05%	0.05%	0.00%	4.20%	8.50%	8.04%
GIS 3Y 2023-26	reported Thursday/Friday	4.42%		0% 0.00%	0.00%	-4.58%	-4.58%	0.00%	9.00%		
GIS 4Y 2023-27	. ,	4.73%	0.0	0.00%	0.00%	-0.43%	-0.43%	0.00%	5.16%	9.84%	9.84%
GIS 5Y 2022-27		5.24%	0.0	0.00%	0.00%	0.00%	0.00%	0.00%	5.24%	9.70%	9.86%
GIS 6Y 2023-29		5.27%	0.0	0.00%	0.00%	5.27%	5.27%	0.00%	0.00%	0.00%	0.00%
GIS 7Y 2023-30		5.49%	0.0	0.00%	0.00%	-0.07%	-0.07%	0.00%	5.56%	9.80%	10.02%
GIS 8Y 2023-31		5.64%		0.00%	0.00%	0.20%	0.20%	0.00%	5.44%		0.00%
GIS 9Y 2023-32		5.86%		0.00%	0.00%	0.42%	0.42%		5.44%		11.82%
GIS 10Y 2023-33		5.91%		0.00%	0.00%	0.47%	0.47%		5.44%		12.53%
Kina Facility Rate		3.50% 1.0	0.0	0.00%	0.00%	0.25%	0.00%	0.25%	3.25%	3.00%	3.00%
Ten year Government Bond	yıelas	2 750/		40/ 04/	0.000	6 10-1	0.07		2.07-1		
United States		3.75% 0.7 4.22% 0.8	000000000000000000000000000000000000000		0.03%	-0.13%	0.37%	-0.41%	3.87%		0.91% 0.20%
United Kingdom					-0.19% -0.13%	0.54%	0.90% 0.73%		3.67%		0.20%
Australia New Zealand		3.87% 0.6 4.50% 0.7		1% -0.26% 1% -0.17%	-0.12% 0.03%	-0.18% 0.03%	0.73%		4.05% 4.47%		0.97%
France		4.50% 0.7 2.96% 0.8		6% -0.13%	0.03%	-0.15%	0.43%		4.47% 3.12%		-0.34%
Japan		0.47% 0.8			0.00%	0.04%	0.14%	-0.32%	0.42%		0.02%
Australia	RBA Cash Rate	4.10%		0% 0.00%	0.00%	1.00%	0.50%	0.50%	3.10%		0.02%
PNG CPI Index	Latest 12 mth % change	3.40%	0.0	0.0070	0.0070		-2.90%		5.70%		3.10%
Currencies	. .		Percentage	changes							
PGK/USD		0.2800 0.0		0.00%	-0.36%	-1.41%	-1.41%	0.00%	-0.35%	0.00%	-2.90%
PGK/AUD		0.4123 0.2	6 0.4	1% -1.15%	-0.60%	-1.60%	-0.09%	1.03%	6.67%	6.19%	-11.68%
PGK/GBP		0.2160 0.0	4 0.9	3% -0.05%	-1.91%	-8.36%	-3.10%	-2.67%	11.60%	1.00%	-6.57%
PGK/NZD		0.4481 0.0	3 1.1	7% -0.44%	-1.58%	-0.18%	1.84%	0.74%	7.55%	5.78%	-9.52%
PGK/JPY		39.040 0.4	3 0.7	2% -0.05%	-2.08%	3.69%	7.31%	0.27%	14.75%	11.64%	-7.87%
USD/AUD		0.6792 0.6	1 -0.4	1% 1.16%	0.25%	0.21%	-1.33%	-1.00%	-6.60%	-5.83%	9.94%
USD/JPY		139.420 0.5		2% -0.05%	-1.75%	5.19%	8.85%	0.27%	15.13%		-5.12%
USD/EUR		1.1223 0.9			2.88%	5.38%	-0.32%	2.28%	-5.83%		9.68%
USD/GBP		1.2965 0.9	4 -0.9	4% 0.04%	1.59%	7.60%	1.77%	2.76%	-10.71%	-0.98%	3.90%
Equity Indices											
Papua New Guinea KSi Index		6,287.36 0.9	Percentage		0.02%	0.15%	0.010/	0.140/	7 100/	-3.09%	-3.42%
KSi Home Index		6,287.36 0.9 15,552.26 0.4		0% 0.02% 0% 0.00%	0.02%	2.85%	0.01% -2.88%		7.10% 5.07%		1.50%
Australia		13,332.20	2 0.0	0.00%	0.00%	2.03/0	-2.00/0	3.50%	3.07/0	0.11/0	1.50%
All Ordinaries		7,538.23 0.7	9 0.5	5% 2.68%	0.44%	4.38%	0.38%	2.10%	-7.17%	13.55%	0.71%
S&P/ASX 100		6,144.43 0.7		2% 2.63%	0.01%	4.04%	0.50%		-3.95%		-2.06%
S&P/ASX 20		4,070.60 0.6			-0.19%	2.17%	-0.85%	1.71%	-1.83%		-1.49%
S&P/ASX 50		7,137.80 0.7		5% 2.63%	-0.19%	3.75%	-0.05%		-3.01%		-4.86%
S&P/ASX 50 Accumulatio	n	91,010.70 0.9	2 0.5	5% 2.63%	-0.03%	6.11%	0.66%	4.05%	1.89%	17.00%	-1.94%
S&P/ASX Midcap 50		9,411.70 0.8	7 0.3	5% 2.63%	1.30%	5.91%	4.23%	-1.15%	-9.00%	18.46%	14.48%
S&P/ASX Small Ordinaries	s	2,899.20 0.6	2 0.8	5% 2.80%	1.79%	3.61%	-1.02%	0.90%	-20.72%	14.24%	6.62%
S&P/ASX 200		7,323.72 0.7		5% 2.64%		4.05%	0.36%		-5.45%		-1.45%
S&P/ASX 200 Accumulati	on	90,527.59 0.9		5% 2.64%	0.28%	6.27%	1.01%	3.46%	-1.08%		1.40%
S&P/ASX 300		7,282.53 0.7	900000000000000000000000000000000000000	5% 2.65%	0.20%	4.00%	0.34%		-6.05%		-1.10%
S&P/ASX 200 Energy		11,267.70 0.6	700000000000000000000000000000000000000	0% 2.40%	1.03%	2.09%	3.56%		39.71%		-29.93%
S&P/ASX 200 Materials		18,200.90 0.7	0.5		-1.28%	3.76%	-2.57%	5.51%	4.79%		13.37%
S&P/ASX 200 Industrials	Disarationan	6,812.50 0.8		9% 1.46%	-0.67%	9.27%	3.05%		-6.18%		-14.10%
S&P/ASX 200 Consumer I		2,990.90 0.7 13,046.50 0.4		3% 3.15%	1.54%	9.54%	-1.87%		-22.65%		8.63%
S&P/ASX 200 Consumer S	stapies			4% -0.08%	-3.00%	4.02%	-0.13%		-7.39%		3.57%
S&P/ASX 200 Healthcare S&P/ASX 200 Financials		40,151.50 0.1 6,468.20 0.6	200000000000000000000000000000000000000	2% 1.33% 9% 4.63%	-4.66% 3.08%	-2.98% 1.73%	-3.18% 1.46%		-8.41% -2.72%		2.97% -9.00%
S&P/ASX 200 Information	n Technology	1,907.50		9% 5.96%	3.44%	35.72%	21.03%	7.55%	-34.25%		-9.00% 56.35%
S&P/ASX 200 Telecommu	=-	1,545.70 0.8			-1.42%	9.54%	1.40%		-13.43%		0.91%
S&P/ASX 200 Telecommo		9,048.60			1.60%	8.86%	4.35%		24.19%		-21.52%
S&P/ASX 200 A-REIT		1,394.10 0.6				4.55%	1.76%		-24.00%		-7.99%
S&P/ASX 200 Financial-x-	A-REIT	7,214.20 0.6		9% 4.63%	3.08%	1.73%	1.46%		-2.72%		-8.99%
North American			- aaaaaaaaaa						_		
DJIA		35,061.21 1.0	0.3	1% 2.08%	3.27%	5.77%	3.41%	0.38%	-8.78%	18.73%	7.25%
S&P 500		4,565.72	0.2	4% 2.09%	4.58%	18.91%	8.30%	7.03%	-19.44%	26.89%	16.26%
NASDAQ		14,358.02 1.0	0.0	3% 3.15%	6.34%	37.18%	12.81%	16.77%	-33.10%	21.39%	43.64%
Toronto S&P/TSX		20,491.17 0.8	9 0.5	6% 2.09%	3.98%	5.71%	0.28%	3.69%	-8.66%	21.74%	2.17%
Europe			· · · · · · · · · · · · · · · · · · ·								
FTSE		7,588.20 0.6			0.38%	1.83%	-1.31%		0.91%		-14.34%
DAX		16,108.93 0.9			0.54%	15.70%	3.32%		-12.35%		3.55%
CAC 40		7,326.94 0.8	7 0.1	1% -0.08%	0.91%	13.18%	1.06%	13.11%	-9.50%	28.85%	-7.14%
Asia											
Nikkei		32,896.03 0.8			-2.02%	26.06%	18.36%		-9.37%		16.01%
Hang Seng		18,952.31 ^{0.5} 3.198.84 ^{0.6}			-1.38%	-4.19%	-7.27% 2.16%		-15.46%		-3.40%
Shanghai		3,198.84 ^{0.6} 67,097.44 1.0	-	3% 0.08% 5% 2.61%	0.03%	3.55%	-2.16% 9.71%		-15.13%		13.87%
Sensex		07,097.44	0.4	5% 2.61%	5.63%	10.28%	9./1%	-3.04%	4.44%	21.99%	15.75%



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Shading Key:

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

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

20-Jul-23

			52	Movement fo	r the period							
		19-Jul-23	wk	Day	Week	Month	YTD	Q2 2023	Q1 2023	2022	2021	2020
Indices												
MSCI World USD Index		3,047.99	1.00	0.18%	2.04%	4.11%	17.11%	6.28%	7.25%	-19.46%	20.14%	14.06%
MSCI World Net TR USD Index		9,446.55	1.00	0.18% 0.00%	2.05%	4.18%	18.29%	6.83%	7.73%	-18.14% -12.52%	21.82%	15.90%
MSCI ACWI-ex-Australia TR AUD Index MSCI ACWI Net TR USD Index		15,619.24 372.16	1.00	0.00%	1.34% 1.98%	3.23% 3.96%	17.56% 17.18%	7.63% 6.18%	9.20% 7.31%	-12.52%	29.58% 18.54%	5.73% 16.25%
MSCI ACWI Net TR USD Index MSCI ACWI Minimum Volatility USD		2.185.47	0.91	0.25%	1.00%	0.92%	3.23%	1.57%	1.01%	-12.04%	11.95%	0.56%
MSCI EM Asia Net TR USD Index		608.83	0.86	-0.27%	1.52%	2.07%	7.44%	-0.77%	4.81%	-21.11%	-5.08%	28.38%
MSCI EM Net TR USD Index		527.15	0.93	-0.24%	1.44%	2.10%	8.45%	0.90%	3.96%	-20.09%	-2.54%	18.31%
VIX Volatility S&P500		13.76	0.04	3.46%	1.62%	4.24%	-36.50%	-27.33%	-13.71%	25.84%	-24.31%	65.09%
Commodities		75.25	0.27	0.530/	0.530/	2.000/	C 430/	C CEN/	F 720/	C 440/	FF 000/	20 5 40/
Light Crude WTI Futures US\$/bbl Brent Crude US\$/bbl		75.35 79.46	0.27	-0.53% -0.21%	-0.53% -0.81%	3.89% 3.03%	-6.12% -7.51%	-6.65% -6.11%	-5.72% -7.15%	6.11% 9.89%	55.89% 50.93%	-20.54% -21.52%
Gold US\$/oz		2,019.60	0.92	0.00%	2.95%	3.84%	10.59%	-2.86%	8.76%	-0.31%	-3.34%	24.42%
Silver US\$/oz		25.39	0.90	0.52%	4.43%	10.29%	5.60%	-4.70%	0.48%	2.67%	-11.35%	47.38%
Copper US\$/lb		3.81	0.54	-0.40%	-1.01%	-2.47%	0.09%	-8.18%	7.45%	-14.77%	27.05%	25.81%
Iron Ore US\$/mt		112.23	0.75	0.00%	4.77%	4.08%	3.31%	-10.21%	11.66%	-3.57%	-27.05%	81.97%
Malaysian Palm Oil* RM/tn		3,851	0.55	0.00%	0.10%	6.06%	-7.67%	-7.57%	-2.71%	-19.15%	32.59%	27.95%
LNG *Jap/Korea US\$/mmBtu		10.75	0.03	-2.50%	-10.27%	-13.87%	-63.59%	-9.43%	-54.21%	-3.21%	113.25%	169.81%
ICCO Cocoa US\$/mt ICO Coffee US cents/lb		3,433 152	1.00 0.09	0.76% -1.80%	4.06% -3.97%	8.50% -11.37%	32.04% -8.88%	13.13% -5.57%	12.81% 1.91%	3.17% -26.01%	-3.19% 76.30%	2.48% -1.12%
Equities US cents/ID		152	0.09	-1.80% Percentage chan		-11.5/70	-0.00%	-5.57%	1.91%	-20.01%	70.30%	-1.12%
Domestic PGK	Arbitrage	PNGX		r creentage chan	gc3							
Bank South Pacific	11.88	12.85	0.75	0.00%	0.39%	0.39%	3.55%	0.39%	3.14%	1.31%	2.08%	1.87%
Credit Corporation		2.00	1.00	0.00%	0.00%	0.00%	8.11%	0.00%	8.11%	10.12%	-1.18%	6.25%
City Pharmacy		0.80	0.00	0.00%	0.00%	0.00%	-11.11%	-15.79%	5.56%	-5.26%	90.00%	-38.27%
Kina Asset Management Limited		0.85		0.00%	0.00%	0.00%	-10.53%	6.25%	-15.79%	-4.04%	10.00%	-5.26%
Kina Securities Limited	1.95	2.40	0.25	0.00%	0.00%	0.00%	-12.73%	-4.00%	-9.09%	-6.78%	-1.67%	-10.98%
Steamship Trading Company Santos Limited	30.39 18.55	35.46 19.11	1.00	0.00% 0.00%	0.00% 0.00%	0.00% 0.00%	0.00%	0.00% 0.05%	0.00% 0.00%	0.00%	0.00%	0.00%
Australia	18.55	19.11	1.00	0.00%	0.00%	0.00%		0.05%	0.00%			
A2 Milk Company Limited		5.13	0.30	0.59%	1.79%	1.58%	-25.44%	-15.83%	-15.55%	26.01%	-52.31%	-19.93%
ANZ Banking Group Limited		25.46	0.86	2.04%	6.00%	7.52%	7.02%	3.40%	-3.61%	-13.52%	21.19%	-7.84%
BSP Financial Group		4.90	0.44	-0.41%	0.00%	1.03%	0.00%	-0.41%	-0.41%	14.75%	-17.88%	
BHP Billiton Limited		44.67	0.62	-0.33%	1.36%	-3.35%	-2.10%	-4.74%	3.51%	9.95%	-2.19%	9.02%
Boral Limited		4.34	0.98	0.23%	4.08%	6.37%	50.17%	14.49%	21.80%	-52.62%	23.23%	10.49%
Bouganville Copper Limited		0.37	0.79	0.00%	-2.63%	-5.13%	5.71%	21.21%	-5.71%	14.75%	5.17%	-10.77%
Bank of Queensland Brambles Limited		5.95 13.96	0.26	1.54% -0.29%	5.68% 0.50%	5.68% -0.71%	-13.77% 15.66%	-15.41% 7.30%	-5.94% 11.27%	-14.71% 13.55%	4.52% 0.28%	6.76% -9.56%
Commonwealth Bank of Australia		104.65	0.68	2.03%	5.55%	2.92%	2.00%	1.98%	-4.17%	1.58%	23.01%	2.77%
CSL		265.52	0.12	0.36%	1.01%	-6.38%	-7.73%	-3.79%	0.19%	-1.02%	2.66%	2.69%
Fortescue Mining		22.29	0.88	-1.85%	0.45%	1.23%	8.68%	-1.38%	9.65%	6.77%	-18.01%	119.18%
Horizon Oil Ltd		0.15	0.36	0.00%	3.57%	3.57%	11.54%	-17.65%	30.77%	41.30%	48.39%	-48.33%
Kina Securities Ltd		0.81	0.41	0.63%	7.33%	8.05%	3.87%	-0.67%	-3.87%	-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		183.90	0.74	1.24%	4.29%	1.90%	10.15%	1.12%	5.21%	-18.71%	48.32%	0.46%
Mirvac Group National Australia Bank		2.35 27.98	0.84	1.29% 1.12%	4.91% 5.90%	0.86% 5.47%	10.33% -6.92%	8.65% -4.87%	-2.35% -7.78%	-26.80% 4.23%	10.23% 27.61%	-16.98% -8.24%
Newcrest Mining Limited		27.75	0.84	0.47%	3.16%	5.11%	34.45%	-1.60%	30.09%	-15.69%	-5.04%	-14.78%
Origin Energy Ltd		8.64	1.00	0.70%	2.01%	2.37%	11.92%	1.45%	7.38%	47.33%	10.08%	-43.67%
Pilbara Minerals Ltd		5.13	0.87	-0.97%	4.27%	1.58%	36.80%	24.11%	5.07%	17.19%	267.82%	210.71%
Qbe Insurance Group Ltd		15.24	0.86	0.79%	-1.23%	-3.54%	13.48%	7.40%	8.64%	18.33%	33.06%	-33.77%
Rio Tinto Limited		116.01	0.69	-0.74%	1.99%	0.19%	-0.34%	-4.54%	3.20%	16.28%	-12.05%	13.38%
ResMed Inc		32.39	0.40	-0.43%	-0.49%	0.93%	4.62%	1.30%	4.62%	-13.47%	31.40%	24.34%
Santos Limited		7.65	0.72 1.00	1.59%	1.06%	-0.26%	7.14%	8.99%	-3.36%	13.15%	0.64%	-23.35%
Steamship Trading Company Suncorp Metway Limited		12.53 13.83	1.00	0.00% 0.29%	7.09% 3.21%	28.51% 0.51%	19.33% 14.87%	26.79% 11.40%	-13.62% 0.58%	5.00% 8.76%	1.52% 13.66%	-21.20% -24.85%
Transurban Group		13.92	0.56	0.22%	-0.29%	-3.87%	7.24%	0.28%	9.48%	-6.08%	1.17%	-8.38%
Telstra Corporation Limited.		4.21	0.70	-0.47%	-0.71%	-4.75%	5.51%	1.90%	5.76%	-4.55%	40.27%	-15.82%
Treasury Wine Estates Limited		11.00	0.10	0.92%	1.01%	-5.42%	-19.18%	-14.08%	-3.97%	9.94%	31.70%	-42.12%
Westpac Banking Corporation		22.06	0.45	2.13%	4.01%	3.96%	-5.52%	-1.48%	-7.24%	9.37%	10.22%	-20.06%
Worley Limited		16.98	1.00	0.77%	4.88%	5.20%	13.20%	9.58%	-3.93%	41.11%	-7.48%	-24.95%
Woolworths Limited		38.50	0.78	-0.44%	-0.16%	-4.42%	14.72%	4.83%	12.93%	-11.71%	-3.31%	8.71%
International	USD \$	CO 11	0.72	0.100/	-U 330/	1 600/	5 000/	-2 00%	A 730/	-21 649/	_7 7/10/	22 100/
iShare MSCI All Asia ex Japan Blackrock Int Equity Fund*	AUD \$	68.11 21.08	0.72	-0.19% 0.56%	-0.32% 0.41%	1.69% -1.99%	5.09% 11.65%	-2.09% 8.30%	4.72% 7.25%	-21.64% -15.90%	-7.74% 24.76%	22.19% -0.61%
Blackrock Australian Equity Fund*	AUD \$	1.76	0.70	-0.19%	2.46%	-2.43%	1.78%	1.21%	0.96%	-13.90%	11.82%	-2.28%
Vanguard International Share*	AUD \$	2.98	0.95	1.21%	2.57%	2.29%	15.06%	6.89%	8.60%	-16.11%	23.54%	-0.10%
Vanguard FTSE World exUS	USD \$	55.84	0.98	0.00%	1.18%	2.50%	11.37%	1.76%	6.64%	-18.18%	5.00%	8.58%
Vanguard FTSE Europe	USD \$	63.44	0.99	-0.02%	1.52%	3.69%	14.43%	1.23%	9.94%	-18.76%	13.28%	2.80%
iShares Core MSCI Europe	USD \$	54.05	0.95	0.06%	1.52%	3.56%	13.79%	0.48%	10.27%	-18.33%	13.42%	2.83%
iShares Asia 50	USD \$	61.05	0.71	-0.03%	-0.94%	1.13%	7.60%	-3.72%	9.08%	-25.89%	-12.17%	32.08%
iShares MSCI Japan	USD \$	63.32	0.97	0.02%	1.72%	0.56%	16.31%	5.47%	7.81%	-18.70%	-0.89%	14.04%
Acadian Global Managed Volatitlity Equity Fund Lazard Global Managed Volatility Fund - Australia*		1.55 0.99	0.33	0.28% 0.00%	-0.39%	-6.42% -5.12%	0.38% -3.21%	4.62% -5.01%	4.24% 1.89%	-9.88% -13.72%	10.44% 19.66%	-11.46% -22.67%
Robeco Emerging Conservative Equity Fund - Australia		1.38	0.35	0.00%	0.00% 0.12%	-5.12% -3.87%	-3.21% 4.45%	-5.01% 4.46%	6.12%	-13.72% -10.12%	13.49%	-22.67% -15.41%
The same same same same rate		2.50		0.12/0	-122/0		570		3.12/0			