

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

06-Jun-22 Reporting closing prices for prior day

Daily Market Report

KFM Daily Market Repo												
		Closing prices 03-Jun-22		Movement for Day	the period Week	Month	YTD	Q1 2022	Q4 2021	2021	2020	2019
Interest Rates		05-Jun-22	WK	Change to today's		WOHILI	עוו –	Q1 2022	Q4 ZUZ1		tes, rate at end	
Central Bank Bills			from closing prices of prior period					each respective year reported.				
28 days	C-bill auctions on Wednesday;	1.02%		-0.07%	-0.07%	-0.03%	-0.27%	-0.21%	-0.02%	1.29%	1.33%	1.39%
60 days	reported Thursday/Friday	1.71%		0.00%	0.00%	-0.09%	-0.28%	-0.17%	-0.01%	1.99%	2.07%	2.30%
90 days		1.64% 4.55%		-0.16% 0.00%	-0.16% 0.00%	-0.18% 0.00%	-0.31% 0.00%	-0.11% 0.00%	-0.03% 0.00%	1.95% 4.55%	2.04% 4.55%	2.50% 4.55%
182 days Treasury Bills		4.55%		0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	4.55%	4.55%	4.55%
28 days		1.26%		0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	1.26%	1.26%	1.26%
63 days		2.36%	0.00	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	2.36%	2.36%	2.36%
91 days		2.32%		0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	2.32%	2.32%	2.35%
182 days	Tbill auctions are irregular Wednesdays	1.68%		0.00%	-0.15%	-0.49%	-2.61%	-2.02%	-0.06%	4.29%	4.41%	4.68%
273 days 364 days	reported Thursday/Friday	2.90% 2.98%		0.00% 0.00%	-0.60% - 0.39%	-0.60% - 1.38%	-3.05% - 4.06%	-2.05% -1.99%	-0.09% -0.16%	5.95% 7.04%	6.04% 7.20%	6.04% 7.08%
Government Inscribed Stock	reported mursuay/muay	2.3670		0.00%	-0.3578	-1.50%	-4.00%	-1.5576	-0.1070	7.0470	7.2070	7.0070
GIS 2Y 2022-24	GIS auctions usually monthly	5.31%		0.00%	-1.19%	-1.19%	-3.19%			8.50%	8.04%	7.90%
GIS 3Y 2020-23	reported Thursday/Friday	9.00%		0.00%	0.00%	0.00%	0.00%			9.00%		8.30%
GIS 4Y 2022-26		5.34%		0.00%	-1.37%	-1.37%	-4.50%			-	9.84%	-
GIS 5Y 2022-27 GIS 7Y 2022-29		6.49%		0.00%	-1.01%	-1.01%	-3.21%			9.70%	-	-
GIS 9Y 2022-29		0.00% 7.80%		0.00%	0.00%	0.00%	-2.10%			9.90%	11.82%	10.55%
GIS 10Y 2022-32		7.90%		0.00%	0.00%	0.00%	-2.00%			9.90%	-	-
Kina Facility Rate		3.00%		0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	3.00%	3.00%	5.50%
Ten year Government Bond y	vields											
United States		2.93%		0.03%	0.20%	-0.19%	1.42%	0.83%	0.02%	1.51%	0.91%	1.92%
United Kingdom Australia		2.16% 3.48%		0.00% -0.02%	0.24% 0.23%	0.16% 0.01%	1.18% 1.81%	0.64% 1.17%	-0.05% 0.18%	0.97% 1.67%	0.20% 0.97%	0.82% 1.37%
New Zealand		3.68%		0.02%	0.23%	-0.12%	1.29%	0.83%	0.18%	2.39%	0.97%	1.65%
France		1.80%		0.04%	0.32%	0.14%	1.60%	0.78%	0.04%	0.20%	-0.34%	0.12%
Japan		0.23%	0.92	-0.01%	0.00%	-0.01%	0.16%	0.15%	0.00%	0.07%	0.02%	-0.01%
Australia	RBA Cash Rate	0.35%		0.00%	0.00%	0.00%	0.25%	0.00%	0.00%	0.10%	0.10%	0.75%
PNG CPI Index	Latest 12 mth % change	5.70%		Doroontogo chon					5.70%	4.60%	3.10%	4.00%
Currencies PGK/USD		0.2840	0.00	Percentage chan 0.0%	ges 0.0%	0.0%	-0.4%	-0.35%	0.00%	0.0%	Annual change -2.9%	-1.2%
PGK/AUD		0.3917	0.54	-1.2%	-1.6%	-2.1%	-0.3%	-3.36%	-0.73%	6.2%	-11.7%	-0.5%
PGK/GBP		0.2259	0.78	-0.7%	0.5%	-1.7%	7.0%	2.41%	-0.42%	1.0%	-6.6%	-4.4%
PGK/NZD		0.4333	0.63	-1.2%	-0.7%	-2.1%	3.8%	-2.13%	0.65%	5.8%	-9.5%	-1.4%
PGK/JPY		36.890	0.95	-0.1%	2.4%	-0.6%	12.4%	5.43%	2.88%	11.6%	-7.9%	-2.7%
AUD/USD USD/JPY		0.7252 129.880	0.42	1.2% -0.1%	1.7% 2.4%	2.2% -0.6%	-0.1% 12.8%	3.10% 5.79%	0.74% 2.88%	-5.8% 11.6%	9.9% -5.1%	-0.7% -1.5%
EUR/USD		1.0757	0.20	0.9%	0.1%	2.2%	-4.9%	-1.24%	-2.47%	-8.0%	9.7%	-1.5%
GBP/USD		1.2572	0.19	0.6%	-0.5%	1.8%	-6.8%	-2.69%	0.42%	-1.0%	3.9%	3.4%
Equity Indices												
Papua New Guinea				Percentage chang								
KSi Index		6,261.69	1.00	0.0%	0.0%	1.3%	6.8%	5.28%	0.26%	-3.1%	-3.4%	21.1%
KSi Home Index Australia		15,356.56	1.00	0.0%	0.0%	5.8%	6.7%	-3.06%	-2.07%	8.1%	1.5%	15.0%
All Ordinaries		7,472.44	0.44	1.0%	0.8%	0.1%	-3.9%	0.13%	1.96%	13.6%	0.7%	19.1%
S&P/ASX 100		6,055.96	0.59	0.8%	0.8%	0.8%	-1.5%	1.41%	1.66%	13.3%	-2.1%	18.9%
S&P/ASX 20		4,101.20	0.61	0.7%	1.5%	1.7%	1.1%	3.21%	0.67%	12.1%	-1.5%	15.3%
S&P/ASX 50		7,085.80	0.63	0.7%	0.9%	0.9%	-0.1%	2.31%	0.99%	12.4%	-4.9%	19.1%
S&P/ASX 50 Accumulation S&P/ASX Midcap 50	1	85,906.60 8,853.20	0.72	0.7% 1.8%	0.9% 0.0%	1.4% -0.2%	2.1% -9.3%	4.00% -3.46%	1.60% 5.45%	17.0% 18.5%	-1.9% 14.5%	24.4% 17.7%
S&P/ASX Small Ordinaries		3,024.90	0.13	1.4%	0.3%	-3.2%	-14.3%	-5.06%	1.63%	14.2%	6.6%	17.7%
S&P/ASX 200		7,238.75	0.51	0.9%	0.8%	0.5%	-2.8%	0.74%	1.53%	13.0%	-1.5%	18.4%
S&P/ASX 200 Accumulatio	on	85,350.74	0.62	0.9%	0.8%	0.9%	-0.9%	2.24%	2.09%	17.2%	1.4%	23.4%
S&P/ASX 300		7,222.00	0.49	0.9%	0.7%	0.3%	-3.1%	0.60%	1.66%	13.4%	-1.1%	18.8%
S&P/ASX 200 Energy		10,497.40	1.00	1.0%	4.0%	3.8%	32.9%	25.09%	-8.82%	-2.0%	-29.9%	18.2%
S&P/ASX 200 Materials S&P/ASX 200 Industrials		18,267.80 6,639.10	0.78	2.6% 0.9%	3.8% 1.5%	5.3% 1.8%	9.1% -0.1%	11.87% -3.84%	12.44% 1.14%	6.8% 11.2%	13.4% -14.1%	22.1% 22.6%
S&P/ASX 200 Industrials S&P/ASX 200 Consumer D	iscretionary	2,875.20	0.05	-0.1%	-0.6%	-2.1%	-18.5%	-10.59%	0.00%	21.3%	8.6%	27.2%
S&P/ASX 200 Consumer St		12,847.20	0.35	0.2%	1.2%	-5.7%	-5.1%	-1.42%	-0.49%	7.1%	3.6%	18.0%
S&P/ASX 200 Healthcare		40,202.40	0.23	0.1%	-0.5%	-0.1%	-11.0%	-10.65%	-0.08%	8.0%	3.0%	41.2%
S&P/ASX 200 Financials		6,550.10	0.54	0.1%	-1.3%	-1.0%	0.2%	3.67%	-3.35%	20.2%	-9.0%	7.4%
S&P/ASX 200 Information	= -	1,476.60	0.12	2.3%	0.7%	-4.6%	-30.9%	-14.04%	-6.14%	-2.8%	56.3%	31.8%
S&P/ASX 200 Telecommur S&P/ASX 200 Utilities	nication Services	1,418.50 7,900.50	0.81	0.0% 0.2%	-0.1% -4.7%	-1.6% -3.9%	-13.0% 18.0%	-6.92% 12.72%	4.86% 10.02%	28.5% 4.6%	0.9% -21.5%	22.3% 10.1%
S&P/ASX 200 A-REIT		1,468.70	0.15	0.4%	0.1%	-1.8%	-16.3%	-7.71%	8.93%	21.6%	-8.0%	14.0%
S&P/ASX 200 Financial-x-A	A-REIT	7,305.60	0.54	0.1%	-1.3%	-1.0%	0.2%	3.67%	-3.35%	20.2%	-9.0%	7.4%
North American												
DJIA		32,899.70	0.30	-1.0%	-0.9%	0.0%	-9.5%	-4.57%	7.37%	18.7%	7.2%	22.3%
S&P 500 NASDAQ		4,108.54	0.23	-1.6%	-1.2%	-0.4%	-13.8%	-4.95% -9.10%	10.65%	26.9%	16.3%	28.9%
Toronto S&P/TSX		12,012.73 20,790.73	0.16	-2.5% -1.1%	-1.0% 0.2%	-1.1% 0.8%	-23.2% -2.0%	-9.10% 3.14%	8.28% 5.74%	21.4% 21.7%	43.6% 2.2%	35.2% 19.1%
Europe		20,. 5075			5.270	0.070	2.070	3.17/0	3.7470		2.2/0	13.1/0
FTSE		7,532.95	0.83	0.0%	-0.7%	2.0%	2.0%	1.78%	4.21%	14.3%	-14.3%	12.1%
DAX		14,460.09	0.47	-0.2%	0.0%	5.7%	-9.0%	-9.25%	4.09%	15.8%	3.5%	25.5%
CAC 40		6,485.30	0.37	-0.2%	-0.5%	3.6%	-9.3%	-6.89%	9.71%	28.9%	-7.1%	26.4%
Asia Nikkei		27,761.57	0.51	1.3%	3.7%	2.8%	-3.6%	-3.37%	-2.24%	4.9%	16.0%	18.2%
Hang Seng		21,082.13	0.25	0.0%	1.9%	5.4%	-9.9%	-5.99%	-4.79%	-14.1%	-3.4%	9.1%
Shanghai		3,195.46	0.37	0.0%	2.1%	6.5%	-12.2%	-10.65%	2.01%	4.8%	13.9%	22.3%
Sensex		55,769.23	0.39	-0.1%	1.6%	1.7%	-4.3%	0.54%	-1.48%	22.0%	15.8%	14.4%



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

2 standard deviation move up (5%)

These estimates are based % % 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

06-Jun-22 Reporting closing prices for prior day

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			50		41							
	03-Jı		52 wk	Movement for to Day	the period Week	Month	YTD	Q1 2022	Q4 2021	2021	2020	2019
ndices												
MSCI World USD Index	2,77	9.07	0.23	-1.2%	-0.8%	0.6%	-14.0%	-5.53%	7.49%	20.1%	14.1%	25.
MSCI World Net TR USD Index		6.70	0.23	-1.2%	-0.8%	0.8%	-13.3%	-5.15%	7.77%	21.8%	15.9%	27.
MSCI ACWI-ex-Australia TR AUD Index			0.10	-1.2%	-1.9%	-1.0%	-13.1%	-8.42%	5.82%	29.6%	5.7%	28.
MSCI ACWI Net TR USD Index			0.23	-1.1%	-0.5%	1.1%	-13.3%	-5.36%	6.68%	18.5%	16.3%	26.
MSCI ACWI Minimum Volatility USD			0.21	-0.5%	-1.2%	-0.4%	-9.6%	-3.40%	5.99%	12.0%	0.6%	18.
MSCI EM Asia Net TR USD Index			0.16	0.0%	2.3%	3.5%	-14.3%	-8.69%	-0.98%	-5.1%	28.4%	19.
MSCI EM Net TR USD Index			0.17	-0.1%	1.8%	3.2%	-13.1%	-6.97%	-1.31%	-2.5%	18.3%	18.
VIX Volatility S&P500	2	4.79	0.46	0.3%	-3.6%	-17.9%	44.0%	19.40%	-25.58%	-24.3%	65.1%	-45.
Commodities						//						
Light Crude WTI Futures US\$/bbl			0.89	1.7%	3.3%	8.3%	57.2%	32.58%	0.81%	55.9%	-20.5%	34.
Brent Crude US\$/bbl		_	0.85	1.8%	0.2%	6.5%	53.1%	38.03%	-0.43%	50.9%	-21.5%	22.
Gold US\$/oz			0.40	-1.1%	-0.4%	-1.7%	1.0%	6.67%	4.26%	-3.3%	24.4%	18
Silver US\$/oz			0.15	-1.6%	-0.9%	-2.1%	-6.4%	7.34%	6.20%	-11.3%	47.4%	15
Copper US\$/lb			0.45	-1.8%	3.8%	4.8%	0.0%	6.26%	9.34%	27.1%	25.8%	6
Iron Ore US\$/mt		-	0.39	0.0%	6.0%	-0.3%	18.4%	24.13%	-3.56%	-27.0%	82.0%	20
Malaysian Palm Oil* RM/tn		, .	0.61	-0.7% 0.0%	-2.5% 6.1%	-5.0% -0.1%	29.9%	23.88%	6.75%	32.6%	28.0%	51 -41
LNG *Jap/Korea US\$/mmBtu			0.42		0.3%	-0.1%	-21.2%	16.20% 5.16%	-1.93%	113.3%	169.8%	
ICCO Cocoa US\$/mt	2	,	0.42	-0.6%			-2.0%		-4.98%	-3.2%	2.5%	5
ICO Coffee US cents/lb		232	0.77	-2.5%	1.3%	9.8%	2.8%	0.13%	16.55%	76.3%	-1.1%	27
Equities Domestic PGK K	Aubituana	PNGX		Percentage change	es .							
Bank South Pacific	-		0.20	0.0%	0.0%	-0.8%	0.4%	-1.63%	-0.41%	2.1%	1.9%	14
Credit Corporation			0.20	0.0%	0.0%	-0.8% 8.8%	10.1%	-1.63% -4.76%	-0.41%	-1.2%	6.3%	18
City Pharmacy			0.83	0.0%	0.0%	0.0%	0.0%	0.00%	-1.18% -5.00%	-1.2% 90.0%	-38.3%	24
Kina Asset Management Limited		1.00	0.03	0.0%	0.0%	0.0%	1.0%	1.01%	-1.00%	10.0%	-5.3%	24
Kina Asset Management Limited Kina Securities Limited			0.54	3.4%	0.0%	0.0%	1.0%	1.69%	-9.23%	-1.7%	-3.3%	27
Steamship Trading Company		5.46	0.54	0.0%	0.0%	0.0%	0.0%	0.00%	0.00%	0.0%	0.0%	2,
Santos Limited			1.00	0.0%	0.0%	0.070	0.070	0.00%	0.0070	0.070	0.070	
Australia	21.44	.5.00	1.00	0.0%	0.070							
A2 Milk Company Limited		4.76	0.23	0.8%	10.2%	13.1%	-12.8%	-4.40%	-12.50%	-52.3%	-19.9%	38
ANZ Banking Group Limited			0.04	0.2%	-2.6%	-6.5%	-12.8%	0.33%	-12.30%	21.2%	-7.8%	(
BSP Financial Group		_	0.49	0.2%	-2.6%	1.4%	-9.1% -4.4%	12.41%	-14.60%	21.2%	-7.6%	
BHP Billiton Limited			0.61	2.5%	7.1%	-0.1%	12.7%	24.70%	10.34%	-2.2%	9.0%	13
			0.00	2.3% 0.7%	-4.2%	-11.7%	-52.0%		-0.65%		10.5%	-9
Boral Limited			0.16					-43.28%		23.2%		
Bouganville Copper Limited			0.10	0.0% 1.1%	-1.3% -0.1%	-37.8% -1.8%	29.5%	145.90%	-15.28% -13.57%	5.2% 4.5%	-10.8%	103 -25
Bank of Queensland Brambles Limited			0.49	0.7%	-0.1%	4.0%	-6.6% 2.5%	7.29% -6.77%	-13.37%	0.3%	6.8% -9.6%	-25 15
			0.71	-0.2%	-1.3%	2.7%	4.2%	4.72%	-3.19%	23.0%	2.8%	10
Commonwealth Bank of Australia			0.71		0.0%	0.3%	-7.5%	-7.76%	-0.91%	23.0%	2.8%	48
CSL Fortessus Mining			0.61	0.1% 4.1%								
Fortescue Mining			0.87		9.5%	3.0%	11.7%	7.55%	28.41%	-18.0%	119.2%	155 20
Horizon Oil Ltd			0.24	-3.3% -2.2%	-6.5% -2.2%	9.4%	57.6%	35.87% 0.00%	2.22%	48.4% -5.0%	-48.3% -39.6%	56
Kina Securities Ltd			0.24			-1.1%	1.8%		-6.56%			
Kina Petroleum Ltd		0.06	0.53	0.0% 0.4%	0.0% 0.6%	0.0%	0.0% -10.4%	0.00% -1.04%	0.00%	0.0% 48.3%	0.0% 0.5%	-1
Macquarie Group Ltd			0.06	0.4%	-0.9%	-1.5% -2.2%			12.86%			26
Mirvac Group			0.71				-24.1%	-14.43%	-2.68%	10.2%	-17.0%	42
National Australia Bank			0.43	-0.1%	-1.3%	-1.1%	8.5%	12.17%	3.63%	27.6%	-8.2%	2
Newcrest Mining Limited			0.68	1.4%	-0.4% - 9.9%	-6.8%	0.7% 17.6%	9.23% 18.89%	8.13% 10.78%	-5.0%	-14.8%	38 30
Origin Energy Ltd			0.44	1.5% 7.5%	-9.9% -15.8%	-12.1% -10.3%	-23.4%	0.00%		10.1% 267.8%	-43.7%	
Pilbara Minerals Ltd			0.71	-0.2%	-3.0%		6.0%	1.32%	56.10% -2.66%	33.1%	210.7% -33.8%	-55 27
Qbe Insurance Group Ltd Rio Tinto Limited			0.61	2.7%	2.3%	-4.8% 6.2%	15.9%	18.98%	-0.07%	-12.1%	13.4%	27
ResMed Inc		_	0.15		1.9%	0.2%		-9.39%		31.4%	24.3%	37
Santos Limited			1.00	2.6% 0.8%	1.9%	4.3%	-18.8% 33.1%	22.66%	-3.95% -11.99%	0.6%	-23.3%	49
Steamship Trading Company		0.10	0.97	0.0%	-0.8%	9.1%	20.0%	0.90%	5.26%	1.5%	-23.3% -21.2%	-33
			0.33	-1.5%	-0.8% - 9.5%				-11.86%			
Suncorp Metway Limited			1.00	0.0%	0.0%	-1.9% 0.0%	0.2% 0.5%	0.45%		13.7%	-24.8%	28
Sydney Airport Transurban Group			0.92	1.0%	2.2%	2.8%	6.4%	0.46% -1.95%	5.34% -2.40%	35.4% 1.2%	-26.0%	28
Telstra Corporation Limited.			0.55								-8.4%	
·			0.47	-1.0%	0.3%	-1.3%	-6.2%	-5.26%	6.36%	40.3%	-15.8%	24
Treasury Wine Estates Limited			0.47	0.4%	0.9%	5.1%	-4.8%	-6.46%	-0.24%	31.7%	-42.1%	9
Westpac Banking Corporation				0.3%	-0.4%	0.7%	12.4%	13.54%	-17.88%	10.2%	-20.1%	-3
Worley Limited			1.00	4.4%	3.2%	8.9%	45.2%	21.45%	7.27%	-7.5%	-25.0%	34
Woolworths Limited	3	4.64	0.09	0.0%	1.4%	-9.2%	-8.9%	-1.97%	-3.41%	-3.3%	8.7%	22
nternational	11CD 4		0.47	4.000	0.00/	2.70/	44.00/	0.200/	2.740/	7.70/	22.20/	
iShare MSCI All Asia ex Japan			0.17	-1.9%	0.8%	3.7%	-14.0%	-9.29%	-2.74%	-7.7%	22.2%	15
Blackrock Int Equity Fund*			0.20	1.0%	0.3%	0.0%	-12.3%	-7.59%	6.28%	24.8%	-0.6%	23
Blackrock Australian Equity Fund*			0.51	-0.8%	0.9%	-2.4%	-4.7%	-0.08%	4.61%	11.8%	-2.3%	19
Vanguard International Share*			0.12	-0.2%	-0.9%	-0.9%	-14.5%	-9.25%	5.86%	23.5%	-0.1%	2:
Vanguard FTSE World exUS			0.25	-1.5%	-0.5%	3.5%	-11.1%	-6.02%	0.52%	5.0%	8.6%	1
Vanguard FTSE Europe	·		0.29	-1.4%	-0.9%	4.8%	-12.9%	-8.73%	4.01%	13.3%	2.8%	2
iShares Core MSCI Europe			0.29	-1.3%	-0.9%	4.8%	-12.7%	-8.18%	3.75%	13.4%	2.8%	2
iShares Asia 50			0.17	-2.1%	1.3%	5.5%	-15.0%	-10.36%	-2.10%	-12.2%	32.1%	19
iShares MSCI Japan			0.12	-2.1%	-2.3%	0.6%	-14.9%	-7.99%	-4.68%	-0.9%	14.0%	1
Acadian Global Managed Volatitlity Equity Fund			0.11	0.3%	-1.0%	-1.2%	-6.0%	-4.12%	-6.05%	10.4%	-11.5%	8
Lazard Global Managed Volatility Fund - Australia*		1.16	0.32	-0.9%	-1.3%	-0.8%	-2.4%	-1.62%	5.32%	19.7%	-22.7%	14
Robeco Emerging Conservative Equity Fund - Australia		1.37	0.07	-1.5%	-0.6%	-2.3%	-6.5%	-5.17%	0.73%	13.5%	-15.4%	10

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