

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

2 standard deviation move up (5%)
1 standard deviation move up (33%)
1 standard deviation move down (33%)
1 standard deviation move down (36%)
2 standard deviation move down (5%)

These estimates are based upon the last 256 daily moves of each instrument

15-Dec-22 Reporting closing prices for prior day

Daily Market Report

			%	2 standard dev		aown (5%)						
		Closing prices 14-Dec-22	52 wk	Movement for Day	the period Week	Month	YTD	Q3 2022	Q2 2022	2021	2020	2019
nterest Rates		14 500 22	WK	Change to today's		WOITH	110	Q3 2022	QZ ZUZZ		tes, rate at end	
Central Bank Bills			from closing pric		riod					e year reported.		
28 days	C-bill auctions on Wednesday;	1.95%		0.00%	0.00%	0.00%	0.66%	0.65%	-0.06%	1.29%	1.33%	1.39
60 days	reported Thursday/Friday	2.45%		0.00%	0.00%	0.02%	0.46%	0.40%	-0.11%	1.99%	2.07%	2.30
90 days		2.70%	0.00	0.00%	0.00%	0.01%	0.75%	0.43%	-0.20%	1.95%	2.04%	2.50
182 days		4.55%		0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	4.55%	4.55%	4.55
Treasury Bills												
182 days	Tbill auctions are irregular Wednesdays	2.69%	0.48	0.01%	0.01%	0.69%	-1.60%	0.06%	-1.12%	4.29%	4.41%	4.68
273 days		2.95%	0.00	0.00%	0.00%	0.32%	-3.00%	0.54%	-1.78%	5.95%	6.04%	6.04
364 days	reported Thursday/Friday	4.27%		-0.03%	-0.03%	0.01%	-2.77%	1.44%	-2.50%	7.04%	7.20%	7.08
Government Inscribed Stock		4.200/		0.000/	0.000/	0.000/	4 200/	0.050/	2.200/	0.500/	0.040/	7.00
GIS 2Y 2022-24	GIS auctions usually monthly	4.20%		0.00% 0.00%	0.00%	0.00% 0.19%	-4.30% -4.68%	-0.85%	-3.28%	8.50%	8.04%	7.90
GIS 4Y 2022-26 GIS 5Y 2022-27	reported Thursday/Friday	5.16% 5.24%		0.00%	0.00%	-0.20%	-4.68% -4.46%	-0.66% -1.12%	-4.10% -3.32%	9.84% 9.70%	9.84% 9.86%	-
GIS 7Y 2022-27		5.56%		0.00%	0.00% 0.00%	-0.20%	-4.24%	-0.79%	-3.32%	9.80%	10.02%	
GIS 8Y 2022-30		5.44%		0.00%	0.00%	-0.74%	5.44%	-0.64%	0.00%	5.80%	10.02/0	
GIS 9Y 2022-31		5.44%		0.00%	0.00%	-0.91%	-4.46%	-0.59%	-2.91%	9.90%	11.82%	10.55
GIS 10Y 2022-32		5.44%		0.00%	0.00%	-0.84%	-4.46%	-0.65%	-2.90%	9.90%	12.53%	-
(ina Facility Rate		3.25%	1.00	0.00%	0.00%	0.25%	0.25%	0.00%	0.00%	3.00%	3.00%	5.50
en year Government Bond yi	ields	5.2570		0.0070	0.0070	0.2570	0.2570	0.0070	0.0070	5.0070	5.0070	5.50
United States		3.48%	0.73	-0.02%	0.06%	-0.21%	1.97%	0.82%	0.67%	1.51%	0.91%	1.92
United Kingdom		3.32%	0.68	0.01%	0.27%	0.17%	2.34%	1.86%	0.62%	0.97%	0.20%	0.82
Australia		3.36%	0.69	-0.04%	0.01%	-0.36%	1.69%	0.23%	0.82%	1.67%	0.97%	1.37
New Zealand		4.14%	0.76	0.00%	0.08%	-0.06%	1.75%	0.44%	0.64%	2.39%	0.99%	1.65
France		2.43%	0.82	0.03%	0.19%	-0.05%	2.23%	0.80%	0.94%	0.20%	-0.34%	0.12
Japan		0.25%	0.97	0.00%	0.00%	0.00%	0.18%	0.01%	0.01%	0.07%	0.02%	-0.01
Australia	RBA Cash Rate	3.10%		0.00%	0.00%	0.25%	3.00%	1.50%	0.75%	0.10%	0.10%	0.75
PNG CPI Index	Latest 12 mth % change	5.50%				-				4.60%	3.10%	4.00
urrencies				Percentage chang	ges							
PGK/USD		0.2840	0.00	0.00%	0.00%	0.00%	-0.35%	0.00%	0.00%	0.00%	-2.90%	-1.18
PGK/AUD		0.4149	0.51	-1.19%	-1.73%	-1.10%	5.63%	5.99%	8.56%	6.19%	-11.68%	-0.48
PGK/GBP		0.2299	0.29	-0.56%	-1.42%	-3.85%	8.85%	9.20%	8.09%	1.00%	-6.57%	-4.40
PGK/NZD		0.4407	0.33	-0.79%	-2.00%	-4.36%	5.58%	8.54%	11.85%	5.78%	-9.52%	-1.45
PGK/JPY		38.460	0.59	-1.56%	-1.18%	-3.07%	17.22%	5.96%	11.97%	11.64%	-7.87%	-2.68
USD/AUD		0.6846	0.44	1.21%	1.77%	1.12%	-5.66%	-5.64%	-7.89%	-5.83%	9.94%	-0.71
USD/JPY		135.420	0.60	-1.56%	-1.17%	-3.07%	17.63%	5.98%	11.96%	11.63%	-5.12%	-1.53
USD/EUR		1.0631	0.56	1.25%	1.38%	2.46%	-6.00%	-6.04%	-6.38%	-8.00%	9.68%	-1.94
USD/GBP		1.2357	0.56	0.59%	1.47%	4.02%	-8.43%	-8.40%	-7.49%	-0.98%	3.90%	3.37
Equity Indices												
Papua New Guinea		6 2 4 2 7 2	0.04	Percentage change		0.500/		0.050/	4 540/	2 000/	2 420/	24.05
KSi Index		6,242.72		0.00%	0.00%	-0.59%	6.50%	0.25%	1.51%	-3.09%	-3.42%	21.05
KSi Home Index		15,402.10	0.76	-1.17%	-1.17%	0.59%	7.02%	-0.29%	10.08%	8.11%	1.50%	14.95
ustralia All Ordinaries		7,438.74	0.63	0.67%	0.21%	1.52%	-4.38%	-1.01%	-13.39%	13.55%	0.71%	19.14
S&P/ASX 100		6,084.33	0.65	0.61%	0.21%	1.84%	-4.36% -1.04%	-1.01%	-13.39% -11.65%	13.28%	-2.06%	18.88
S&P/ASX 20		4,095.90	0.77	0.51%	0.24%	1.64%	0.93%	-1.83%	-11.32%	12.14%	-1.49%	15.34
S&P/ASX 50		7,076.40	0.73	0.56%	0.21%	1.98%	-0.23%	-2.10%	-11.12%	12.37%	-4.86%	19.07
S&P/ASX 50 Accumulation		88,095.00	0.91	0.56%	0.21%	2.13%	4.66%	-0.12%	-10.55%	17.00%	-1.94%	24.43
S&P/ASX Midcap 50		9,246.20	0.63	0.92%	0.58%	1.00%	-5.32%	3.88%	-14.95%	18.46%	14.48%	17.68
S&P/ASX Small Ordinaries		2,887.90	0.30	1.23%	0.74%	0.43%	-18.18%	-1.45%	-20.79%	14.24%	6.62%	17.88
S&P/ASX 200		7,251.30	0.71	0.67%	0.30%	1.81%	-2.60%	-1.43%	-12.42%	13.02%	-1.45%	18.38
S&P/ASX 200 Accumulation	n	87,628.46	0.89	0.67%	0.30%	1.97%	1.75%	0.39%	-11.90%	17.23%	1.40%	23.40
S&P/ASX 300		7,215.63	0.68	0.68%	0.31%	1.69%	-3.20%	-1.34%	-12.73%	13.38%	-1.10%	18.77
S&P/ASX 200 Energy		11,066.40	0.79	1.35%	-0.17%	-5.22%	40.07%	2.29%	1.45%	-1.97%	-29.93%	18.24
S&P/ASX 200 Materials		18,061.20	0.75	1.00%	-0.91%	3.35%	7.89%	-2.85%	-16.19%	6.84%	13.37%	22.09
S&P/ASX 200 Industrials		6,520.00	0.76	0.57%	1.07%	3.73%	-1.89%	-6.34%	-2.18%	11.24%	-14.10%	22.62
S&P/ASX 200 Consumer Di	scretionary	2,895.50	0.31	0.14%	0.86%	0.22%	-17.97%	-1.96%	-15.08%	21.31%	8.63%	27.23
S&P/ASX 200 Consumer Sta		12,696.70	0.33	0.17%	-0.05%	1.77%	-6.26%	-4.33%	-3.40%	7.13%	3.57%	17.98
S&P/ASX 200 Healthcare		42,951.70	0.64	0.71%	0.02%	2.70%	-4.94%	2.64%	-1.93%	7.98%	2.97%	41.23
S&P/ASX 200 Financials		6,503.40	0.68	0.10%	0.57%	1.07%	-0.50%	0.66%	-14.87%	20.20%	-9.00%	7.39
S&P/ASX 200 Information 7	Technology	1,483.60	0.24	1.73%	4.22%	2.21%	-30.60%	2.53%	-27.19%	-2.79%	56.35%	31.81
S&P/ASX 200 Telecommun	ication Services	1,463.50	0.41	0.84%	0.80%	4.39%	-10.21%	-0.87%	-10.12%	28.46%	0.91%	22.31
S&P/ASX 200 Utilities		8,282.50	0.84	2.09%	-1.33%	2.74%	23.75%	-13.62%	0.61%	4.56%	-21.52%	10.09
S&P/ASX 200 A-REIT		1,399.10	0.33	1.29%	2.43%	3.58%	-20.26%	-7.53%	-18.85%	21.61%	-7.99%	14.01
S&P/ASX 200 Financial-x-A	-REIT	7,253.50	0.68	0.10%	0.57%	1.07%	-0.50%	0.66%	-14.87%	20.20%	-8.99%	7.39
Iorth American												
DJIA		33,966.35	0.65	-0.42%	1.10%	1.23%	-6.53%	-6.66%	-11.25%	18.73%	7.25%	22.34
S&P 500		3,995.32	0.34	-0.61%	1.56%	0.92%	-16.17%	-5.28%	-16.45%	26.89%	16.26%	28.8
NASDAQ		11,170.89	0.15	-0.76%	1.94%	-0.11%	-28.60%	-4.11%	-22.44%	21.39%	43.64%	35.2
Toronto S&P/TSX		19,891.65	0.43	-0.66%	-0.41%	-0.33%	-6.27%	-2.21%	-13.84%	21.74%	2.17%	19.1
urope												
		7,495.93	0.79	-0.09%	0.09%	1.97%	1.51%	-3.84%	-4.61%	14.30%	-14.34%	12.1
FTSE		14,460.20	0.58	-0.26%	1.40%	1.59%	-8.97%	-5.24%	-11.31%	15.79%	3.55%	25.4
-							-5.90%	-2.71%	-11.07%	28.85%	-7.14%	26.3
FTSE		6,730.79	0.62	-0.21%	1.05%	1.87%						
FTSE DAX CAC 40		6,730.79	0.62	-0.21%	1.05%	1.07%	3.3070				7.2.70	
FTSE DAX CAC 40		6,730.79 28,156.21	0.62	-0.21% 0.72%	1.05%	0.46%	-2.21%	-1.73%	-5.13%	4.91%	16.01%	18.20
FTSE DAX CAC 40 Asia												
FTSE DAX CAC 40 Asia Nikkei		28,156.21	0.75	0.72%	1.70%	0.46%	-2.21%	-1.73%	-5.13%	4.91%	16.01%	18.20 9.07 22.30



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		52	Movement for	the period							
	14-Dec-22		Day	Week	Month	YTD	Q3 2022	Q2 2022	2021	2020	2019
Indices											
MSCI World USD Index	2,715.49	0.40	0.00%	2.01%	1.39%	-15.97%	-6.58%	-16.60%	20.14%	14.06%	25.19%
MSCI World Net TR USD Index	8,296.39	0.41	0.82%	1.65%	1.14%	-14.96%	-7.21%	-15.26%	21.82%	15.90%	27.67%
MSCI ACWI-ex-Australia TR AUD Index	13,655.45	0.44	-0.89%	-0.60%	-0.07%	-10.09%	-0.72%	-7.44%	29.58%	5.73%	27.97%
MSCI ACWI Net TR USD Index	329.90	0.41	1.08%	1.71%	1.41%	-15.20%	-7.85%	-14.72%	18.54%	16.25%	26.60%
MSCI ACWI Minimum Volatility USD	2,158.72	0.47	0.15%	1.04%	2.75%	-10.31%	-6.69%	-9.77%	11.95%	0.56%	18.50%
MSCLEM Asia Net TR USD Index	581.25 493.96	0.40	1.25% 1.06%	0.86% 0.11%	3.32% 1.55%	-19.07% -18.79%	-14.96%	-8.32% -10.36%	-5.08% -2.54%	28.38% 18.31%	19.24% 18.42%
MSCI EM Net TR USD Index VIX Volatility S&P500	21.14	0.34	-6.25%	-6.79%	-12.32%	22.76%	-12.65% 10.14%	39.64%	-2.34%	65.09%	-45.79%
Commodities	21.14		-0.2370	-0.7370	-12.32/0	22.7070	10.14/0	33.04/0	-24.31/0	03.0370	-43.7370
Light Crude WTI Futures US\$/bbl	77.28	0.16	2.51%	7.32%	-9.71%	2.17%	-24.84%	5.46%	55.89%	-20.54%	34.46%
Brent Crude US\$/bbl	82.89	0.20	2.74%	7.12%	-10.56%	6.02%	-23.39%	6.39%	50.93%	-21.52%	22.68%
Gold US\$/oz	1,818.70	0.46	-0.37%	1.15%	2.42%	-0.72%	-7.49%	-7.51%	-3.34%	24.42%	18.87%
Silver US\$/oz	24.14	0.70	0.61%	5.30%	11.09%	3.08%	-6.45%	-19.02%	-11.35%	47.38%	15.32%
Copper US\$/lb	3.88	0.37	0.94%	0.45%	2.77%	-13.26%	-8.02%	-21.91%	27.05%	25.81%	6.31%
Iron Ore US\$/mt	104.74	0.38	-1.63%	2.93%	13.58%	-7.02%	-18.16%	-16.56%	-27.05%	81.97%	20.45%
Malaysian Palm Oil* RM/tn	3,885	0.13	1.54%	-0.66%	-0.56%	-24.69%	-34.61%	-20.39%	32.59%	27.95%	51.75%
LNG *Jap/Korea US\$/mmBtu	33.39	0.27	0.12%	0.10%	28.97%	9.48%	0.17%	9.10%	113.25%	169.81%	-41.08%
ICCO Cocoa US\$/mt	2,474	0.47	-0.68%	1.31%	-1.16%	-1.83%	2.75%	-13.55%	-3.19%	2.48%	5.13%
ICO Coffee US cents/lb	168	0.16	0.69%	6.72%	8.27%	-25.56%	-5.16%	3.18%	76.30%	-1.12%	27.34%
Equities	ture DNGW		Percentage chang	ges							
	trage PNGX 11.79 12.41	0.59	0.00%	0.00%	0.00%	1.31%	0.08%	2.90%	2.08%	1.87%	14.81%
Credit Corporation	1.90	1.00	0.00%	0.00%	2.70%	13.10%	0.00%	15.63%	-1.18%	6.25%	18.52%
City Pharmacy	0.90	0.00	-5.26%	-5.26%	-5.26%	-5.26%	0.00%	0.00%	90.00%	-38.27%	18.52% 24.62%
Kina Asset Management Limited	0.95	0.50	0.00%	0.00%	0.00%	-4.04%	-5.00%	0.00%	10.00%	-5.26%	0.00%
Kina Securities Limited	1.93 2.89	0.31	1.40%	1.76%	-0.34%	-2.03%	-3.33%	0.00%	-1.67%	-10.98%	27.17%
	25.31 35.46		0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
	17.26 19.10	1.00	0.00%	0.00%	0.00%		0.53%	2.70%			
Australia											
A2 Milk Company Limited	6.93	1.00	4.21%	8.96%	15.31%	26.92%	23.01%	-15.90%	-52.31%	-19.93%	38.57%
ANZ Banking Group Limited	24.01	0.38	-0.37%	-0.08%	-0.62%	-12.72%	3.50%	-20.18%	21.19%	-7.84%	0.70%
BSP Financial Group	4.89	0.44	0.00%	0.51%	-0.20%	14.52%	1.01%	3.13%	-17.88%		
BHP Billiton Limited	46.31	0.60	0.50%	-0.62%	4.18%	11.59%	-6.62%	-20.29%	-2.19%	9.02%	13.70%
Boral Limited	3.06	0.14	0.66%	0.00%	3.73%	-49.84%	3.09%	-25.14%	23.23%	10.49%	-9.31%
Bouganville Copper Limited	0.28	0.03	-6.67%	1.82%	-9.68%	-8.20%	-15.15%	-56.00%	5.17%	-10.77%	103.13%
Bank of Queensland	7.00	0.24	0.00%	-1.41%	-3.31%	-13.47%	-2.40%	-23.16%	4.52%	6.76%	-25.26%
Brambles Limited	12.24	0.77	0.82%	2.34%	8.32%	15.15%	6.54%	8.07%	0.28%	-9.56%	15.47%
Commonwealth Bank of Australia	106.92	0.90	0.45%	1.30%	2.24%	5.86%	0.35%	-14.55%	23.01%	2.77%	10.37%
CSL	299.31	0.95	0.76%	0.04%	3.42%	2.95%	5.93%	0.34%	2.66%	2.69%	48.93%
Fortescue Mining	20.46	0.71	1.14%	-3.35%	3.07%	6.51%	-4.05%	-15.15%	-18.01%	119.18%	155.13%
Horizon Oil Ltd Kina Securities Ltd	0.13 0.80	0.18	0.00% 0.00%	-1.92% 0.00%	-7.27% -7.51%	38.59% -6.43%	9.26% 5.59%	8.00% -5.85%	48.39% -5.00%	-48.33% -39.60%	20.00% 56.84%
Kina Petroleum Ltd	0.06	0.18	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	-1.72%
Macquarie Group Ltd	174.21	0.37	0.78%	0.33%	-2.10%	-15.19%	-7.15%	-19.07%	48.32%	0.46%	26.88%
Mirvac Group	2.22	0.31	0.45%	0.91%	4.72%	-23.71%	-1.52%	-20.68%	10.23%	-16.98%	41.96%
National Australia Bank	30.71	0.62	-0.26%	0.20%	1.32%	6.48%	5.18%	-15.33%	27.61%	-8.24%	2.33%
Newcrest Mining Limited	21.07	0.41	2.18%	1.30%	10.26%	-13.93%	-19.00%	-21.88%	-5.04%	-14.78%	38.76%
Origin Energy Ltd	7.49	0.83	2.88%	-3.48%	1.22%	42.94%	-9.77%	-8.03%	10.08%	-43.67%	30.60%
Pilbara Minerals Ltd	4.55	0.73	0.66%	-3.40%	-7.52%	42.19%	99.13%	-28.44%	267.82%	210.71%	-55.20%
Qbe Insurance Group Ltd	13.12	0.96	0.08%	-0.91%	9.97%	15.59%	-5.10%	5.65%	33.06%	-33.77%	27.52%
Rio Tinto Limited	114.67	0.67	0.50%	-0.72%	6.11%	14.54%	-9.07%	-13.78%	-12.05%	13.38%	27.95%
ResMed Inc	32.93	0.62	1.32%	0.30%	-0.33%	-7.97%	10.23%	-5.34%	31.40%	24.34%	37.56%
Santos Limited	7.16	0.40	0.85%	-0.14%	-3.63%	13.47%	-4.45%	-4.13%	0.64%	-23.35%	49.27%
Steamship Trading Company	10.50	0.34	0.00%	0.00%	0.00%	5.00%	-15.83%	18.93%	1.52%	-21.20%	-33.16%
Suncorp Metway Limited	11.89	0.84	-0.25%	0.42%	1.02%	7.41%	-8.65%	-1.26%	13.66%	-24.85%	2.61%
Sydney Airport	8.72	1.00	0.00%	0.00%	0.00%	0.46%	0.00%	0.00%	35.41%	-25.98%	28.68%
Transurban Group	14.06	0.73	0.36%	2.11%	3.31%	1.74%	-14.19%	6.13%	1.17%	-8.38%	27.98%
Telstra Corporation Limited.	4.08	0.67	1.24%	1.75%	6.25%	-2.39%	0.00%	-2.78%	40.27%	-15.82%	24.21%
Treasury Wine Estates Limited	13.60 23.57	0.87	-0.15% -0.38%	-0.80%	2.26% -1.13%	9.85% 10.40%	10.75% 5.85%	-1.99% -19.55%	31.70% 10.22%	-42.12% -20.06%	9.73% -3.23%
Westpac Banking Corporation		0.80		0.00%							
Worley Limited Woolworths Limited	14.67 34.29	0.30	1.52% 0.62%	2.37% 0.35%	-1.94% 1.69%	38.01% -9.79%	-10.60% -4.63%	10.30% -4.46%	-7.48% -3.31%	-24.95% 8.71%	34.06% 22.91%
International	34.23	0.50	0.02/0	0.5570	1.0370	-3.7370	-4.0370	-4.40/0	-3.31/0	0.7170	22.31/0
	JSD \$ 66.45	0.37	0.05%	0.93%	3.81%	-19.66%	-15.24%	-7.81%	-7.74%	22.19%	15.56%
	UD \$ 19.28	0.28	-0.89%	-0.60%	-0.05%	-14.09%	-4.75%	-8.50%	24.76%	-0.61%	23.52%
	UD \$ 1.77	0.49	0.32%	-1.23%	0.88%	-8.81%	-6.55%	-10.96%	11.82%	-2.28%	19.10%
	UD \$ 2.67	0.32	-0.89%	-0.60%	-0.06%	-13.78%	-2.83%	-8.11%	23.54%	-0.10%	22.72%
	JSD \$ 52.07	0.43	-0.12%	1.72%	3.62%	-15.03%	-11.21%	-13.25%	5.00%	8.58%	17.92%
	JSD \$ 57.82	0.52	0.10%	2.39%	5.18%	-15.27%	-12.63%	-15.19%	13.28%	2.80%	20.53%
	JSD \$ 49.08	0.51	0.08%	1.68%	4.49%	-15.61%	-12.06%	-15.81%	13.42%	2.83%	20.66%
					4.33%	-23.85%	-20.43%	-8.58%	-12.17%	32.08%	19.35%
	JSD \$ 58.30	0.37	-0.02%	1.57%	4.3370						
iShares Asia 50	JSD \$ 58.30 JSD \$ 55.87	0.37	-0.02% -0.09%	2.05%	2.78%	-16.56%	-7.53%	-14.25%	-0.89%	14.04%	16.87%
iShares Asia 50									-0.89% 10.44%	14.04% -11.46%	16.87% 8.12%
iShares Asia 50 iShares MSCI Japan	JSD \$ 55.87	0.38	-0.09%	2.05%	2.78%	-16.56%	-7.53%	-14.25%			

