

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 estima

% 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

27-Jan-23

		Closing prices	52	Movement for	the period							
		26-Jan-23	wk	Day	Week	Month	YTD	Q4 2022	Q3 2022	2022	2021	2020
Interest Rates Central Bank Bills				Change to today's from closing price		riod					For interest rates, ra each respective year	
28 days	C-bill auctions on Wednesday;	1.93%		0.00%	0.00%	-0.03%	-0.03%	0.29%	0.65%	1.96%	1.29%	1.33%
60 days	reported Thursday/Friday	2.44%		0.00%	0.00%	-0.04%	-0.04%	0.37%	0.40%	2.48%	1.99%	2.07%
90 days		2.69%	0.00	0.00%	0.00%	-0.03%	-0.03%	0.65%	0.43%	2.72%	1.95%	2.04%
Treasury Bills												
182 days	Tbill auctions are irregular Wednesdays	2.44%		0.00%	-0.12%	-0.25%	-0.25%	1.48%	0.06%	2.69%	4.29%	4.41%
273 days		2.72%	0.00	0.00%	-0.15%	-0.23%	-0.23%	0.29%	0.54%	2.95%	5.95%	6.04%
364 days Government Inscribed Stock	reported Thursday/Friday	3.39%		0.00%	-0.42%	-0.88%	-0.88%	0.28%	1.44%	4.27%	7.04%	7.20%
GIS 2Y 2022-24	GIS auctions usually monthly	4.20%		0.00%	0.00%	0.00%	0.00%	-0.17%	-0.85%	4.20%	8.50%	8.04%
GIS 4Y 2022-26	reported Thursday/Friday	5.16%		0.00%	0.00%	0.00%	0.00%	0.08%	-0.66%	5.16%	9.84%	9.84%
GIS 5Y 2022-27		5.24%		0.00%	0.00%	0.00%	0.00%	-0.02%	-1.12%	5.24%	9.70%	9.86%
GIS 7Y 2022-29		5.56%		0.00%	0.00%	0.00%	0.00%	-0.35%	-0.79%	5.56%	9.80%	10.02%
GIS 8Y 2022-30		5.44%		0.00%	0.00%	0.00%	0.00%	-0.74%	-0.64%	5.44%	-	-
GIS 9Y 2022-31		5.44%		0.00%	0.00%	0.00%	0.00%	-0.96%	-0.59%	5.44%	9.90%	11.82%
GIS 10Y 2022-32 Kina Facility Rate		5.44% 3.25%	1.00	0.00% 0.00%	0.00% 0.00%	0.00% 0.00%	0.00% 0.00%	-0.91% 0.25%	-0.65% 0.00%	5.44% 3.25%	9.90% 3.00%	12.53% 3.00%
Ten year Government Bond y	ields	3.23/0	2.00	0.00%	0.0076	0.0070	0.0076	0.2370	0.0070	3.2370	3.00%	3.0070
United States		3.49%	0.71	0.05%	0.10%	-0.32%	-0.38%	0.05%	0.82%	3.87%	1.51%	0.91%
United Kingdom		3.32%	0.65	0.07%	0.04%	-0.34%	-0.36%	-0.42%	1.86%	3.67%	0.97%	0.20%
Australia		3.50%	0.70	0.00%	0.18%	-0.52%	-0.55%	0.17%	0.23%	4.05%	1.67%	0.97%
New Zealand		4.05%	0.70	-0.03%	0.10%	-0.48%	-0.42%	0.17%	0.44%	4.47%	2.39%	0.99%
France		2.68%		0.08%	0.19%	-0.29%	-0.44%	0.40%	0.80%	3.12%	0.20%	-0.34%
Japan		0.49%	0.91	0.05%	0.05%	0.03%	0.07%	0.18%	0.01%	0.42%	0.07%	0.02%
Australia PNG CPI Index	RBA Cash Rate	3.10% 6.30%		0.00%	0.00%	0.00%	0.00%	0.75% 0.00%	1.50% 0.00%	3.10% 5.70%	0.10% 4.60%	0.10% 3.10%
Currencies	Latest 12 mth % change	0.30%		Percentage chang	200			0.00%	0.00%	3.70%	4.00%	3.10/0
PGK/USD		0.2840	0.00	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	-0.35%	0.00%	-2.90%
PGK/AUD		0.3988	0.32	-0.28%	-3.09%	-5.36%	-4.82%	-4.08%	5.99%	6.67%	6.19%	-11.68%
PGK/GBP		0.2291	0.27	-0.61%	-0.48%	-2.88%	-2.80%	-7.68%	9.20%	11.60%	1.00%	-6.57%
PGK/NZD		0.4376	0.30	-0.07%	-1.13%	-2.34%	-2.52%	-9.48%	8.54%	7.55%	5.78%	-9.52%
PGK/JPY		36.740	0.41	-0.86%	1.13%	-3.11%	-2.42%	-8.26%	5.96%	14.75%	11.64%	-7.87%
USD/AUD		0.7123	0.64	0.28%	3.20%	5.67%	5.09%	4.23%	-5.64%	-6.60%	-5.83%	9.94%
USD/JPY		129.380	0.41	-0.84%	1.13%	-3.09%	-2.38%	-8.28%	5.98%	15.13%	11.63%	-5.12%
USD/EUR USD/GBP		1.0918 1.2401	0.60	0.18% 0.63%	1.13% 0.53%	2.75% 3.00%	2.52% 2.92%	8.41% 8.29%	-6.04% -8.40%	-5.83% -10.71%	-8.00% -0.98%	9.68% 3.90%
Equity Indices		1.2401	0.00	0.0370	0.5570	3.00%	2.32/0	0.2370	-0.4070	-10.7170	-0.5670	3.30%
Papua New Guinea				Percentage change	es							
KSi Index		6,279.38	0.99	0.01%	0.01%	0.01%	0.03%	-0.03%	0.25%	7.10%	-3.09%	-3.42%
KSi Home Index		15,584.73	0.84	1.19%	1.19%	3.07%	3.07%	-1.25%	-0.29%	5.07%	8.11%	1.50%
Australia					//							
All Ordinaries		7,688.01	0.84	0.00%	0.52%	6.82%	6.46%	8.13%	-1.01%	-7.17%	13.55%	0.71%
S&P/ASX 100 S&P/ASX 20		6,261.88 4,224.10	0.94	0.00% 0.00%	0.38% -0.07%	6.25% 6.22%	6.03% 6.03%	8.64% 9.26%	-1.32% -1.83%	-3.95% -1.83%	13.28% 12.14%	-2.06% -1.49%
S&P/ASX 50		7,291.10	0.93	0.00%	0.27%	6.18%	5.98%	8.95%	-2.10%	-3.01%	12.37%	-4.86%
S&P/ASX 50 Accumulation		90,899.50	0.98	0.00%	0.27%	6.18%	5.98%	9.66%	-0.12%	1.89%	17.00%	-1.94%
S&P/ASX Midcap 50		9,448.40	0.93	0.00%	1.08%	6.71%	6.32%	6.69%	3.88%	-9.00%	18.46%	14.48%
S&P/ASX Small Ordinaries		3,015.20	0.53	0.00%	0.96%	8.78%	7.75%	6.98%	-1.45%	-20.72%	14.24%	6.62%
S&P/ASX 200		7,468.30	0.89	0.00%	0.44%	6.39%	6.10%	8.72%	-1.43%	-5.45%	13.02%	-1.45%
S&P/ASX 200 Accumulatio	n	90,389.84	0.98	0.00%	0.44%	6.39%	6.11%	9.40%	0.39%	-1.08%	17.23%	1.40%
S&P/ASX 300		7,437.64	0.87	0.00%	0.44%	6.52%	6.21%	8.46%	-1.34%	-6.05%	13.38%	-1.10%
S&P/ASX 200 Energy S&P/ASX 200 Materials		11,459.50	0.85	0.00% 0.00%	1.15% 1.26%	4.75% 9.99%	3.83%	7.61% 15.04%	2.29%	39.71% 4.79%	-1.97%	-29.93%
S&P/ASX 200 Materials S&P/ASX 200 Industrials		19,315.60 6,495.00	0.79	0.00%	-0.11%	9.99% 4.43%	10.12% 4.18%	6.49%	-2.85% -6.34%	-6.18%	6.84% 11.24%	13.37% -14.10%
S&P/ASX 200 Consumer Di	iscretionary	2,991.20	0.53	0.00%	0.76%	9.87%	9.56%	3.92%	-1.96%	-22.65%	21.31%	8.63%
S&P/ASX 200 Consumer St		12,921.10	0.42	0.00%	-0.23%	2.98%	3.02%	1.65%	-4.33%	-7.39%	7.13%	3.57%
S&P/ASX 200 Healthcare		42,832.90	0.83	0.00%	-0.24%	4.25%	3.50%	1.83%	2.64%	-8.41%	7.98%	2.97%
S&P/ASX 200 Financials		6,665.10	0.80	0.00%	-0.14%	5.29%	4.83%	9.49%	0.66%	-2.72%	20.20%	-9.00%
S&P/ASX 200 Information		1,453.40	0.30	0.00%	1.55%	4.95%	3.41%	2.46%	2.53%	-34.25%	-2.79%	56.35%
S&P/ASX 200 Telecommur	nication Services	1,477.10	0.71	0.00%	-1.26%	5.16%	4.68%	4.39%	-0.87%	-13.43%	28.46%	0.91%
S&P/ASX 200 Utilities		8,062.90 1,432.40	0.73	0.00%	0.95%	-3.08%	-2.99%	26.77%	-13.62%	24.19%	4.56%	-21.52%
S&P/ASX 200 A-REIT S&P/ASX 200 Financial-x-A	_DEIT	7,433.80	0.50	0.00% 0.00%	1.36% -0.14%	6.71% 5.29%	7.42% 4.82%	9.74% 9.49%	-7.53% 0.66%	-24.00% -2.72%	21.61% 20.20%	-7.99% -8.99%
North American		7,433.00	5.00	0.00%	J.1+/0	3,43/10	7.02/0	J.+J/0	0.0076	-2./2/0	20.20/0	0.55%
DJIA		33,949.41	0.74	0.61%	2.74%	2.19%	2.42%	15.39%	-6.66%	-8.78%	18.73%	7.25%
S&P 500		4,060.43	0.46	1.10%	4.14%	5.49%	5.75%	7.08%	-5.28%	-19.44%	26.89%	16.26%
NASDAQ		11,512.41	0.29	1.76%	6.08%	9.87%	9.99%	-1.03%	-4.11%	-33.10%	21.39%	43.64%
Toronto S&P/TSX		20,700.50	0.64	0.49%	1.77%	6.23%	6.79%	5.10%	-2.21%	-8.66%	21.74%	2.17%
Europe												
FTSE		7,761.11	0.90	0.21%	0.18%	3.31%	4.15%	-3.63%	-3.84%	0.91%	14.30%	-14.34%
DAX CAC 40		15,132.85	0.87	0.34%	1.42%	7.54%	8.68%	-4.71% 2.21%	-5.24% 2.71%	-12.35%	15.79%	3.55%
CAC 40 Asia		7,095.99	0.98	0.74%	2.07%	7.95%	9.61%	-2.31%	-2.71%	-9.50%	28.85%	-7.14%
Nikkei		27,362.75	0.59	-0.12%	3.63%	4.86%	4.86%	1.08%	-1.73%	-9.37%	4.91%	16.01%
Hang Seng		22,566.78	0.77	2.37%	4.23%	14.31%	14.08%	-21.87%	-21.21%	-15.46%	-14.08%	-3.40%
Shanghai		3,264.81	0.63	0.00%	0.76%	6.22%	5.68%	-10.72%	-11.01%	-15.13%	4.80%	13.87%
Sensex		60,205.06	0.74	0.00%	-1.07%	-1.52%	-1.04%		8.31%	4.44%	21.99%	15.75%
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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

27-Jan-23

		52	Movement for	the period							
	26-Jan-23	wk	Day	Week	Month	YTD	Q4 2022	Q3 2022	2022	2021	2020
Indices											
MSCI World USD Index	2,777.62	0.54	0.76%	3.44%	7.86%	6.72%	-5.08%	-6.58%	-19.46%	20.14%	14.06%
MSCI World Net TR USD Index	8,463.19	0.56	0.03%	2.67%	7.14%	5.98%	-4.68%	-7.21%	-18.14%	21.82%	15.90%
MSCI ACWI-ex-Australia TR AUD Index	13,473.05	0.44	-0.40%	-0.10%	2.16%	1.41%	-0.71%	-0.72%	-12.52%	29.58%	5.73%
MSCI ACWI Net TR USD Index	337.63	0.56	0.05%	2.51%	7.29%	6.31%	-5.40%	-7.85%	-18.36%	18.54%	16.25%
MSCI ACWI Minimum Volatility USD	2,154.79	0.50	-0.10%	1.09%	1.50%	1.78%	-6.35%	-6.69%	-12.04%	11.95%	0.56%
MSCI EM Asia Net TR USD Index	620.66	0.59	0.11%	1.02%	9.15%	9.53%	-14.17%	-14.96%	-21.11%	-5.08%	28.38%
MSCI EM Net TR USD Index	529.38	0.54	0.20%	1.30%	8.48%	8.91%	-10.84%	-12.65%	-20.09%	-2.54%	18.31%
VIX Volatility S&P500	18.73	0.02	-1.83%	-8.72%	-12.64%	-13.57%	12.73%	10.14%	25.84%	-24.31%	65.09%
Commodities	01.01	0.40	4.070/	0.050/	2 220/	0.020/	22.070/	24.040/	C 110/	FF 000/	20 5 40/
Light Crude WTI Futures US\$/bbl	81.01	0.18	1.07%	0.85%	3.33%	0.93%	-22.87% -20.40%	-24.84%	6.11%	55.89%	-20.54%
Brent Crude US\$/bbl	87.70 1.946.70		1.80%	1.79%	6.61%	2.08%		-23.39%	9.89%	50.93%	-21.52%
Gold US\$/oz	,	0.77	-0.65%	1.19%	6.61%	6.60%	-5.52%	-7.49%	-0.31%	-3.34%	24.42%
Silver US\$/oz Copper US\$/lb	24.02 4.27	0.59	0.33% 0.54%	0.63% 0.85%	-0.95% 11.60%	-0.08% 11.99%	4.69% -5.38%	-6.45% -8.02%	2.67% -14.77%	-11.35% 27.05%	47.38% 25.81%
Copper US\$/lb Iron Ore US\$/mt	113.14	0.51	0.00%	2.16%	5.28%	4.15%	-17.35%	-18.16%	-3.57%	-27.05%	81.97%
Malaysian Palm Oil* RM/tn	3,778	0.11	0.64%	-2.80%	-7.36%	-9.42%	-32.05%	-34.61%	-19.15%	32.59%	27.95%
LNG *Jap/Korea US\$/mmBtu	20.17	0.00	-3.70%	-12.14%	-30.06%	-31.68%	0.50%	0.17%	-3.21%	113.25%	169.81%
ICCO Cocoa US\$/mt	2,629	0.73	1.43%	2.30%	1.98%	1.12%	3.18%	2.75%	3.17%	-3.19%	2.48%
ICO Coffee US cents/lb	167	0.20	2.89%	8.12%	-1.71%	-0.09%	-5.56%	-5.16%	-26.01%	76.30%	-1.12%
Equities	107		Percentage chang		1.7170	0.0370	3.3070	3.10/0	20.0170	70.3070	1.12/0
•	trage PNGX		r creentage enang	,03							
	11.99 12.41	0.59	0.00%	0.00%	0.00%	0.00%	0.08%	0.08%	1.31%	2.08%	1.87%
Credit Corporation	1.90	1.00	0.00%	0.00%	2.70%	2.70%	0.00%	0.00%	10.12%	-1.18%	6.25%
City Pharmacy	0.95	0.25	5.56%	5.56%	5.56%	5.56%	0.00%	0.00%	-5.26%	90.00%	-38.27%
Kina Asset Management Limited	0.95		0.00%	0.00%	0.00%	0.00%	-5.00%	-5.00%	-4.04%	10.00%	-5.26%
Kina Securities Limited	1.96 2.80	0.20	0.00%	0.00%	-1.75%	1.82%	-3.33%	-3.33%	-6.78%	-1.67%	-10.98%
	26.28 35.46		0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
Santos Limited	18.15 19.10	1.00	0.00%	0.00%	0.00%		0.53%	0.53%			
Australia											
A2 Milk Company Limited	6.68	0.88	0.00%	-2.34%	-4.02%	-2.91%	20.78%	23.01%	26.01%	-52.31%	-19.93%
ANZ Banking Group Limited	24.60	0.49	0.00%	-1.13%	3.40%	3.40%	3.50%	3.50%	-13.52%	21.19%	-7.84%
BSP Financial Group	4.78	0.06	0.00%	-0.42%	-2.45%	-2.45%	2.46%	1.01%	14.75%	-17.88%	
BHP Billiton Limited	49.24	0.77	0.00%	-0.89%	7.53%	7.91%	-3.62%	-6.62%	9.95%	-2.19%	9.02%
Boral Limited	3.56	0.26	0.00%	6.59%	24.91%	23.18%	3.50%	3.09%	-52.62%	23.23%	10.49%
Bouganville Copper Limited	0.32	0.09	0.00%	-1.56%	-10.00%	-10.00%	-19.70%	-15.15%	14.75%	5.17%	-10.77%
Bank of Queensland	6.95	0.22	0.00%	-0.29%	1.76%	0.72%	-1.94%	-2.40%	-14.71%	4.52%	6.76%
Brambles Limited	11.72	0.63	0.00%	-0.09%	-2.66%	-2.90%	1.63%	6.54%	13.55%	0.28%	-9.56%
Commonwealth Bank of Australia	108.83	0.98	0.00%	0.08%	6.61%	6.07%	-0.10%	0.35%	1.58%	23.01%	2.77%
CSL	296.12	0.89	0.00%	0.29%	3.65%	2.91%	5.21%	5.93%	-1.02%	2.66%	2.69%
Fortescue Mining	22.48	0.95	0.00%	-0.44%	8.81%	9.61%	-0.41%	-4.05%	6.77%	-18.01%	119.18%
Horizon Oil Ltd	0.15	0.75	0.00%	-3.33%	11.54%	11.54%	16.00%	9.26%	41.30%	48.39%	-48.33%
Kina Securities Ltd	0.78	0.06	0.00%	0.00%	1.30%	0.65%	2.44%	5.59%	-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	185.13	0.57	0.00%	1.73%	11.52%	10.88%	-7.81%	-7.15%	-18.71%	48.32%	0.46%
Mirvac Group	2.27	0.54	0.00%	0.00%	6.07%	6.57%	-4.66%	-1.52%	-26.80%	10.23%	-16.98%
National Australia Bank	31.48	0.72	0.00%	-0.73%	5.21%	4.72%	4.43%	5.18%	4.23%	27.61%	-8.24%
Newcrest Mining Limited	22.95	0.55	0.00%	1.82%	10.87%	11.19%	-17.81%	-19.00%	-15.69%	-5.04%	-14.78%
Origin Energy Ltd	7.32	0.77	0.00%	0.41%	-4.81%	-5.18%	-6.50%	-9.77%	47.33%	10.08%	-43.67%
Pilbara Minerals Ltd	5.11	0.89	0.00%	27.11%	38.86%	36.27%	103.13%	99.13%	17.19%	267.82%	210.71%
Qbe Insurance Group Ltd	13.73	1.00	0.00%	2.16%	2.69%	2.23%	-6.30%	-5.10%	18.33%	33.06%	-33.77%
Rio Tinto Limited	126.50	0.96	0.00%	0.43%	8.05%	8.67%	-7.22%	-9.07%	16.28%	-12.05%	13.38%
ResMed Inc	32.96	0.66	0.00%	-1.26%	8.14%	6.46%	10.00%	10.23%	-13.47%	31.40%	24.34%
Santos Limited	7.24	0.20	0.00%	0.00%	2.12%	1.40%	-0.55%	-4.45%	13.15%	0.64%	-23.35%
Steamship Trading Company	10.48	0.33	0.00%	0.00%	-0.19%	-0.19%	-15.83%	-15.83%	5.00%	1.52%	-21.20%
Suncorp Metway Limited	12.71	1.00	0.00%	2.83%	5.65%	5.56%	-8.96%	-8.65%	8.76%	13.66%	-24.85%
Sydney Airport	8.72	1.00	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.46%	35.41%	-25.98%
Transurban Group	13.71	0.57	0.00%	-0.22%	5.06%	5.62%	-14.62%	-14.19%	-6.08%	1.17%	-8.38%
Telstra Corporation Limited.	4.08	0.84	0.00%	-1.69%	2.51%	2.26%	0.00%	0.00%	-4.55%	40.27%	-15.82%
Treasury Wine Estates Limited	14.09	0.93	0.00%	-0.14%	3.76%	3.53%	8.98%	10.75%	9.94%	31.70%	-42.12%
Westpac Banking Corporation	23.67	0.82	0.00%	-1.17%	1.72%	1.37%	6.08%	5.85%	9.37%	10.22%	-20.06%
Worley Limited Woolworths Limited	15.71 34.74	0.36	0.00% 0.00%	-0.13% -0.54%	5.58% 3.30%	4.73% 3.52%	-7.73% -6.24%	-10.60% -4.63%	41.11% -11.71%	-7.48% -3.31%	-24.95% 8.71%
International	34.74	0.50	0.0078	-0.5470	3.3070	3.32/0	-0.24/0	-4.0370	-11.7170	-3.31/0	0.7170
	ICD ¢ 73.07	0.64	1.000/	2 500/	11 100/	12 740/	12 000/	15 240/	21 649/	7 740/	22 100/
	JSD \$ 73.07	0.64	1.08%	3.59%	11.18%	12.74%	-13.98%	-15.24%	-21.64% -15.90%	-7.74% 24.76%	22.19%
	UD \$ 19.11	0.27	0.00%	0.98%	2.58%	1.21% 4.92%	-3.73% -4.70%	-4.75% -6.55%	-15.90% -11.03%	24.76%	-0.61%
	.UD \$ 1.81 .UD \$ 2.62	0.81	0.00% -0.40%	1.27% -0.10%	4.10% 1.58%	0.83%	-4.70% -1.76%	-6.55% -2.83%	-11.03% -16.11%	11.82% 23.54%	-2.28% -0.10%
	JSD \$ 55.02	0.63	0.36%	2.29%	8.58%	9.73%	-9.41%	-2.83%	-18.11%	5.00%	8.58%
	JSD \$ 55.02 JSD \$ 60.88	0.63	0.36%	1.55%	8.48%	9.73%	-9.41% -10.71%	-11.21% -12.63%	-18.18% -18.76%	13.28%	2.80%
		0.71	0.12%			9.81%		-12.63% -12.06%			
·		0.72	1.57%	1.48%	8.63%		-10.12% -18.70%		-18.33% -25.89%	13.42%	2.83%
		0.00	1.5/%	5.07%	16.40%	18.70%	-18.70%	-20.43%		-12.17%	32.08%
	JSD \$ 67.35	0.60			6.010/	7 7 5 0/	_E 2E0/	_7 [20/		_n ono/	
iShares MSCI Japan	JSD \$ 58.66	0.60	-0.20%	2.55%	6.91%	7.75% -2.17%	-6.26% -7.15%	-7.53% -6.92%	-18.70% -9.88%	-0.89% 10.44%	14.04%
iShares MSCI Japan Acadian Global Managed Volatitlity Equity Fund	JSD \$ 58.66 1.51	0.14	-0.20% 0.04%	2.55% 0.22%	-1.68%	-2.17%	-7.15%	-6.92%	-9.88%	10.44%	-11.46%
iShares MSCI Japan	JSD \$ 58.66	_	-0.20%	2.55%							