

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

KFM Daily Market Report

		Closing prices	52	Movement for the period				Q4 2022	Q3 2022	2022	2021	2020
		26-Jan-23	wk	Day	Week	Month	YTD					
Interest Rates												
Central Bank Bills												
Change to today's price												
from closing prices of prior period												
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%	0.52	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	reported Thursday/Friday	3.39%		0.00%	-0.42%	-0.88%	-0.88%	0.28%	1.44%	4.27%	7.04%	7.20%
Government Inscribed Stock												
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		5.44%		0.00%	0.00%	0.00%	0.00%	-0.91%	-0.65%	5.44%	9.90%	12.53%
Kina Facility Rate												
		3.25%	1.00	0.00%	0.00%	0.00%	0.00%	0.25%	0.00%	3.25%	3.00%	3.00%
Ten year Government Bond yields												
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%	0.84	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												
	RBA Cash Rate	3.10%		0.00%	0.00%	0.00%	0.00%	0.75%	1.50%	3.10%	0.10%	0.10%
PNG CPI Index												
	Latest 12 mth % change	6.30%						0.00%	0.00%	5.70%	4.60%	3.10%
Currencies												
Percentage changes												
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		36.7400	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		129.3800	0.41	-0.84%	1.13%	-3.09%	-2.38%	-8.28%	5.98%	15.13%	11.63%	-5.12%
USD/EUR		1.0918	0.71	0.18%	1.13%	2.75%	2.52%	8.41%	-6.04%	-5.83%	-8.00%	9.68%
USD/GBP		1.2401	0.60	0.63%	0.53%	3.00%	2.92%	8.29%	-8.40%	-10.71%	-0.98%	3.90%
Equity Indices												
Papua New Guinea												
Percentage changes												
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		6,261.88	0.94	0.00%	0.38%	6.25%	6.03%	8.64%	-1.32%	-3.95%	13.28%	-2.06%
S&P/ASX 20		4,224.10	0.97	0.00%	-0.07%	6.22%	6.03%	9.26%	-1.83%	-1.83%	12.14%	-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%	6.78%	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 Accumulation		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		11,459.50	0.85	0.00%	1.15%	4.75%	3.83%	7.61%	2.29%	39.71%	-1.97%	-29.93%
S&P/ASX 200 Materials		19,315.60	0.97	0.00%	1.26%	9.99%	10.12%	15.04%	-2.85%	4.79%	6.84%	13.37%
S&P/ASX 200 Industrials		6,495.00	0.79	0.00%	-0.11%	4.43%	4.18%	6.49%	-6.34%	-6.18%	11.24%	-14.10%
S&P/ASX 200 Consumer Discretionary		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 Staples		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 Technology		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 Telecommunication 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	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		1,432.40	0.50	0.00%	1.36%	6.71%	7.42%	9.74%	-7.53%	-24.00%	21.61%	-7.99%
S&P/ASX 200 Financial-x-A-REIT		7,433.80	0.80	0.00%	-0.14%	5.29%	4.82%	9.49%	0.66%	-2.72%	20.20%	-8.99%
North American												
DJIA		33,949.41	0.74	0.61%	2.74%	2.19%	2.42%	15.39%	-6.66%	-7.87%	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		15,132.85	0.87	0.34%	1.42%	7.54%	8.68%	-4.71%	-5.24%	-12.35%	15.79%	3.55%
CAC 40		7,095.99	0.98	0.74%	2.07%	7.95%	9.61%	-2.31%	-2.71%	-9.50%	28.85%	-7.14%
Asia												
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%	7.34%	8.31%	4.44%	21.99%	15.75%

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