

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

30-Jan-23

	Closing prices 27-Jan-23	52 wk	Movement for the period				Q4 2022	Q3 2022	2022	2021	2020
			Day	Week	Month	YTD					
Interest Rates											
Central Bank Bills											
Change to today's price											
from closing prices of prior period											
28 days	1.93%		0.00%	0.00%	-0.03%	-0.03%	0.29%	0.65%	1.96%	1.29%	1.33%
60 days	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	2.44%	0.67	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	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	4.20%		0.00%	0.00%	0.00%	0.00%	-0.17%	-0.85%	4.20%	8.50%	8.04%
GIS 4Y 2022-26	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											
	3.50%	1.00	0.00%	0.25%	0.25%	0.25%	0.25%	0.00%	3.25%	3.00%	3.00%
Ten year Government Bond yields											
United States	3.50%	0.71	0.01%	0.02%	-0.37%	-0.37%	0.05%	0.82%	3.87%	1.51%	0.91%
United Kingdom	3.32%	0.65	0.01%	-0.06%	-0.35%	-0.35%	-0.42%	1.86%	3.67%	0.97%	0.20%
Australia	3.56%	0.73	0.06%	0.16%	-0.49%	-0.49%	0.17%	0.23%	4.05%	1.67%	0.97%
New Zealand	4.11%	0.72	0.06%	0.09%	-0.36%	-0.36%	0.17%	0.44%	4.47%	2.39%	0.99%
France	2.70%	0.85	0.03%	0.08%	-0.41%	-0.41%	0.40%	0.80%	3.12%	0.20%	-0.34%
Japan	0.49%	0.91	0.00%	0.11%	0.07%	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	0.3992	0.32	0.10%	-2.68%	-4.73%	-4.73%	-4.08%	5.99%	6.67%	6.19%	-11.68%
PGK/GBP	0.2294	0.27	0.13%	0.00%	-2.67%	-2.67%	-7.68%	9.20%	11.60%	1.00%	-6.57%
PGK/NZD	0.4374	0.30	-0.05%	-1.17%	-2.56%	-2.56%	-9.48%	8.54%	7.55%	5.78%	-9.52%
PGK/JPY	36.910	0.43	0.46%	0.65%	-1.97%	-1.97%	-8.26%	5.96%	14.75%	11.64%	-7.87%
USD/AUD	0.7114	0.63	-0.13%	2.73%	4.96%	4.96%	4.23%	-5.64%	-6.60%	-5.83%	9.94%
USD/JPY	129.960	0.43	0.45%	0.66%	-1.95%	-1.95%	-8.28%	5.98%	15.13%	11.63%	-5.12%
USD/EUR	1.0873	0.69	-0.41%	0.34%	2.09%	2.09%	8.41%	-6.04%	-5.83%	-8.00%	9.68%
USD/GBP	1.2381	0.59	-0.16%	-0.01%	2.76%	2.76%	8.29%	-8.40%	-10.71%	-0.98%	3.90%
Equity Indices											
Papua New Guinea											
Percentage changes											
KSI Index	6,279.38	0.99	0.00%	0.01%	0.03%	0.03%	-0.03%	0.25%	7.10%	-3.09%	-3.42%
KSI Home Index	15,584.73	0.84	0.00%	1.19%	3.07%	3.07%	-1.25%	-0.29%	5.07%	8.11%	1.50%
Australia											
All Ordinaries	7,709.54	0.86	0.28%	0.56%	6.76%	6.76%	8.13%	-1.01%	-7.17%	13.55%	0.71%
S&P/ASX 100	6,285.90	0.97	0.38%	0.52%	6.44%	6.44%	8.64%	-1.32%	-3.95%	13.28%	-2.06%
S&P/ASX 20	4,244.10	1.00	0.47%	0.19%	6.53%	6.53%	9.26%	-1.83%	-1.83%	12.14%	-1.49%
S&P/ASX 50	7,321.20	0.96	0.41%	0.44%	6.42%	6.42%	8.95%	-2.10%	-3.01%	12.37%	-4.86%
S&P/ASX 50 Accumulation	91,275.10	1.00	0.41%	0.44%	6.42%	6.42%	9.66%	-0.12%	1.89%	17.00%	-1.94%
S&P/ASX Midcap 50	9,466.70	0.94	0.19%	1.08%	6.53%	6.53%	6.69%	3.88%	-9.00%	18.46%	14.48%
S&P/ASX Small Ordinaries	3,012.00	0.52	-0.11%	0.88%	7.64%	7.64%	6.98%	-1.45%	-20.72%	14.24%	6.62%
S&P/ASX 200	7,493.83	0.91	0.34%	0.56%	6.47%	6.47%	8.72%	-1.43%	-5.45%	13.02%	-1.45%
S&P/ASX 200 Accumulation	90,698.89	1.00	0.34%	0.56%	6.47%	6.47%	9.40%	0.39%	-1.08%	17.23%	1.40%
S&P/ASX 300	7,462.25	0.89	0.33%	0.56%	6.56%	6.56%	8.46%	-1.34%	-6.05%	13.38%	-1.10%
S&P/ASX 200 Energy	11,248.30	0.78	-1.84%	-2.08%	1.91%	1.91%	7.61%	2.29%	39.71%	-1.97%	-29.93%
S&P/ASX 200 Materials	19,320.00	0.97	0.02%	0.42%	10.14%	10.14%	15.04%	-2.85%	4.79%	6.84%	13.37%
S&P/ASX 200 Industrials	6,524.10	0.83	0.45%	0.33%	4.64%	4.64%	6.49%	-6.34%	-6.18%	11.24%	-14.10%
S&P/ASX 200 Consumer Discretionary	2,994.90	0.53	0.12%	1.39%	9.69%	9.69%	3.92%	-1.96%	-22.65%	21.31%	8.63%
S&P/ASX 200 Consumer Staples	13,079.70	0.90	1.23%	1.18%	4.28%	4.28%	1.65%	-4.33%	-7.39%	7.13%	3.57%
S&P/ASX 200 Healthcare	42,715.00	0.81	-0.28%	-1.19%	3.21%	3.21%	1.83%	2.64%	-8.41%	7.98%	2.97%
S&P/ASX 200 Financials	6,731.50	0.85	1.00%	1.14%	5.87%	5.87%	9.49%	0.66%	-2.72%	20.20%	-9.00%
S&P/ASX 200 Information Technology	1,470.90	0.32	1.20%	2.63%	4.65%	4.65%	2.46%	2.53%	-34.25%	-2.79%	56.35%
S&P/ASX 200 Telecommunication Services	1,479.50	0.72	0.16%	-0.19%	4.85%	4.85%	4.39%	-0.87%	-13.43%	28.46%	0.91%
S&P/ASX 200 Utilities	8,054.50	0.73	-0.10%	0.80%	-3.10%	-3.10%	26.77%	-13.62%	24.19%	4.56%	-21.52%
S&P/ASX 200 A-REIT	1,448.60	0.54	1.13%	2.35%	8.64%	8.64%	9.74%	-7.53%	-24.00%	21.61%	-7.99%
S&P/ASX 200 Financial-x-A-REIT	7,507.90	0.85	1.00%	1.14%	5.87%	5.87%	9.49%	0.66%	-2.72%	20.20%	-8.99%
North American											
DJIA	33,978.08	0.75	0.08%	1.81%	2.51%	2.51%	15.39%	-6.66%	-8.78%	18.73%	7.25%
S&P 500	4,070.56	0.47	0.25%	2.47%	6.02%	6.02%	7.08%	-5.28%	-19.44%	26.89%	16.26%
NASDAQ	11,621.71	0.32	0.95%	4.32%	11.04%	11.04%	-1.03%	-4.11%	-33.10%	21.39%	43.64%
Toronto S&P/TSX	20,714.47	0.65	0.07%	1.03%	6.86%	6.86%	5.10%	-2.21%	-8.66%	21.74%	2.17%
Europe											
FTSE	7,765.15	0.91	0.05%	-0.07%	4.21%	4.21%	-3.63%	-3.84%	0.91%	14.30%	-14.34%
DAX	15,150.03	0.87	0.11%	0.77%	8.81%	8.81%	-4.71%	-5.24%	-12.35%	15.79%	3.55%
CAC 40	7,097.21	0.98	0.02%	1.45%	9.63%	9.63%	-2.31%	-2.71%	-9.50%	28.85%	-7.14%
Asia											
Nikkei	27,382.56	0.59	0.07%	3.12%	4.94%	4.94%	1.08%	-1.73%	-9.37%	4.91%	16.01%
Hang Seng	22,688.90	0.78	0.54%	2.92%	14.70%	14.70%	-21.87%	-21.21%	-15.46%	-14.08%	-3.40%
Shanghai	3,264.81	0.63	0.00%	0.00%	5.68%	5.68%	-10.72%	-11.01%	-15.13%	4.80%	13.87%
Sensex	59,330.90	0.67	-1.45%	-2.13%	-2.48%	-2.48%	7.34%	8.31%	4.44%	21.99%	15.75%

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