

KFM Daily Market Report

Daily Market Report

Shading Key: wei

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

% 2 standard deviation move up (5%)

These estimates are based or the 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

21-Mar-22 Reporting closing prices for prior day

		Closing prices 18-Mar-22		Movement for Day	the period Week	Month	YTD	Q4 2021	Q3 2021	2021	2020	2019
nterest Rates		TO-IVIAT-22	WK	Change to today's		WOITH	עוז	Q4 2021	Q3 2021		es, rate at end of	
Central Bank Bills			from closing pri		eriod					year reported.		
28 days	C-bill auctions on Wednesday;	1.07%		0.00%	-0.06%	-0.06%	-0.22%	-0.02%	-0.02%	1.29%	1.33%	1.3
60 days	reported Thursday/Friday	1.81%		0.00%	-0.18%	-0.18%	-0.18%	-0.01%	-0.02%	1.99%	2.07%	2.3
90 days		1.79%	0.00	0.00%	-0.09%	-0.09%	-0.16%	-0.03%	-0.02%	1.95%	2.04%	2.5
182 days		4.55%		0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	4.55%	4.55%	4.5
Treasury Bills												
28 days		1.26%		0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	1.26%	1.26%	1.2
63 days		2.36%	0.00	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	2.36%	2.36%	2.3
91 days		2.32%		0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	2.32%	2.32%	2.3
182 days	Tbill auctions are irregular Wednesdays	2.29%	0.00	0.00%	-0.03%	-0.14%	-2.00%	-0.06%	0.01%	4.29%	4.41%	4.6
273 days		3.90%	0.00	0.00%	-0.02%	-0.08%	-2.05%	-0.09%	0.00%	5.95%	6.04%	6.0
364 days	reported Thursday/Friday	5.10%		0.00%	-0.03%	-0.06%	-1.94%	-0.16%	0.00%	7.04%	7.20%	7.0
Government Inscribed Stoci	k											
GIS 2Y 2020-22	GIS auctions usually monthly	8.50%		0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	8.50%	8.04%	8.0
GIS 3Y 2020-23	reported Thursday/Friday	9.00%		0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	9.00%	9.00%	9.0
GIS 4Y 2020-24		9.84%		0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	9.84%	9.84%	9.8
GIS 5Y 2020-25		9.70%		0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	9.70%	9.86%	9.8
GIS 6Y 2020-26		9.80%		0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	9.80%	10.02%	10.0
GIS 9Y 2020-29		9.90%		0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	9.90%	11.82%	11.8
GIS 10Y 2020-30		9.90%		0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	9.90%	12.53%	12.5
ina Facility Rate		3.00%		0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	3.00%	3.00%	5.5
en year Government Bond	yields											
United States		2.15%	0.96	-0.02%	0.16%	0.22%	0.64%	0.02%	0.27%	1.51%	0.91%	1.9
United Kingdom		1.50%		-0.07%	0.01%	0.12%	0.53%	-0.05%	0.46%	0.97%	0.20%	0.8
Australia		2.55%		0.01%	0.16%	0.36%	0.88%	0.18%	0.31%	1.67%	0.97%	1.
New Zealand		3.16%		-0.02%	0.17%	0.40%	0.77%	0.30%	0.44%	2.39%	0.99%	1.
France		0.83%	0.98	-0.01%	0.11%	0.14%	0.63%	0.04%	0.26%	0.20%	-0.34%	0.3
Japan		0.21%	0.90	0.00%	0.02%	-0.01%	0.14%	0.00%	0.05%	0.07%	0.02%	-0.0
ustralia	RBA Cash Rate	0.10%		0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.10%	0.10%	0.7
NG CPI Index	Latest 12 mth % change	5.70%						5.70%	4.30%	4.60%	3.10%	4.0
urrencies	, and the second			Percentage chan	ges					Annual chang A	Annual change v	within th
PGK/USD		0.2840	0.00	0.0%	0.0%	-0.4%	-0.4%	0.00%	0.00%	0.0%	-2.9%	-1
PGK/AUD		0.3836	0.50	-1.3%	-0.9%	-3.1%	-2.3%	-0.73%	2.51%	6.2%	-11.7%	-0
PGK/GBP		0.2157	0.86	-0.1%	-0.7%	3.0%	2.1%	-0.42%	3.77%	1.0%	-6.6%	-4
PGK/NZD		0.4114	0.48	-0.9%	-0.9%	-3.1%	-1.4%	0.65%	1.77%	5.8%	-9.5%	-1
PGK/JPY		33.740	1.00	0.0%	1.8%	2.8%	2.8%	2.88%	2.11%	11.6%	-7.9%	-2
AUD/USD		0.7405	0.46	1.3%	0.9%	2.8%	2.0%	0.74%	-2.42%	-5.8%	9.9%	-0
USD/JPY		118.800	1.00	0.0%	1.8%	3.1%	3.2%	2.88%	2.14%	11.6%	-5.1%	-1
EUR/USD		1.1086	0.16	0.6%	0.8%	-2.5%	-2.0%	-2.47%	-2.40%	-8.0%	9.7%	-1
GBP/USD		1.3166	0.13	0.1%	0.7%	-3.3%	-2.4%	0.42%	-3.62%	-1.0%	3.9%	3
quity Indices		1.5100	0.10	0.170	0.770	5.570	2.470	0.4270	5.02.0	1.070	3.570	,
apua New Guinea				Percentage chang	100							
KSi Index		5,852.10	0.22	0.0%	-0.4%	0.0%	-0.2%	0.26%	0.22%	-3.1%	-3.4%	21
KSi Home Index		13,950.35	0.44	0.0%	0.4%	0.0%	-3.1%	-2.07%	5.48%	8.1%	1.5%	15
ustralia		13,330.33		0.070	0.470	0.070	3.170	2.0770	3.4070	0.170	1.570	
All Ordinaries		7,571.15	0.63	0.5%	3.2%	0.9%	-2.7%	1.96%	-0.45%	13.6%	0.7%	19
S&P/ASX 100		6,057.04	0.66	0.5%	3.2%	1.1%	-1.5%	1.66%	-1.10%	13.3%	-2.1%	18
S&P/ASX 20		4,058.20	0.54	0.5%	3.1%	1.3%	0.0%	0.67%	-3.41%	12.1%	-1.5%	15
S&P/ASX 50		7,052.70	0.62	0.5%	3.3%	1.2%	-0.6%	0.99%	-1.71%	12.4%	-4.9%	19
S&P/ASX 50 Accumulation	an.	85,070.60	0.93	0.6%	3.3%	2.6%	1.1%	1.60%	-0.12%	17.0%	-1.9%	24
S&P/ASX Midcap 50	JII	9,130.90	0.52	0.5%	3.1%	0.5%	-6.5%	5.45%	2.36%	18.5%	14.5%	17
S&P/ASX Small Ordinarie	· c	3,281.20	0.37	0.4%	3.2%	-0.3%	-7.0%	1.63%	1.96%	14.2%	6.6%	17
S&P/ASX 200	3	7,294.35	0.62	0.5%	3.3%	1.0%	-7.0%	1.53%	-0.82%	13.0%	-1.5%	18
	ion	,	0.81									
S&P/ASX 200 Accumulat	ion	85,607.12	0.63	0.5%	3.3%	2.3%	-0.6%	2.09%	0.60%	17.2%	1.4%	23
S&P/ASX 300		7,290.98	0.81	0.5%	3.2%	1.0%	-2.2%	1.66%	-0.73%	13.4%	-1.1%	18
S&P/ASX 200 Energy		9,635.70		2.0%	0.0%	9.1%	22.0%	-8.82%	10.41%	-2.0%	-29.9%	18
S&P/ASX 200 Materials		17,349.00	0.71	0.5%	-1.2%	-1.5%	3.6%	12.44%	-19.06%	6.8%	13.4%	22
S&P/ASX 200 Industrials	Discretionery	6,368.90	0.63	1.2%	4.2%	1.4%	-4.2%	1.14%	1.60%	11.2%	-14.1%	22
S&P/ASX 200 Consumer	•	3,113.30		-0.7%	3.4%	-3.6%	-11.8%	0.00%	2.15%	21.3%	8.6%	27
S&P/ASX 200 Consumer		13,126.00	0.46	-0.3%	2.9%	5.0%	-3.1%	-0.49%	1.81%	7.1%	3.6%	18
S&P/ASX 200 Healthcare		40,848.60	0.30	0.4%	5.5%	1.8%	-9.6%	-0.08%	0.92%	8.0%	3.0%	4:
		6,700.60	0.74	0.5%	6.1%	2.2%	2.5%	-3.35%	5.47%	20.2%	-9.0%	7
S&P/ASX 200 Financials			0.26	1.7%	7.8%	3.7%	-18.6%	-6.14%	12.14%	-2.8%	56.3%	3:
S&P/ASX 200 Informatio		1,740.50		-0.1%	5.2%	3.3%	-7.1%	4.86%	4.93%	28.5%	0.9%	22
S&P/ASX 200 Informatio S&P/ASX 200 Telecommo		1,514.80	0.54	-						4.6%	-21.5%	10
S&P/ASX 200 Informatio S&P/ASX 200 Telecommon S&P/ASX 200 Utilities		1,514.80 7,091.20	0.87	-0.1%	0.1%	2.2%	6.0%	10.02%	2.39%			
S&P/ASX 200 Informatio S&P/ASX 200 Telecommon S&P/ASX 200 Utilities S&P/ASX 200 A-REIT	unication Services	1,514.80 7,091.20 1,603.70	0.87	-0.1% 0.4%	3.5%	-1.1%	-8.6%	8.93%	3.36%	21.6%	-8.0%	14
S&P/ASX 200 Informatio S&P/ASX 200 Telecommi S&P/ASX 200 Utilities S&P/ASX 200 A-REIT S&P/ASX 200 Financial-x	unication Services	1,514.80 7,091.20	0.87	-0.1%								1
S&P/ASX 200 Informatio S&P/ASX 200 Telecomm S&P/ASX 200 Utilities S&P/ASX 200 A-REIT S&P/ASX 200 Financial-x orth American	unication Services	1,514.80 7,091.20 1,603.70 7,473.50	0.87 0.51 0.74	-0.1% 0.4% 0.5%	3.5% 6.1%	-1.1% 2.2%	-8.6% 2.5%	8.93% -3.35%	3.36% 5.47%	21.6% 20.2%	-8.0% -9.0%	
S&P/ASX 200 Informatio S&P/ASX 200 Telecommi S&P/ASX 200 Utilities S&P/ASX 200 A-REIT S&P/ASX 200 Financial-x orth American DJIA	unication Services	1,514.80 7,091.20 1,603.70 7,473.50 34,754.93	0.87 0.51 0.74	-0.1% 0.4% 0.5%	3.5% 6.1% 5.5%	-1.1% 2.2% 2.0%	-8.6% 2.5% -4.4%	8.93% -3.35% 7.37%	3.36% 5.47% -3.12%	21.6% 20.2% 18.7%	-8.0% -9.0% 7.2%	2
S&P/ASX 200 Informatio S&P/ASX 200 Telecommi S&P/ASX 200 Utilities S&P/ASX 200 A-REIT S&P/ASX 200 Financial-x orth American DJIA S&P 500	unication Services	1,514.80 7,091.20 1,603.70 7,473.50 34,754.93 4,463.12	0.87 0.51 0.74 0.53 0.63	-0.1% 0.4% 0.5% 0.8%	3.5% 6.1% 5.5% 6.2%	-1.1% 2.2% 2.0% 2.6%	-8.6% 2.5% -4.4% -6.4%	8.93% -3.35% 7.37% 10.65%	3.36% 5.47% -3.12% -2.00%	21.6% 20.2% 18.7% 26.9%	-8.0% -9.0% 7.2% 16.3%	2
S&P/ASX 200 Informatio S&P/ASX 200 Telecommi S&P/ASX 200 Utilities S&P/ASX 200 A-REIT S&P/ASX 200 Financial-x orth American DJIA S&P 500 NASDAQ	unication Services	1,514.80 7,091.20 1,603.70 7,473.50 34,754.93 4,463.12 13,893.84	0.87 0.51 0.74 0.53 0.63	-0.1% 0.4% 0.5% 0.8% 1.2% 2.0%	3.5% 6.1% 5.5% 6.2% 8.2%	-1.1% 2.2% 2.0% 2.6% 2.6%	-8.6% 2.5% -4.4% -6.4% -11.2%	8.93% -3.35% 7.37% 10.65% 8.28%	3.36% 5.47% -3.12% -2.00% -1.53%	21.6% 20.2% 18.7% 26.9% 21.4%	-8.0% -9.0% 7.2% 16.3% 43.6%	2 2 3
S&P/ASX 200 Informatio S&P/ASX 200 Telecommi S&P/ASX 200 Utilities S&P/ASX 200 A-REIT S&P/ASX 200 Financial-x orth American DJIA S&P 500 NASDAQ Toronto S&P/TSX	unication Services	1,514.80 7,091.20 1,603.70 7,473.50 34,754.93 4,463.12	0.87 0.51 0.74 0.53 0.63	-0.1% 0.4% 0.5% 0.8%	3.5% 6.1% 5.5% 6.2%	-1.1% 2.2% 2.0% 2.6%	-8.6% 2.5% -4.4% -6.4%	8.93% -3.35% 7.37% 10.65%	3.36% 5.47% -3.12% -2.00%	21.6% 20.2% 18.7% 26.9%	-8.0% -9.0% 7.2% 16.3%	2 2 3
S&P/ASX 200 Informatio S&P/ASX 200 Telecommi S&P/ASX 200 Utilities S&P/ASX 200 A-REIT S&P/ASX 200 Financial-x orth American DJIA S&P 500 NASDAQ Toronto S&P/TSX	unication Services	1,514.80 7,091.20 1,603.70 7,473.50 34,754.93 4,463.12 13,893.84 21,818.47	0.87 0.51 0.74 0.53 0.63 0.38	-0.1% 0.4% 0.5% 0.8% 1.2% 2.0% 0.2%	3.5% 6.1% 5.5% 6.2% 8.2% 1.7%	-1.1% 2.2% 2.0% 2.6% 2.6% 3.9%	-8.6% 2.5% -4.4% -6.4% -11.2% 2.8%	8.93% -3.35% 7.37% 10.65% 8.28% 5.74%	3.36% 5.47% -3.12% -2.00% -1.53% -1.07%	21.6% 20.2% 18.7% 26.9% 21.4% 21.7%	-8.0% -9.0% 7.2% 16.3% 43.6% 2.2%	2 2 3 1
S&P/ASX 200 Informatio S&P/ASX 200 Telecommi S&P/ASX 200 Utilities S&P/ASX 200 A-REIT S&P/ASX 200 Financial-x orth American DIIA S&P 500 NASDAQ Toronto S&P/TSX	unication Services	1,514.80 7,091.20 1,603.70 7,473.50 34,754.93 4,463.12 13,893.84 21,818.47 7,404.73	0.87 0.51 0.74 0.53 0.63 0.38 1.00	-0.1% 0.4% 0.5% 0.8% 1.2% 2.0% 0.2% 0.3%	3.5% 6.1% 5.5% 6.2% 8.2% 1.7%	-1.1% 2.2% 2.0% 2.6% 2.6% 3.9%	-8.6% 2.5% -4.4% -6.4% -11.2% 2.8%	8.93% -3.35% 7.37% 10.65% 8.28% 5.74% 4.21%	3.36% 5.47% -3.12% -2.00% -1.53% -1.07%	21.6% 20.2% 18.7% 26.9% 21.4% 21.7%	-8.0% -9.0% 7.2% 16.3% 43.6% 2.2%	2 2 3 1
S&P/ASX 200 Informatio S&P/ASX 200 Telecommi S&P/ASX 200 Utilities S&P/ASX 200 A-REIT S&P/ASX 200 Financial-xorth American DIIA S&P 500 NASDAQ Toronto S&P/TSX Irope FTSE DAX	unication Services	1,514.80 7,091.20 1,603.70 7,473.50 34,754.93 4,463.12 13,893.84 21,818.47 7,404.73 14,413.09	0.87 0.51 0.74 0.53 0.63 0.38 1.00	-0.1% 0.4% 0.5% 0.8% 1.2% 2.0% 0.2% 0.3% 0.2%	3.5% 6.1% 5.5% 6.2% 8.2% 1.7% 3.5% 5.8%	-1.1% 2.2% 2.0% 2.6% 2.6% 3.9% -1.4% -4.2%	-8.6% 2.5% -4.4% -6.4% -11.2% 2.8%	8.93% -3.35% 7.37% 10.65% 8.28% 5.74%	3.36% 5.47% -3.12% -2.00% -1.53% -1.07%	21.6% 20.2% 18.7% 26.9% 21.4% 21.7% 14.3% 15.8%	-8.0% -9.0% 7.2% 16.3% 43.6% 2.2%	2 2 3 1
S&P/ASX 200 Informatio S&P/ASX 200 Telecommi S&P/ASX 200 Utilities S&P/ASX 200 A-REIT S&P/ASX 200 Financial-x orth American DJIA S&P 500 NASDAQ Toronto S&P/TSX urope FTSE	unication Services	1,514.80 7,091.20 1,603.70 7,473.50 34,754.93 4,463.12 13,893.84 21,818.47 7,404.73	0.87 0.51 0.74 0.53 0.63 0.38 1.00	-0.1% 0.4% 0.5% 0.8% 1.2% 2.0% 0.2% 0.3%	3.5% 6.1% 5.5% 6.2% 8.2% 1.7%	-1.1% 2.2% 2.0% 2.6% 2.6% 3.9%	-8.6% 2.5% -4.4% -6.4% -11.2% 2.8%	8.93% -3.35% 7.37% 10.65% 8.28% 5.74% 4.21%	3.36% 5.47% -3.12% -2.00% -1.53% -1.07%	21.6% 20.2% 18.7% 26.9% 21.4% 21.7%	-8.0% -9.0% 7.2% 16.3% 43.6% 2.2%	2: 2: 3: 1: 1:
S&P/ASX 200 Informatio S&P/ASX 200 Telecommi S&P/ASX 200 Utilities S&P/ASX 200 A-REIT S&P/ASX 200 Financial-x- orth American DJIA S&P 500 NASDAQ Toronto S&P/TSX urope FTSE DAX CAC 40	unication Services	1,514.80 7,091.20 1,603.70 7,473.50 34,754.93 4,463.12 13,893.84 21,818.47 7,404.73 14,413.09 6,620.24	0.87 0.51 0.74 0.53 0.63 0.38 1.00 0.73 0.46 0.47	-0.1% 0.4% 0.5% 0.8% 1.2% 2.0% 0.2% 0.3% 0.2% 0.1%	3.5% 6.1% 5.5% 6.2% 8.2% 1.7% 3.5% 5.8% 5.8%	-1.1% 2.2% 2.0% 2.6% 2.6% 3.9% -1.4% -4.2% -4.5%	-8.6% 2.5% -4.4% -6.4% -11.2% 2.8% 0.3% -9.3% -7.4%	8.93% -3.35% 7.37% 10.65% 8.28% 5.74% 4.21% 4.09% 9.71%	3.36% 5.47% -3.12% -2.00% -1.53% -1.07% 0.77% -1.83% -1.40%	21.6% 20.2% 18.7% 26.9% 21.4% 21.7% 14.3% 15.8% 28.9%	-8.0% -9.0% 7.2% 16.3% 43.6% 2.2% -14.3% 3.5% -7.1%	22 22 31 11 11 22
S&P/ASX 200 Informatio S&P/ASX 200 Telecommi S&P/ASX 200 Utilities S&P/ASX 200 A-REIT S&P/ASX 200 Financial-x orth American DJIA S&P 500 NASDAQ Toronto S&P/TSX urope FTSE DAX CAC 40	unication Services	1,514.80 7,091.20 1,603.70 7,473.50 34,754.93 4,463.12 13,893.84 21,818.47 7,404.73 14,413.09	0.87 0.51 0.74 0.53 0.63 0.38 1.00 0.73 0.46 0.47	-0.1% 0.4% 0.5% 0.8% 1.2% 2.0% 0.2% 0.3% 0.2%	3.5% 6.1% 5.5% 6.2% 8.2% 1.7% 3.5% 5.8%	-1.1% 2.2% 2.0% 2.6% 2.6% 3.9% -1.4% -4.2%	-8.6% 2.5% -4.4% -6.4% -11.2% 2.8% 0.3% -9.3%	8.93% -3.35% 7.37% 10.65% 8.28% 5.74% 4.21% 4.09%	3.36% 5.47% -3.12% -2.00% -1.53% -1.07% 0.77% -1.83%	21.6% 20.2% 18.7% 26.9% 21.4% 21.7% 14.3% 15.8%	-8.0% -9.0% 7.2% 16.3% 43.6% 2.2% -14.3% 3.5%	2: 2: 3: 1: 1:
S&P/ASX 200 Informatio S&P/ASX 200 Telecommi S&P/ASX 200 Utilities S&P/ASX 200 A-REIT S&P/ASX 200 Financial-x orth American DIIA S&P 500 NASDAQ Toronto S&P/TSX urope FTSE DAX CAC 40 iia	unication Services	1,514.80 7,091.20 1,603.70 7,473.50 34,754.93 4,463.12 13,893.84 21,818.47 7,404.73 14,413.09 6,620.24	0.87 0.51 0.74 0.53 0.63 0.38 1.00 0.73 0.46 0.47	-0.1% 0.4% 0.5% 0.8% 1.2% 2.0% 0.2% 0.3% 0.2% 0.1%	3.5% 6.1% 5.5% 6.2% 8.2% 1.7% 3.5% 5.8% 5.8%	-1.1% 2.2% 2.0% 2.6% 2.6% 3.9% -1.4% -4.2% -4.5%	-8.6% 2.5% -4.4% -6.4% -11.2% 2.8% 0.3% -9.3% -7.4%	8.93% -3.35% 7.37% 10.65% 8.28% 5.74% 4.21% 4.09% 9.71%	3.36% 5.47% -3.12% -2.00% -1.53% -1.07% 0.77% -1.83% -1.40%	21.6% 20.2% 18.7% 26.9% 21.4% 21.7% 14.3% 15.8% 28.9%	-8.0% -9.0% 7.2% 16.3% 43.6% 2.2% -14.3% 3.5% -7.1%	22 22 31 11 11 22
S&P/ASX 200 Informatio S&P/ASX 200 Telecommi S&P/ASX 200 Telecommi S&P/ASX 200 A-REIT S&P/ASX 200 Financial-x orth American DIIA S&P 500 NASDAQ Toronto S&P/TSX urope FTSE DAX CAC 40 sia Nikkei	unication Services	1,514.80 7,091.20 1,603.70 7,473.50 34,754.93 4,463.12 13,893.84 21,818.47 7,404.73 14,413.09 6,620.24 26,827.43	0.87 0.51 0.74 0.53 0.63 0.38 1.00 0.73 0.46 0.47	-0.1% 0.4% 0.5% 0.8% 1.2% 2.0% 0.2% 0.3% 0.2% 0.1%	3.5% 6.1% 5.5% 6.2% 8.2% 1.7% 3.5% 5.8% 5.8%	-1.1% 2.2% 2.0% 2.6% 2.6% 3.9% -1.4% -4.2% -4.5%	-8.6% 2.5% -4.4% -6.4% -11.2% 2.8% 0.3% -9.3% -7.4%	8.93% -3.35% 7.37% 10.65% 8.28% 5.74% 4.21% 4.09% 9.71%	3.36% 5.47% -3.12% -2.00% -1.53% -1.07% 0.77% -1.83% -1.40% 7.95%	21.6% 20.2% 18.7% 26.9% 21.4% 21.7% 14.3% 15.8% 28.9%	-8.0% -9.0% 7.2% 16.3% 43.6% 2.2% -14.3% 3.5% -7.1%	2 2 3 1 1 2 2



KFM Daily Market Report

Shading Key: wei

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

These estimates are base

2 standard deviation move up (5%)
1 standard deviation move down (33%)
1 standard deviation move down (35%)
2 standard deviation move down (5%)

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

21-Mar-22 Reporting closing prices for prior day

Daily Market Report

			52	Movement fo								
		18-Mar-22	wk	Day	Week	Month	YTD	Q4 2021	Q3 2021	2021	2020	2019
Indices				%								
MSCI AC Asia-ex-Japan* USD MSCI ACWI-ex-Australia* USD		553.61 358.53	0.29	0.2% 0.9%	4.0% 5.8%	-7.9% -0.2%	-8.8% -7.0%	-1.23% 6.04%	-1.98% -1.06%	-4.7% 18.7%	25.0% 16.4%	18.2% 26.7%
MSCI ACWI-ex-Australia* USD MSCI ACWI-ex-Australia* TR AUD		13,910.43	0.46	0.9%	4.9%	-0.2%	-8.4%	5.82%	1.25%	29.6%	5.7%	28.0%
MSCI All Country World Index* USD		362.59	0.47	0.9%	5.8%	-0.1%	-6.8%	6.68%	-1.73%	18.5%	16.3%	26.6%
MSCI ACWI Minimum Volatility USD		2,295.89	0.57	0.3%	3.5%	1.7%	-4.6%	5.99%	-1.85%	12.0%	0.6%	18.5%
MSCI World Net Local		6,988.20	0.61	1.1%	6.0%	1.6%	-5.9%	8.11%	-1.11%	24.2%	13.5%	27.3%
iShare Emerging Markets		45.36	0.26	1.4%	6.6%	-6.9%	-7.1%	-3.04%	-2.36%	-5.5%	15.2%	14.9%
VIX Volatility S&P500		23.87	0.41	-7.0%	-22.4%	-14.0%	38.6%	-25.58%	26.86%	-24.3%	65.1%	-45.8%
Commodities										/		
Light Crude WTI Futures US\$/I Brent Crude US\$/I		105.39	0.70	1.8%	-1.5% -2.2%	15.7%	39.3%	0.81%	1.46%	55.9%	-20.5%	34.5%
Brent Crude US\$/I Gold US\$/		108.29 1,923.70	0.69	1.5% -1.2%	-2.2% -2.7%	15.8% 1.3%	38.5% 5.0%	-0.43% 4.26%	2.87% -3.31%	50.9% -3.3%	-21.5% 24.4%	22.7% 18.9%
Silver US\$/		25.14	0.53	-1.5%	-2.7%	4.6%	7.4%	6.20%	-3.31%	-3.3%	47.4%	15.3%
Copper US\$		4.71	0.72	0.3%	3.0%	4.1%	5.4%	9.34%	-8.78%	27.1%	25.8%	6.3%
Iron Ore US\$/		135.04	0.35	5.5%	-4.6%	13.4%	19.9%	-3.56%	-38.57%	-27.0%	82.0%	20.5%
Malaysian Palm Oil* RM/tn		6,116	0.50	-8.0%	-17.0%	1.8%	18.6%	6.75%	3.80%	32.6%	28.0%	51.7%
LNG *Jap/Korea US\$/mmB	tu	35.50	0.64	-0.2%	-4.4%	49.1%	16.4%	-1.93%	110.74%	113.3%	169.8%	-41.1%
ICCO Cocoa US\$/	mt	2,537	0.54	1.3%	-1.7%	-1.4%	0.7%	-4.98%	12.09%	-3.2%	2.5%	5.1%
ICO Coffee US cents	/lb	220	0.72	1.4%	-1.2%	-10.8%	-2.6%	16.55%	8.05%	76.3%	-1.1%	27.3%
Equities				Percentage chan	ges							
Domestic PGI	-	PNGX		8								
Bank South Pacific	14.86	12.00	0.00	0.0%	-5.5%	0.0%	-2.0%	-0.41%	0.00%	2.1%	1.9%	14.8%
Credit Corporation City Pharmacy		1.60 0.95	0.03	0.0%	0.6%	0.0%	-4.8% 0.0%	-1.18%	0.00%	-1.2% 90.0%	6.3%	18.5%
Kina Asset Management Limited		1.00	0.90	0.0% 0.0%	0.0% 0.0%	0.0% 0.0%	1.0%	-5.00% -1.00%	25.00% 0.00%	10.0%	-38.3% -5.3%	24.6% 0.0%
Kina Securities Limited	2.24	3.00	0.54	0.0%	0.0%	0.0%	1.7%	-9.23%	0.00%	-1.7%	-11.0%	27.2%
Steamship Trading Company	26.04	35.46		0.0%	0.0%	0.0%	0.0%	0.00%	0.00%	0.0%	0.0%	0.0%
Santos Limited	19.66	18.50	1.00	0.0%	0.0%	*****		515571				
Australia												
A2 Milk Company Limited		5.40	0.10	0.7%	3.1%	1.9%	-1.1%	-12.50%	6.48%	-52.3%	-19.9%	38.6%
ANZ Banking Group Limited		27.58	0.59	0.2%	6.7%	-2.0%	0.3%	-2.27%	1.59%	21.2%	-7.8%	0.7%
BSP Financial Group		5.70	0.85	0.0%	-2.6%	28.1%	9.6%	-14.60%	-9.09%			
BHP Billiton Limited		46.25	0.58	1.2%	-3.0%	-3.6%	11.4%	10.34%	-29.69%	-2.2%	9.0%	13.7%
Boral Limited		3.41	0.04	-1.7%	3.3%	-8.1%	-44.1%	-0.65%	-14.48%	23.2%	10.5%	-9.3%
Bouganville Copper Limited		0.54	0.41	-7.7%	-1.8%	-10.7%	77.0%	-15.28%	-23.40%	5.2%	-10.8%	103.1%
Bank of Queensland Brambles Limited		8.41 9.75	0.39	1.2% -0.7%	6.6% 0.3%	-0.2% -3.8%	4.0% -8.3%	-13.57% -1.30%	3.77% -7.31%	4.5% 0.3%	6.8% -9.6%	-25.3% 15.5%
Commonwealth Bank of Australia		106.29	0.84	0.1%	7.0%	8.7%	5.2%	-3.19%	4.70%	23.0%	2.8%	10.4%
CSL CSL		270.96	0.37	0.1%	5.6%	2.0%	-6.8%	-0.91%	1.55%	2.7%	2.7%	48.9%
Fortescue Mining		18.57	0.38	2.2%	1.9%	-6.4%	-3.3%	28.41%	-39.94%	-18.0%	119.2%	155.1%
Horizon Oil Ltd		0.13	0.84	8.3%	0.0%	8.3%	41.3%	2.22%	-25.00%	48.4%	-48.3%	20.0%
Kina Securities Ltd		0.86	0.20	-0.6%	0.0%	-2.3%	0.6%	-6.56%	-7.11%	-5.0%	-39.6%	56.8%
Kina Petroleum Ltd		0.06		0.0%	0.0%	0.0%	0.0%	0.00%	0.00%	0.0%	0.0%	-1.7%
Macquarie Group Ltd		194.80	0.71	1.7%	6.8%	1.9%	-5.2%	12.86%	16.00%	48.3%	0.5%	26.9%
Mirvac Group		2.52	0.17	-0.4%	5.0%	-2.3%	-13.4%	-2.68%	4.55%	10.2%	-17.0%	42.0%
National Australia Bank		31.21	1.00	0.2%	4.2%	2.1%	8.2%	3.63%	7.33%	27.6%	-8.2%	2.3%
Newcrest Mining Limited		25.97	0.61	-0.8%	-3.3%	6.6%	6.1%	8.13%	-14.53%	-5.0%	-14.8%	38.8%
Origin Energy Ltd Pilbara Minerals Ltd		5.92 2.80	0.87	2.2% 3.7%	0.9% -2.4%	4.8% -5.7%	13.0% -12.5%	10.78% 56.10%	15.09% 15.82%	10.1% 267.8%	-43.7% 210.7%	30.6% -55.2%
Qbe Insurance Group Ltd		11.09	0.52	1.6%	-2.4% 5.1%	-3.7% -4.0%	-12.5%	-2.66%	7.07%	33.1%	-33.8%	-55.2% 27.5%
Rio Tinto Limited		110.34	0.49	1.6%	-1.2%	-7.5%	10.2%	-0.07%	-24.91%	-12.1%	13.4%	27.9%
ResMed Inc		35.00	0.66	-0.2%	6.6%	7.5%	-2.2%	-3.95%	3.13%	31.4%	24.3%	37.6%
Santos Limited		7.54	0.72	1.9%	-0.4%	7.7%	19.5%	-11.99%	11.16%	0.6%	-23.3%	49.3%
Steamship Trading Company		9.99	0.98	0.0%	6.2%	7.2%	-0.1%	5.26%	0.00%	1.5%	-21.2%	-33.2%
Suncorp Metway Limited		11.35	0.50	2.3%	9.1%	-0.6%	2.5%	-11.86%	8.84%	13.7%	-24.8%	2.6%
Sydney Airport		8.72	1.00	0.0%	0.0%	0.0%	0.5%	5.34%	5.51%	35.4%	-26.0%	28.7%
Transurban Group		13.58	0.52	2.7%	6.7%	5.2%	-1.7%	-2.40%	-0.98%	1.2%	-8.4%	28.0%
Telstra Corporation Limited.		3.95	0.68	0.0%	2.9%	1.0%	-5.5%	6.36%	3.97%	40.3%	-15.8%	24.2%
Treasury Wine Estates Limited		11.84 23.66	0.58	-1.0% -0.1%	2.6% 4.4%	-0.9% 0.6%	-4.4% 10.8%	-0.24% -17.88%	4.20% 6.04%	31.7% 10.2%	-42.1% -20.1%	9.7% -3.2%
Westpac Banking Corporation Worley Limited		12.69	0.52	-0.1% 1.1%	-0.1%	7.0%	10.8%	-17.88% 7.27%	-11.28%	-7.5%	-20.1% -25.0%	-3.2% 34.1%
Woolworths Limited		36.06	0.24	-0.7%	2.2%	6.0%	-5.1%	-3.41%	1.52%	-3.3%	8.7%	22.9%
Woodside Petroleum Limited		31.37	0.80	2.7%	-1.9%	14.3%	43.0%	-8.17%	8.99%	-3.6%	-33.9%	9.8%
International												
iShare MSCI All Asia ex Japan	USD \$	76.57	0.27	1.8%	7.6%	-5.8%	-7.4%	-2.74%	-3.13%	-7.7%	22.2%	15.6%
Blackrock Int Equity Fund*	AUD \$	20.33	0.42	-0.3%	3.5%	-3.4%	-9.4%	6.28%	1.34%	24.8%	-0.6%	23.5%
Blackrock Australian Equity Fund*	AUD \$	1.87	0.65	1.1%	1.7%	0.6%	-3.6%	4.61%	-1.44%	11.8%	-2.3%	19.1%
Vanguard International Share*	AUD \$	2.78	0.40	0.0%	4.1%	-3.4%	-10.0%	5.86%	1.25%	23.5%	-0.1%	22.7%
Vanguard FTSE World exUS	USD \$	57.86	0.37	1.1%	6.7%	-2.9%	-5.6%	0.52%	-2.45%	5.0%	8.6%	17.9%
Vanguard FTSE Europe	USD \$	62.79	0.49	0.8%	8.1%	-3.0%	-8.0%	4.01%	-4.23%	13.3%	2.8%	20.5%
iShares Core MSCI Europe	USD \$	53.57	0.49	0.9%	8.2%	-2.9%	-7.9%	3.75%	-3.79%	13.4%	2.8%	20.7%
iShares Asia 50	USD \$	70.41 62.27	0.25	2.2%	9.6%	-7.5% -2.1%	-8.0% -7.0%	-2.10% -4.68%	-6.85% 4.68%	-12.2%	32.1%	19.3%
iShares MSCI Japan Acadian Global Managed Volatitlity Equ	USD \$	62.27	0.26	1.3% -0.4%	6.4% 2.3%	-2.1% -2.3%	-7.0% -5.1%	-4.68% -6.05%	4.68%	-0.9% 10.4%	14.0% -11.5%	16.9% 8.1%
Lazard Global Managed Volatility Equ		1.63 1.16	0.16	-0.4% -0.6%	1.5%	-2.3% 1.5%	-5.1% -2.1%	-6.05% 5.32%	2.82% 1.38%	10.4%	-11.5% -22.7%	14.9%
Robeco Emerging Conservative Equity F		1.10	0.73	-0.6% 1.6%	1.5%	-9.0%	-4.6%	0.73%	3.46%	13.5%	-22.7%	10.4%
*Lazard performance since inception 28.02.17		1.40			1.7/0		4.070	3.7370	3.40/0	13.370	13.770	Page 2 of 2
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