

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 estimat

2 standard deviation move down (5%)

1 standard deviation move up (33%) 1 standard deviation move down (33%)

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

22-Aug-23

Control forward Control fo			Closing prices 21-Aug-23		Me Day	ovement for		YTD	Q2 2023	Q1 2023	2022	2021	2020
Total part To	nterest Rates		21-Aug-23	WK		's price	Month	– ייי	QZ 2023	Q1 2023		2021 for interest rates, ra	
14 digs expensed on Printary 2,20% 0.00%							riod					each respective year	
## 12 stays	7 days	C-bill auctions on Thursday;	2.23%		0.00%	0.00%	0.00%	2.23%	2.23%	0.00%	0.00%	0.00%	0.00
13 deys		reported on Friday					999					0.00%	0.00
11 clays	•											1.29%	1.33
Treatury mile 1924 14	•											1.99%	2.07
122 days	•		2.78%	0.00	0.00%	-0.01%	-0.02%	0.06%	0.29%	-0.20%	2.72%	1.95%	2.04
273 figs general mundary 2,000 2,000 0,000	•	The Harman State of the Market and t	1.030/	0.40	0.000/	0.000/	0.000/	0.770/	0.100/	0.700/	3.000/	4 200/	4 41
Section 1998	•											4.29% 5.95%	4.41 6.04
Secure transcribed Stock	•	reported mursuays					100					7.04%	7.20
SS 77 (2023-22		k	2.7370		0.0070	0.1070	0.10/0	1.40/0	0.0470	1.52/0	4.2770	7.0470	7.20
Gis N 2023-27			4.25%		0.00%	0.00%	0.00%	0.05%	0.05%	0.00%	4.20%	8.50%	8.04
S. S. Y. 2022-27	GIS 3Y 2023-26		4.45%		0.00%	0.00%	0.03%	-4.55%	-4.58%	0.00%	9.00%	9.00%	
S. S. P. 1923-19-0	GIS 4Y 2023-27		4.67%		0.00%	0.00%	-0.06%	-0.49%	-0.43%	0.00%	5.16%	9.84%	9.8
SS 77 (203-30)	GIS 5Y 2022-27		5.24%		0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	5.24%	9.70%	9.80
SS 97 (203-31)												0.00%	0.0
Signary Sign												9.80%	10.0
S. S. D. C.												0.00%	0.0
Second Procession Process												9.90%	11.8
Transport Converment Bond yields United States 4.14% IN 0.06% 0.15% 0.47% 0.46% 0.37% 0.41% 0.68% 0.57% 0.41% 0.60% 0.57% 0.45% 0.57% 0.45% 0.57% 0.45% 0.57% 0.45% 0.57% 0.45% 0.57% 0.45% 0.57% 0.												9.90%	12.5
United States	-		3.50%	1.00	0.00%	0.00%	0.00%	0.25%	0.00%	0.25%	3.25%	3.00%	3.0
United Kingdom	•	yields	4.240/	1.00	0.089/	0.150/	0.470/	0.469/	0.270/	0.410/	2.070/	1 510/	0.0
Australia												1.51% 0.97%	0.9
New Zealand	-											1.67%	0.2
France 1,24% 12%												2.39%	0.9
Apan												0.20%	-0.3
Australia												0.07%	0.0
Precentage charge 3,40% Precentage charge Precentage Precentage Precentage Precentage Precentage charge Precentage Precentage Precentage Precentage Precentage	•	RBA Cash Rate										0.10%	0.1
Percentage Per												4.60%	3.1
PGK/ LISO	Currencies	, and the second			Percentage char	nges							
PGK(ABP 0.128 0.109	PGK/USD		0.2780	0.00			-0.71%	-2.11%	-1.41%	0.00%	-0.35%	0.00%	-2.9
POKINZP			0.4344	0.64	-		5.16%		-0.09%	1.03%	6.67%	6.19%	-11.6
PKI/P	PGK/GBP		0.2183	0.09	0.00%	-0.82%	0.60%	-7.38%	-3.10%	-2.67%	11.60%	1.00%	-6.5
USD/AUD	PGK/NZD		0.4701	0.04	0.30%	0.45%	4.54%	4.72%	1.84%	0.74%	7.55%	5.78%	-9.5
USD/P	PGK/JPY		40.420	0.65	0.02%	0.05%	2.95%	7.36%	7.31%	0.27%	14.75%	11.64%	-7.8
USD/GBP 1.273	USD/AUD		0.6401	0.18	-0.11%	-1.13%	-5.56%	-5.56%	-1.33%	-1.00%	-6.60%	-5.83%	9.9
USD/GBP Equity Indices Papus New Guines Sindex 6,292.66 1.00 0.00% 0.08% 0.13% 0.24% 0.01% 0.14% 7.10% 3.25% (KS) Home Index 15,551.14 0.00% 0.06% 0.06% 0.06% 0.24% 0.01% 0.24% 0.01% 0.14% 7.10% 3.35% 0.00% 0.06% 0.06% 0.06% 0.01% 0.24% 0.01% 0.14% 7.10% 3.35% 0.00% 0.06% 0.06% 0.06% 0.00% 0.08% 0.01% 0.24% 0.01% 0.14% 7.10% 3.35% 0.00% 0.06% 0.06% 0.00% 0.06% 0.00% 0.08% 0.00% 0.08% 0.00% 0.08% 0.00% 0.0	USD/JPY		145.410	0.78	0.03%	0.43%	3.72%	9.71%	8.85%	0.27%	15.13%	11.63%	-5.12
Percentage changes Percent	USD/EUR		1.0881	0.78	-0.02%	-0.44%	-2.35%	2.17%	-0.32%	2.28%	-5.83%	-8.00%	9.6
Papus New Guines	USD/GBP		1.2739	0.85	0.00%	0.50%	-1.27%	5.73%	1.77%	2.76%	-10.71%	-0.98%	3.90
KSI Index KSI Home Index 15,561.14 0.30 0.00% 0.06% 0.13% 0.24% 0.01% 0.14% 7.10% 3. KSI Home Index 15,561.14 0.30 0.00% 0.06% 0.06% 0.13% 0.24% 0.21% 0.28% 5.90% 5.07% 8. Australia All Ordinaries 3,335.94 8.67 0.57 0.0 0.99 0.49 0.49% 0.25% 0.26% 1.10% 0.38% 0.21% 0.17% 0.39% 1.35% 1.35% 1.35% 1.00 0.99% 0.49% 0.49% 0.25% 0.26% 1.10% 0.50% 1.97% 0.39% 1.35% 1.35% 1.25% 1.25% 0.25% 0.26% 1.10% 0.50% 1.97% 0.39% 1.35% 1.35% 1.25% 1.25% 0.25% 0.25% 0.25% 0.28% 1.10% 0.28% 1.71% 0.35% 1.35% 1.25% 1.25% 0.25% 0.25% 0.25% 0.28% 1.10% 0.28% 1.71% 0.30% 1.29% 1.25% 1.25% 1.25% 0.25% 0.25% 0.28% 1													
Mile	•												
All Ordinaries												-3.09%	-3.42
All Ordinaries 7,335,94 ost 0.41% -2.10% -2.41% 1.58% 0.38% 2.10% -7.17% 13. S8P/ASX 100 5.971.00 0.99 -0.49% -2.25% -2.66% 1.10% 0.50% 1.97% 3.95% 13. S8P/ASX 20 3.953.00 0.49 -0.52% -2.50% -2.80% -0.78% -0.65% 1.17% 1.81% 12. S8P/ASX 50 6.529.90 0.88 0.50% -2.33% -2.79% 0.73% -0.05% 2.46% 1.80% 1.89% 17. S8P/ASX 50 focumulation 88,68910 0.93 -0.50% -2.33% -2.79% 0.73% -0.05% 2.46% 1.80% 1.89% 17. S8P/ASX Midcap 50 9.200.00 0.60 0.041% -1.74% -1.81% 3.52% 4.23% -1.15% 9.00% 18. S8P/ASX 200 Consumed Tolar control or contro			15,561.14	0.43	0.00%	0.06%	0.06%	2.91%	-2.88%	5.90%	5.07%	8.11%	1.5
SAP/ASX 100			7.005.04				2 440/	4.500/	0.000/	2 4 20/	7.470/	40.550/	
SAP/ASX 200 SAP/ASX 50 SA												13.55%	0.7
SSAP/ASX 50 6,929.90 0.88 -0.50% 2.33% -2.79% 0.73% -0.05% 2.40% -3.01% 12.88 12.88 12.88 -0.50% -2.33% -2.79% 0.73% -0.05% 4.26% -3.01% 12.89% 17.58 58.P/ASX 50 Midcap 50 9,200.00 0.99 -0.41% -1.74% -1.81% 3.52% 4.23% -1.15% 9.00% 18.88 17.85 58.P/ASX 200 7,115.47 0.00 0.01% -1.76% -2.13% 0.22% -1.02% 0.90% -20.72% 14.85 58.P/ASX 200 3.58 1.01% 3.46% 1.08% 1.03% 1.88% -6.05% 1.3 58.P/ASX 200 3.58 1.01% 3.46% -1.08% 1.7 1.0 2.20% -2.60% 1.01% 3.46% -1.08% 1.0 3.46% -1.01% 3.46% -1.08% 1.0 3.46% -1.0 4.0 3.46% -1.0 4.25% 5.15% 4.1 3.4 4.0 4.0 4.25% 5.15% 4.1 <												13.28%	-2.0
SSP/ASX 50 Accumulation 88,689.10 0.33 -0.50% -2.04% -2.43% 3.41% 0.66% 4.05% 1.89% 1.7 SSP/ASX Small Ordinaries 2,800.00 0.90 -0.41% -1.74% -1.81% 3.52% 4.23% -1.15% -9.00% 1.8 SSP/ASX 2000 7,115-47 0.90 -0.46% -2.22% -2.61% 1.09% 0.36% 1.98% -1.05% 0.90% -2.67% 1.4 SSP/ASX 200 Accumulation 88,234,75 0.33 -0.46% -2.20% -2.60% 1.01% 0.36% 1.98% -1.08% 1.3 SSP/ASX 200 Conductrials 1.791.10 0.92 0.65% -0.11% 2.28% 7.92% 3.56% 5.27% 39.71% -1. SSP/ASX 200 Consumer Discretionary 3.05% 6.565.00 0.22 -0.52% -2.50% -3.19% 6.77% 3.05% 5.79% -6.18% 1. SSP/ASX 200 Consumer Discretionary 3.05% 6.565.00 0.22 -0.52% -2.50% -3.19%												12.14% 12.37%	-1.4 -4.8
\$&P/ASX Midcap 50		nn.										17.00%	-1.9
S&P/ASX Tool Indiraries 2,804.30 -0.0 -0.11% -1.76% -2.13% 0.22% -1.02% 0.90% -20.7% 1.4 S&P/ASX 200 Accumulation 88,234.75 0.73 -0.46% -2.22% -2.20% -2.60% 1.01% 0.36% 1.98% -5.45% 11.7 S&P/ASX 200 Accumulation 7,073.45 0.99 -0.45% -2.20% -2.60% 1.01% 0.34% 1.86% -6.05% 13.7 S&P/ASX 200 Energy 11,911.00 0.92 0.65% -0.11% 2.28% 7.92% 3.56% -5.27% 3.971% -1.28 58.P/ASX 200 Industrials 6,565.50 0.72 -0.52% -2.50% 3.19% 6.77% 3.05% 5.51% 4.79% 6.58P/ASX 200 Consumer Discretionary 3,055.60 0.92 -0.08% -2.71% -3.18% 6.77% 3.05% 5.79% -6.18% 11. 5.8P/ASX 200 Consumer Discretionary 3,055.60 0.92 -0.52% -2.50% 3.19% 6.77% 3.05% 9.79% -6.18% 11. 2.88P/ASX 20		, i										18.46%	14.4
\$\frac{\text{\$\straightarrow}{\$\straigh		is c										14.24%	6.6
S&P/ASX 200 Accumulation 88,234.75 0.38 -0.45% -2.20% -2.30% 3.58% 1.01% 3.46% -1.08% 1.7 58.P/ASX 300 7,073.45 0.39 -0.45% -2.20% -2.60% 1.01% 0.34% 1.86% -6.05% 1.3 S&P/ASX 200 Genergy 11,911.10 0.95 -0.05% -0.11% -2.28% 7.92% 3.56% -5.27% 9.51% 4.7 5.8P/ASX 200 Industrials 6,656.50 0.95 -0.08% -2.71% -3.36% -1.64% -2.57% 5.51% 4.79% 6.658.70 0.88 -2.71% -3.19% 6.67% 3.05% 5.79% -6.18% 11. 5.8P/ASX 200 Consumer Discretionary 3.057.60 0.88 -1.41% -2.28% 11.99% -1.87% 9.87% -2.265% 11. 5.8P/ASX 200 Consumer Staples 12,666.90 0.92 -1.34% -3.08% -1.41% -4.23% -3.18% 0.67% -1.13% -3.39% -1.68% -2.97% 1.46% -3.59% -2.27% 5.59% -2.50% 2.18%<												13.02%	-1.4
\$\frac{\sqrt{8}\text{P/ASX}}{\sqrt{300}} \text{1,911.10} \text{0.92} \text{0.45\%} \text{-2.20\%} \text{-2.60\%} \text{1.01\%} \text{0.34\%} \text{1.86\%} \text{-6.05\%} 13.56\%} \text{5.27\%} \qquad \qua		ion										17.23%	1.4
\$8\(rapprox 11,911.10		1011										13.38%	-1.1
S&P/ASX 200 Materials 17,253,70 0.55 -0.08% -2.71% -3.36% -1.64% -2.57% 5.51% 4.79% 6. S&P/ASX 200 Industrials 6,656.50 0.72 -0.52% -2.50% -3.19% 6.77% 3.05% 5.79% -6.18% 11. S&P/ASX 200 Consumer Discretionary 3,057.60 0.88 0.83% -1.49% 2.18% 11.99% -1.87% 9.87% -2.265% 21. S&P/ASX 200 Consumer Staples 12,626.90 0.32 -1.34% -3.08% -3.78% 0.67% -0.13% 6.13% -7.39% 7. S&P/ASX 200 Healthcare 39,634.60 0.09 -0.95% 0.88% -1.41% -4.23% -3.18% 3.05% -8.41% 7. S&P/ASX 200 Information Technology 1,824.10 0.81 -1.32% -3.37% -1.89% 29.78% 21.03% 7.55% -34.25% 2.0 S&P/ASX 200 Information Technology 1,824.10 0.81 -1.32% -3.37% -1.89% 29.78% 21.03% 7.54% -3.425%	•											-1.97%	-29.9
\$\congruence{\congr\congruence{\congruence{\congruence{\congruence{\congruence{\cong												6.84%	13.3
\$8P/ASX 200 Consumer Discretionary \$8P/ASX 200 Consumer Staples \$12,636.90 \$12,636.90 \$12,636.90 \$12,636.90 \$12,636.90 \$12,636.90 \$13,636.60 \$12,636.90 \$13,636.60 \$13,636.80 \$13,636.80 \$13,636.80 \$13,636.80 \$13,636.80 \$13,636.80 \$13,636.80 \$13,636.80 \$13,636.80 \$13,636.80 \$13,636.80 \$13,636.80 \$13,636.80 \$13,636.80 \$13,636.80 \$1,836.8												11.24%	-14.1
S&P/ASX 200 Consumer Staples 12,626.90 0.32 -1.34% -3.08% -3.78% 0.67% -0.13% 6.13% -7.39% 7. S&P/ASX 200 Healthcare 39,634.60 0.09 -0.95% 0.88% -1.41% -4.23% -3.18% 3.05% 8.41% 7. S&P/ASX 200 Information Technology 1,824.10 0.81 -1.32% -3.37% -1.89% 29,78% 21.03% 7.55% -34.25% -2.52% S&P/ASX 200 Telecommunication Services 1,521.60 0.70 -0.92% -5.01% -1.57% 7.83% 1.40% 7.44% -13.43% 28. S&P/ASX 200 Tellitlites 8,718.20 0.84 -0.42% 0.03% -3.94% 4.89% 4.35% 0.70% 24.19% 4. S&P/ASX 200 Financial-x-A-REIT 1,383.20 0.58 -0.37% 2.19% -1.19% 3.73% 1.76% -0.16% -2.400% 21. S&P/ASX 200 Financial-x-A-REIT 1,383.20 0.58 -0.37% 2.19% -1.19% 3.73% 1.76% -0.16% -2.400% 21. S&P/ASX 200 Financial-x-A-REIT 1,383.20 0.58 -0.37% 2.19% -1.19% 3.73% 1.76% -0.16% -2.400% 21. S&P/ASX 200 Financial-x-A-REIT 1,383.20 0.58 -0.37% 2.19% -1.19% 3.73% 1.76% -0.16% -2.400% 21. S&P/ASX 200 Financial-x-A-REIT 1,383.20 0.58 -0.37% 2.19% -1.19% 3.73% 1.76% -0.16% -2.400% 21. S&P/ASX 200 Financial-x-A-REIT 1,383.20 0.58 -0.35% -3.66% -4.50% 2.99% 1.46% -3.59% -2.72% 20. SON S&P/ASX 200 Financial-x-A-REIT 1,383.20 0.58 -0.35% -3.66% -4.50% -2.99% 1.46% -3.59% -2.72% 20. SON S&P/ASX 200 Financial-x-A-REIT 1,383.20 0.58 -0.35% -3.66% -4.50% -2.99% 1.46% -3.59	•	Discretionary										21.31%	8.6
\$\frac{\text{SRP}/ASX 200 Healthcare}{\text{SRP}/ASX 200 Information Technology}{\text{SRP}/ASX 200 Information Technology}{\text{1,681.00}}{\			,									7.13%	3.5
\$8P/ASX 200 Financials	•	•										7.98%	2.9
S&P/ASX 200 Information Technology 1,824.10 0.81 -1.32% -3.37% -1.89% 29.78% 21.03% 7.55% -34.25% -2. S&P/ASX 200 Telecommunication Services 1,521.60 0.70 -0.92% -5.01% -1.57% 7.83% 1.40% 7.44% -13.43% 28. S&P/ASX 200 Litilities 8,718.20 0.84 -0.42% 0.03% -3.94% 4.89% 4.35% 0.70% -24.19% 4.89% 4.35% 0.70% -24.19% 4.89% 4.35% 0.70% -24.19% 4.35% 0.70% -24.19% 4.35% 0.70% -24.19% 4.35% 0.70% -24.19% 4.35% 0.70% -24.19% 4.35% 0.70% -24.19% 4.35% 0.70% -24.19% 4.35% 0.70% -24.19% 4.35% 0.70% -24.19% 4.35% 0.70% -2.19% -2.99% 1.66% -2.72% 20.0 20.0 -2.99% 1.66% -2.99% 1.67% -3.89% 28.78% 18. -8.78% 18. -8.	,											20.20%	-9.0
\$\frac{\text{SRP}/ASX 200 Telecommunication Services}{\text{SRP}/ASX 200 Utilities}\$ \$\frac{\text{SRP}/ASX 200 Utilities}{\text{SRP}/ASX 200 Utilities}\$ \$\frac{\text{SRP}/ASX 200 Lelecommunication Services}{\text{SRP}/ASX 200 Utilities}\$ \$\frac{\text{SRP}/ASX 200 Utilities}{\text{SRP}/ASX 200 Utilities}\$ \$\frac{\text{SRP}/ASX 200 Financial-x-A-REIT}{\text{SRP}/ASX 200 Financial-x-A-REIT}\$ \$\frac{\text{SRP}/AS		n Technology										-2.79%	56.3
S&P/ASX 200 A-REIT 1,383.20 0.58 0.37% 2.19% -1.19% 3.73% 1.76% -0.16% -24.00% 21. S&P/ASX 200 Financial-x-A-REIT 6,879.70 0.37 0.85% -3.66% -4.50% -2.99% 1.46% -3.59% -2.72% 20. North American DIJA 34,463.69 0.83 0.11% -2.39% -2.68% 3.97% 3.41% 0.38% 8.878% 18. S&P 500 4,399.77 0.81 0.69% -2.00% -3.40% 14.59% 8.30% 7.03% -19.44% 26. NASDAQ 13,497.59 0.79 1.56% -2.11% -3.99% 28.96% 12.81% 16.77% -33.10% 21. Toronto S&P/TSX 19,784.87 0.62 0.17% -2.49% -3.87% 2.06% 0.28% 3.69% -8.66% 21. Strope FTSE 7,257.82 0.36 0.06% -3.32% -5.48% -2.60% -1.31% 2.42% 0.91% 14. DAX 15,603.28 0.81 0.19% -1.89% -3.63% 12.06% 3.32% 12.25% -12.35% 15. CAC 40 7,198.06 0.80 0.47% -2.05% -3.09% 11.19% 1.06% 13.11% -9.50% 28. Stall 18. Stall 18. Septimate 19. Septimate 19				0.70								28.46%	0.9
S&P/ASX 200 Financial-x-A-REIT 6,879.70 0.37 -0.85% -3.66% -4.50% -2.99% 1.46% -3.59% -2.72% 20. North American DJIA 34,463.69 0.83 -0.11% -2.39% -2.68% 3.97% 3.41% 0.38% -8.78% 18. S&P 500 4,399.77 0.81 0.69% -2.00% -3.40% 14.59% 8.30% 7.03% -19.44% 26. NASDAQ 13,497.59 0.79 1.56% -2.11% -3.99% 28.96% 12.81% 16.77% -33.10% 21. Toronto S&P/TSX 19,784.87 0.62 -0.17% -2.49% -3.87% 2.06% 0.28% 3.69% -8.66% 21. Europe FTSE 7,257.82 0.36 -0.06% -3.32% -5.48% -2.60% -1.31% 2.42% 0.91% 14. DAX 15,603.28 0.81 0.19% -1.89% -3.63% 12.06% 3.32% 12.25% -12.35% 15. CAC 40 7,198.06 0.80 0.47% -2.05% -3.09% 11.19% 1.06% 13.11% -9.50% 28. Nikkei 31,565.64 0.73 0.37% -1.54% -3.47% 20.97% 18.36% 7.46% -9.37% 4. Hang Seng 17,623.29 0.37 -1.82% -6.13% -5.60% -10.91% -7.27% 3.13% -15.46% -14.	S&P/ASX 200 Utilities		8,718.20	0.84	-0.42%	0.03%	-3.94%	4.89%	4.35%	0.70%	24.19%	4.56%	-21.5
September Sept	·		1,383.20	0.58	-0.37%	2.19%	-1.19%	3.73%	1.76%	-0.16%	-24.00%	21.61%	-7.9
DJIA 34,463.69 0.83		-A-REIT	6,879.70	0.37	-0.85%	-3.66%	-4.50%	-2.99%	1.46%	-3.59%	-2.72%	20.20%	-8.9
S&P 500									1				
NASDAQ 13,497.59 0.79 1.56% -2.11% -3.99% 28.96% 12.81% 16.77% -33.10% 21. Toronto S&P/TSX 19,784.87 0.62 -0.17% -2.49% -3.87% 2.06% 0.28% 3.69% -8.66% 21. Extrape FTSE 7,257.82 0.36 -0.06% -3.32% -5.48% -2.60% -1.31% 2.42% 0.91% 14. DAX 15,603.28 0.81 0.19% -1.89% -3.63% 12.06% 3.32% 12.25% -12.35% 15. CAC 40 7,198.06 0.80 0.47% -2.05% -3.09% 11.19% 1.06% 13.11% -9.50% 28. Asia Nilkei 31,565.64 0.73 0.37% -1.54% -3.47% 20.97% 18.36% 7.46% -9.37% 4. Hang Seng 17,623.29 0.37 -1.82% -6.13% -5.60% -10.91% -7.27% 3.13% -15.46% -14.												18.73%	7.2
Toronto S&P/TSX 19,784.87 0.62 -0.176 -2.496 -3.876 2.066 0.286 3.696 -8.666 21. FTSE 7,257.82 0.36 -0.0666 -3.326 -5.486 -2.607 -1.316 2.427 0.919 14. DAX 15,603.28 0.81 0.196 -1.896 -3.637 12.067 3.327 12.257 -12.357 15. CAC 40 7,198.06 0.80 0.476 -2.057 -3.097 11.197 1.066 13.117 -9.507 28. Asia Nikkei Asia 17,623.29 0.37 -1.826 -6.136 -5.607 -1.917 -7.277 3.137 -7.466 -9.377 4. -1.466 -1.467 -1.467 -1.467 -1.467 -1.467 -1.467 -1.467 -1.477 -1.4887 -1.4887 -1.4												26.89%	16.2
Europe FTSE 7,257.82 0.36 -0.06% -3.32% -5.48% -2.60% -1.31% 2.42% 0.91% 14. DAX 15,603.28 0.81 0.19% -1.89% -3.63% 12.06% 3.32% 12.25% -12.35% 15. CAC 40 7,198.06 0.80 0.47% -2.05% -3.09% 11.19% 1.06% 13.11% -9.50% 28. Asia Nikkei 31,565.64 0.73 0.37% -1.54% -3.47% 20.97% 18.36% 7.46% -9.37% 4. Hang Seng 17,623.29 0.37 -1.82% -6.13% -5.60% -10.91% -7.27% 3.13% -15.46% -14.												21.39%	43.6
FTSE 7,257.82 0.36 -0.06% -3.32% -5.48% -2.60% -1.31% 2.42% 0.91% 14. DAX 15,603.28 0.81 0.19% -1.89% -3.63% 12.06% 3.32% 12.25% -12.35% 15. CAC 40 7,198.06 0.80 0.47% -2.05% -3.09% 11.19% 1.06% 13.11% -9.50% 28. Stai Nikkei 31,565.64 0.73 0.37% -1.54% -3.47% 20.97% 18.36% 7.46% -9.37% 4. Hang Seng 17,623.29 0.37 -1.82% -6.13% -5.60% -10.91% -7.27% 3.13% -15.46% -14.	Toronto S&P/TSX		19,784.87	0.62	-0.17%	-2.49%	-3.87%	2.06%	0.28%	3.69%	-8.66%	21.74%	2.1
DAX 15,603.28 0.81 0.19% -1.89% -3.63% 12.06% 3.32% 12.25% -12.35% 15. CAC 40 7,198.06 0.80 0.47% -2.05% -3.09% 11.19% 1.06% 13.11% -9.50% 28. Asia Nikkei 31,565.64 0.73 0.37% -1.54% -3.47% 20.97% 18.36% 7.46% -9.37% 4. Hang Seng 17,623.29 0.37 -1.82% -6.13% -5.60% -10.91% -7.27% 3.13% -15.46% -14.	•								1				
CAC 40 7,198.06 0.80 0.47% -2.05% -3.09% 11.19% 1.06% 13.11% -9.50% 28. Asia Nikkei 31,565.64 0.73 0.37% -1.54% -3.47% 20.97% 18.36% 7.46% -9.37% 4. Hang Seng 17,623.29 0.37 -1.82% -6.13% -5.60% -10.91% -7.27% 3.13% -15.46% -14.												14.30%	-14.3
Asia Nikkei 31,565.64 0.73 0.37% -1.54% -3.47% 20.97% 18.36% 7.46% -9.37% 4. Hang Seng 17,623.29 0.37 -1.82% -6.13% -5.60% -10.91% -7.27% 3.13% -15.46% -14.												15.79%	3.5
Nikkei 31,565.64 0.73 0.37% -1.54% -3.47% 20.97% 18.36% 7.46% -9.37% 4. Hang Seng 17,623.29 0.37 -1.82% -6.13% -5.60% -10.91% -7.27% 3.13% -15.46% -14.			7,198.06	0.80	0.47%	-2.05%	-3.09%	11.19%	1.06%	13.11%	-9.50%	28.85%	-7.1
Hang Seng 17,623.29 037 -1.82% -6.13% -5.60% -10.91% -7.27% 3.13% -15.46% -14.													
												4.91%	16.0
Shanghai 2.002.00 0.400 3.200 2.200 0.430/ 2.400/ 45.430/ 4												-14.08%	-3.4
9/44-44	Shanghai Sensex		3,092.98	0.40	-1.24%	-2.69%	-2.25%	0.12%	-2.16%	5.94%	-15.13%	4.80% 21.99%	13.8 15.7



KFM Daily Market Report

Shading Key:

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

These estimat

% 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

22-Aug-23

		52	Movement fo	r the period							
	21-Aug-23	wk	Day	Week	Month	YTD	Q2 2023	Q1 2023	2022	2021	2020
Indices											
MSCI World USD Index	2,910.52		0.45%	-2.23%	-4.18%	11.83%	6.28%	7.25%	-19.46%	20.14%	14.06%
MSCI World Net TR USD Index	8,992.47	0.78	0.00% 0.00%	-2.63%	-4.48%	12.60%	6.83%	7.73%	-18.14% -12.52%	21.82%	15.90%
MSCI ACWI-ex-Australia TR AUD Index MSCI ACWI Net TR USD Index	15,871.02 355.36		0.00%	-0.85% -2.24%	0.60% -4.17%	19.46% 11.89%	7.63% 6.18%	9.20% 7.31%	-12.52% -18.36%	29.58% 18.54%	5.73% 16.25%
MSCI ACWI Net TR USD IIIdex MSCI ACWI Minimum Volatility USD	2,128.08	0.70	-0.23%	-2.24%	-4.17%	0.51%	1.57%	1.01%	-18.36%	11.95%	0.56%
MSCI EM Asia Net TR USD Index	572.63	0.62	-0.56%	-2.96%	-4.93%	1.05%	-0.77%	4.81%	-21.11%	-5.08%	28.38%
MSCI EM Net TR USD Index	497.28	0.62	-0.48%	-2.66%	-5.12%	2.31%	0.90%	3.96%	-20.09%	-2.54%	18.31%
VIX Volatility S&P500	17.13	0.20	-0.98%	15.59%	23.15%	-20.95%	-27.33%	-13.71%	25.84%	-24.31%	65.09%
Commodities											
Light Crude WTI Futures US\$/bbl	80.72	0.46	-0.65%	-2.17%	2.37%	0.57%	-6.65%	-5.72%	6.11%	55.89%	-20.54%
Brent Crude US\$/bbl	84.46	0.38	-0.40%	-2.03%	2.08%	-1.69%	-6.11%	-7.15%	9.89%	50.93%	-21.52%
Gold US\$/oz	1,923.00		0.34%	-1.08%	-3.62%	5.30%	-2.86%	8.76%	-0.31%	-3.34%	24.42%
Silver US\$/oz	23.66		2.60%	4.19%	-3.41%	-1.58%	-4.70%	0.48%	2.67%	-11.35%	47.38%
Copper US\$/lb	3.75	0.48	0.37%	-0.11%	-2.37%	-1.47%	-8.18%	7.45%	-14.77%	27.05%	25.81%
Iron Ore US\$/mt	107.08	0.63	0.38%	1.77%	-3.81%	-1.43%	-10.21%	11.66%	-3.57%	-27.05%	81.97%
Malaysian Palm Oil* RM/tn	3,922	0.66	1.76%	6.09%	-3.38%	-5.97%	-7.57%	-2.71%	-19.15%	32.59%	27.95%
LNG *Jap/Korea US\$/mmBtu	14.30		2.51%	28.31%	27.00%	-51.55%	-9.43%	-54.21%	-3.21%	113.25%	169.81%
ICCO Cocoa US\$/mt ICO Coffee US cents/lb	3,355		-0.33%	1.02%	-1.81% -9.48%	29.04%	13.13%	12.81% 1.91%	3.17%	-3.19% 76.30%	2.48% -1.12%
ICO Coffee US cents/lb Equities	148	0.04	0.07%	-2.35%	-9.48%	-11.81%	-5.57%	1.91%	-26.01%	76.30%	-1.12%
Domestic PGK Arbitro	age PNGX	,	Percentage chan	ge?							
	.05 13.10		0.00%	1.87%	1.95%	5.56%	0.39%	3.14%	1.31%	2.08%	1.87%
Credit Corporation	2.00		0.00%	0.00%	0.00%	8.11%	0.00%	8.11%	10.12%	-1.18%	6.25%
City Pharmacy	0.79		0.00%	-1.25%	-1.25%	-12.22%	-15.79%	5.56%	-5.26%	90.00%	-38.27%
Kina Asset Management Limited	0.90		0.00%	5.88%	5.88%	-5.26%	6.25%	-15.79%	-4.04%	10.00%	-5.26%
=	.83 2.40	0.25	0.00%	0.00%	9.09%	-12.73%	-4.00%	-9.09%	-6.78%	-1.67%	-10.98%
Steamship Trading Company 26	.93 35.46		0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
Santos Limited 18	.07 19.11	1.00	0.00%	0.00%	0.00%		0.05%	0.00%			
Australia											
A2 Milk Company Limited	4.27	0.00	-13.56%	-13.74%	-15.94%	-37.94%	-15.83%	-15.55%	26.01%	-52.31%	-19.93%
ANZ Banking Group Limited	24.24	0.53	-1.02%	-3.54%	-3.50%	1.89%	3.40%	-3.61%	-13.52%	21.19%	-7.84%
BSP Financial Group	5.67	0.83	1.25%	1.25%	10.96%	15.71%	-0.41%	-0.41%	14.75%	-17.88%	
BHP Billiton Limited	43.52	0.53	-0.39%	-2.75%	-1.85%	-4.62%	-4.74%	3.51%	9.95%	-2.19%	9.02%
Boral Limited	5.03		0.40%	-0.98%	18.08%	74.05%	14.49%	21.80%	-52.62%	23.23%	10.49%
Bouganville Copper Limited	0.33	0.50	-9.59%	-5.71%	-13.16%	-5.71%	21.21%	-5.71%	14.75%	5.17%	-10.77%
Bank of Queensland	5.86	0.22	-0.85%	-1.35%	-1.35%	-15.07%	-15.41%	-5.94%	-14.71%	4.52%	6.76%
Brambles Limited	14.06		-0.07%	-0.28%	0.07%	16.49%	7.30%	11.27%	13.55%	0.28%	-9.56%
Commonwealth Bank of Australia	98.45	0.38	-0.61%	-5.06%	-5.73%	-4.04%	1.98%	-4.17%	1.58%	23.01%	2.77%
CSL Fortessus Mining	266.86 20.42		-1.37%	1.47% -0.97%	0.22% -7.98%	-7.26% -0.44%	-3.79%	0.19%	-1.02% 6.77%	2.66% -18.01%	2.69% 119.18%
Fortescue Mining Horizon Oil Ltd	0.16		0.44% 0.00%	3.23%	6.67%	23.08%	-1.38% -17.65%	9.65% 30.77%	41.30%	48.39%	-48.33%
Kina Securities Ltd	0.10		0.63%	-0.62%	-2.45%	2.58%	-0.67%	-3.87%	-9.36%	-5.00%	-39.60%
Kina Petroleum Ltd	0.06	0.50	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
Macquarie Group Ltd	170.12	0.43	0.78%	-3.04%	-7.34%	1.89%	1.12%	5.21%	-18.71%	48.32%	0.46%
Mirvac Group	2.29	0.74	-3.38%	-0.87%	-1.72%	7.51%	8.65%	-2.35%	-26.80%	10.23%	-16.98%
National Australia Bank	27.57	0.32	-0.40%	-2.68%	-0.43%	-8.28%	-4.87%	-7.78%	4.23%	27.61%	-8.24%
Newcrest Mining Limited	24.79	0.64	-0.80%	-4.65%	-6.38%	20.11%	-1.60%	30.09%	-15.69%	-5.04%	-14.78%
Origin Energy Ltd	8.69	1.00	0.23%	3.21%	1.16%	12.56%	1.45%	7.38%	47.33%	10.08%	-43.67%
Pilbara Minerals Ltd	4.85	0.69	2.54%	-2.81%	5.66%	29.33%	24.11%	5.07%	17.19%	267.82%	210.71%
Qbe Insurance Group Ltd	14.77	0.75	-1.47%	-2.76%	-6.76%	9.98%	7.40%	8.64%	18.33%	33.06%	-33.77%
Rio Tinto Limited	104.82	0.42	-0.82%	-1.60%	-9.05%	-9.96%	-4.54%	3.20%	16.28%	-12.05%	13.38%
ResMed Inc	26.08	0.00	-0.38%	-6.79%	-20.15%	-15.76%	1.30%	4.62%	-13.47%	31.40%	24.34%
Santos Limited	7.85	0.85	1.03%	-1.13%	-0.63%	9.94%	8.99%	-3.36%	13.15%	0.64%	-23.35%
Steamship Trading Company	11.70	0.68	0.00%	0.00%	-6.62%	11.43%	26.79%	-13.62%	5.00%	1.52%	-21.20%
Suncorp Metway Limited	13.06	0.70	-1.43%	-0.84%	-6.45%	8.47%	11.40%	0.58%	8.76%	13.66%	-24.85%
Transurban Group	13.18	0.31	0.08%	-5.18%	-6.39%	1.54%	0.28%	9.48%	-6.08%	1.17%	-8.38%
Telstra Corporation Limited.	3.97	0.36	-0.75%	-7.03%	-6.59%	-0.50%	1.90%	5.76%	-4.55%	40.27%	-15.82%
Treasury Wine Estates Limited	11.60		-1.69%	1.84%	3.76%	-14.77%	-14.08%	-3.97%	9.94%	31.70%	-42.12%
Westpac Banking Corporation	20.62		-3.06%	-5.89%	-6.10%	-11.69%	-1.48%	-7.24%	9.37%	10.22%	-20.06%
Worley Limited	17.27		0.88%	-1.09%	1.71%	15.13%	9.58%	-3.93%	41.11%	-7.48%	-24.95%
Woolworths Limited	37.35	0.64	-0.59%	-2.51%	-3.81%	11.29%	4.83%	12.93%	-11.71%	-3.31%	8.71%
International	D¢ 6443	0.50	0.110/	2 0504	C 170/	1.050/	2.000/	4 730/	21 640/	7 740/	22.100/
iShare MSCI All Asia ex Japan US Blackrock Int Equity Fund* AU		0.50	0.11% 0.02%	-2.85% -0.84%	-6.17% 0.64%	-1.05% 13.47%	-2.09% 8.30%	4.72% 7.25%	-21.64% -15.90%	-7.74% 24.76%	22.19% -0.61%
Blackrock Int Equity Fund* AU Blackrock Australian Equity Fund* AU			0.02%	-0.84%	-1.99%	0.16%	8.30% 1.21%	7.25% 0.96%	-15.90% -11.03%	11.82%	-0.61%
Vanguard International Share* AU			0.05%	-2.33%	-1.99% 0.60%	15.51%	6.89%	8.60%	-11.03%	23.54%	-2.28% -0.10%
Vanguard FTSE World exUS US			0.00%	-0.85% -2.36%	-5.08%	5.52%	1.76%	6.64%	-16.11% -18.18%	5.00%	-0.10% 8.58%
Vanguard FTSE Europe US			0.28%	-2.34%	-4.69%	5.52% 8.48%	1.76%	9.94%	-18.76%	13.28%	2.80%
iShares Core MSCI Europe US			0.51%	-2.34%	-4.70%	8.00%	0.48%	10.27%	-18.33%	13.42%	2.83%
iShares Asia 50 US		0.50	0.02%	-3.69%	-7.73%	-0.63%	-3.72%	9.08%	-25.89%	-12.17%	32.08%
iShares MSCI Japan US			0.08%	-2.38%	-5.01%	9.06%	5.47%	7.81%	-18.70%	-0.89%	14.04%
Acadian Global Managed Volatitlity Equity Fund	1.58		-0.05%	-0.58%	0.83%	2.48%	4.62%	4.24%	-9.88%	10.44%	-11.46%
Lazard Global Managed Volatility Fund - Australia*	0.99		0.00%	0.00%	0.00%	-3.21%	-5.01%	1.89%	-13.72%	19.66%	-22.67%
Robeco Emerging Conservative Equity Fund - Australia	1.43		0.27%	0.60%	3.28%	8.46%	4.46%	6.12%	-10.12%	13.49%	-15.41%
• •											