

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-Oct-23

		Closing prices	52	Movement for the period				Q3 2023	Q2 2023	2022	2021	2020
		27-Oct-23	wk	Day	Week	Month	YTD					
Interest Rates												
Central Bank Bills												
Change to today's price from closing prices of prior period												
7 days	C-bill auctions on Thursday;	2.00%		0.00%	0.00%	0.00%	2.00%	-0.23%	2.23%	0.00%	0.00%	0.00%
14 days	reported on Friday	2.26%		0.00%	0.00%	0.00%	2.26%	0.01%	2.25%	0.00%	0.00%	0.00%
28 days		2.35%		0.00%	0.00%	0.00%	0.39%	-0.03%	0.24%	1.96%	1.29%	1.33%
63 days		2.65%		0.00%	0.00%	0.00%	0.17%	-0.01%	0.20%	2.48%	1.99%	2.07%
91 days		2.74%	0.00	0.00%	0.00%	0.00%	0.02%	-0.07%	0.29%	2.72%	1.95%	2.04%
Treasury Bills												
182 days	Tbill auctions are regular Wednesdays	1.66%	0.08	0.00%	0.03%	0.05%	-1.03%	-0.48%	0.10%	2.69%	4.29%	4.41%
273 days	reported Thursdays	2.30%	0.00	0.00%	0.02%	0.04%	-0.65%	-0.13%	0.25%	2.95%	5.95%	6.04%
364 days		3.31%		0.00%	0.04%	0.22%	-0.96%	0.10%	0.04%	4.27%	7.04%	7.20%
Government Inscribed Stock												
GIS 2Y 2023-25	GIS auctions usually monthly	3.93%		0.00%	0.00%	0.00%	-0.27%	-0.32%	0.05%	4.20%	8.50%	8.04%
GIS 3Y 2023-26	reported Thursday/Friday	4.16%		0.00%	0.00%	0.00%	-4.84%	-0.26%	-4.58%	9.00%	9.00%	
GIS 4Y 2023-27		4.49%		0.00%	0.00%	0.00%	-0.67%	-0.24%	-0.43%	5.16%	9.84%	9.84%
GIS 5Y 2022-27		5.24%		0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	5.24%	9.70%	9.86%
GIS 6Y 2023-29		4.99%		0.00%	0.00%	0.00%	4.99%	-0.28%	5.27%	0.00%	0.00%	0.00%
GIS 7Y 2023-30		5.27%		0.00%	0.00%	0.00%	-0.29%	-0.22%	-0.07%	5.56%	9.80%	10.02%
GIS 8Y 2023-31		5.42%		0.00%	0.00%	0.00%	-0.02%	-0.22%	0.20%	5.44%	0.00%	0.00%
GIS 9Y 2023-32		5.56%		0.00%	0.00%	0.00%	0.12%	-0.30%	0.42%	5.44%	9.90%	11.82%
GIS 10Y 2023-33		5.74%		0.00%	0.00%	0.00%	0.30%	-0.17%	0.47%	5.44%	9.90%	12.53%
Kina Facility Rate												
		3.50%	1.00	0.00%	0.00%	0.00%	0.25%	0.00%	0.00%	3.25%	3.00%	3.00%
Ten year Government Bond yields												
United States		4.83%	0.91	-0.01%	-0.08%	0.26%	0.96%	0.73%	0.37%	3.87%	1.51%	0.91%
United Kingdom		4.54%	0.88	-0.05%	-0.11%	0.11%	0.87%	0.05%	0.90%	3.67%	0.97%	0.20%
Australia		4.81%	0.97	-0.06%	0.07%	0.33%	0.76%	0.46%	0.73%	4.05%	1.67%	0.97%
New Zealand		5.47%	0.94	-0.02%	-0.07%	0.17%	1.00%	0.68%	0.43%	4.47%	2.39%	0.99%
France		3.45%	0.92	-0.04%	-0.06%	0.05%	0.34%	0.47%	0.14%	3.12%	0.20%	-0.34%
Japan		0.88%	1.00	0.01%	0.04%	0.12%	0.46%	0.36%	0.05%	0.42%	0.07%	0.02%
Australia	RBA Cash Rate	4.10%		0.00%	0.00%	0.00%	1.00%	0.00%	0.50%	3.10%	0.10%	0.10%
PNG CPI Index												
	Latest 12 mth % change	3.40%						0.00%	-2.90%	5.70%	4.60%	3.10%
Currencies												
Percentage changes												
PGK/USD		0.2695	0.00	0.00%	0.00%	-1.28%	-5.11%	-2.50%	-1.41%	-0.35%	0.00%	-2.90%
PGK/AUD		0.4250	0.55	-0.89%	-0.47%	0.59%	1.43%	-0.09%	-0.09%	6.67%	6.19%	-11.68%
PGK/GBP		0.2224	0.23	-0.36%	0.00%	-0.40%	-5.64%	0.45%	-3.10%	11.60%	1.00%	-6.57%
PGK/NZD		0.4630	0.03	-0.54%	0.09%	1.85%	3.14%	-1.28%	1.84%	7.55%	5.78%	-9.52%
PGK/JPY		40.480	0.73	-0.20%	0.22%	-0.59%	7.52%	0.52%	7.31%	14.75%	11.64%	-7.87%
USD/AUD		0.6342	0.06	0.89%	0.46%	-1.86%	-6.43%	-2.40%	-1.33%	-6.60%	-5.83%	9.94%
USD/JPY		150.200	0.99	-0.19%	0.22%	0.69%	13.32%	3.12%	8.85%	15.13%	11.63%	-5.12%
USD/EUR		1.0556	0.33	0.12%	-0.18%	-0.23%	-0.88%	-2.56%	-0.32%	-5.83%	-8.00%	9.68%
USD/GBP		1.2121	0.48	0.35%	0.02%	-0.86%	0.60%	-2.97%	1.77%	-10.71%	-0.98%	3.90%
Equity Indices												
Papua New Guinea												
Percentage changes												
KSI Index		6,319.60	1.00	0.02%	0.01%	0.07%	0.67%	0.44%	0.01%	7.10%	-3.09%	-3.42%
KSI Home Index		15,621.91	0.49	0.00%	1.05%	-1.32%	3.31%	1.79%	-2.88%	5.07%	8.11%	1.50%
Australia												
All Ordinaries		7,014.16	0.02	0.19%	-1.07%	-3.25%	-2.87%	-2.05%	0.38%	-7.17%	13.55%	0.71%
S&P/ASX 100		5,748.97	0.02	0.20%	-0.97%	-2.95%	-2.66%	-2.13%	0.50%	-3.95%	13.28%	-2.06%
S&P/ASX 20		3,886.10	0.05	0.42%	-0.48%	-2.03%	-2.46%	-1.27%	-0.85%	-1.83%	12.14%	-1.49%
S&P/ASX 50		6,731.30	0.08	0.24%	-0.83%	-2.50%	-2.15%	-2.01%	-0.05%	-3.01%	12.37%	-4.86%
S&P/ASX 50 Accumulation		87,095.80	0.44	0.24%	-0.83%	-2.50%	1.55%	-0.56%	0.66%	1.89%	17.00%	-1.94%
S&P/ASX Midcap 50		8,368.30	0.00	-0.09%	-1.87%	-5.85%	-5.83%	-2.92%	4.23%	-9.00%	18.46%	14.48%
S&P/ASX Small Ordinaries		2,579.70	0.02	0.30%	-1.87%	-4.92%	-7.81%	-2.91%	-1.02%	-20.72%	14.24%	6.62%
S&P/ASX 200		6,826.86	0.02	0.21%	-1.07%	-3.15%	-3.01%	-2.15%	0.36%	-5.45%	13.02%	-1.45%
S&P/ASX 200 Accumulation		85,589.19	0.32	0.21%	-1.06%	-3.12%	0.47%	-1.08%	1.01%	-1.08%	17.23%	1.40%
S&P/ASX 300		6,777.65	0.02	0.21%	-1.06%	-3.16%	-3.21%	-2.21%	0.34%	-6.05%	13.38%	-1.10%
S&P/ASX 200 Energy		11,378.30	0.68	0.69%	-2.27%	-2.74%	3.09%	8.05%	3.56%	39.71%	-1.97%	-29.93%
S&P/ASX 200 Materials		17,279.80	0.47	0.64%	0.87%	0.35%	-1.49%	-4.51%	-2.57%	4.79%	6.84%	13.37%
S&P/ASX 200 Industrials		6,121.50	0.00	-0.64%	-2.43%	-6.27%	-1.81%	-3.91%	3.05%	-6.18%	11.24%	-14.10%
S&P/ASX 200 Consumer Discretionary		2,914.70	0.42	-0.12%	-0.95%	-4.84%	6.75%	4.05%	-1.87%	-22.65%	21.31%	8.63%
S&P/ASX 200 Consumer Staples		11,884.90	0.08	-0.12%	-1.19%	-3.53%	-5.24%	-7.33%	-0.13%	-7.39%	7.13%	3.57%
S&P/ASX 200 Healthcare		34,933.70	0.00	-0.26%	-0.48%	-6.73%	-15.59%	-9.29%	-3.18%	-8.41%	7.98%	2.97%
S&P/ASX 200 Financials		6,107.40	0.19	0.17%	-1.39%	-3.12%	-3.95%	1.36%	1.46%	-2.72%	20.20%	-9.00%
S&P/ASX 200 Information Technology		1,594.90	0.39	-0.80%	-3.71%	-7.35%	13.48%	-5.90%	21.03%	-34.25%	-2.79%	56.35%
S&P/ASX 200 Telecommunication Services		1,442.60	0.24	-0.46%	-2.46%	-2.96%	2.23%	-3.30%	1.40%	-13.43%	28.46%	0.91%
S&P/ASX 200 Utilities		8,663.40	0.78	0.91%	1.73%	2.61%	4.23%	-3.34%	4.35%	24.19%	4.56%	-21.52%
S&P/ASX 200 A-REIT		1,224.70	0.00	0.07%	-4.48%	-6.19%	-8.15%	-3.63%	1.76%	-24.00%	21.61%	-7.99%
S&P/ASX 200 Financial-x-A-REIT		6,811.70	0.19	0.16%	-1.39%	-3.12%	-3.95%	1.36%	1.46%	-2.72%	20.20%	-8.99%
North American												
DJIA		32,417.59	0.16	-1.12%	-2.14%	-3.25%	-2.20%	-2.62%	3.41%	-8.78%	18.73%	7.25%
S&P 500		4,117.37	0.46	-0.48%	-2.53%	-3.98%	7.24%	-3.65%	8.30%	-19.44%	26.89%	16.26%
NASDAQ		12,643.01	0.59	0.38%	-2.62%	-4.36%	20.80%	-4.12%	12.81%	-33.10%	21.39%	43.64%
Toronto S&P/TSX		18,737.39	0.00	-0.73%	-1.98%	-4.11%	-3.34%	-3.05%	0.28%	-8.66%	21.74%	2.17%
Europe												
FTSE		7,291.28	0.12	-0.86%	-1.50%	-4.16%	-2.15%	1.02%	-1.31%	0.91%	14.30%	-14.34%
DAX		14,687.41	0.47	-0.30%	-0.75%	-4.54%	5.49%	-4.71%	3.32%	-12.35%	15.79%	3.55%
CAC 40		6,795.38	0.41	-1.36%	-0.31%	-4.76%	4.97%	-3.58%	1.06%	-9.50%	28.85%	-7.14%
Asia												
Nikkei		30,991.69	0.66	1.27%	-0.86%	-2.72%	18.77%	-4.01%	18.36%	-9.37%	4.91%	16.01%
Hang Seng		17,398.73	0.28	2.08%	1.32%	-2.31%	-12.05%	-5.85%	-7.27%	-15.46%	-14.08%	-3.40%
Shanghai		3,017.78	0.17	0.99%	1.16%	-2.98%	-2.31%	-2.86%	-2.16%	-15.13%	4.80%	13.87%
Sensex		63,782.80	0.61	1.01%	-2.47%	-3.11%	4.84%	1.71%	9.71%	4.44%	21.99%	15.75%

Disclaimer: This report was prepared as a private communication to clients and was not intended for public circulation or publication or for the use of any third party, without the approval of Kina Funds Management Ltd ("KFM"). While this report is based on information from sources, which KFM consider reliable, its accuracy and completeness cannot be guaranteed. KFM, its directors and employees do not accept any liability for the result of any actions taken on the basis of without consideration of any specific client's investment objectives, financial situation or needs. Those acting upon such information without first consulting KFM do so at their own risk. It is recommended that any persons who wish to act upon this report consult with KFM before doing so.

