

KFM Daily Market Report

Shading Key:

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

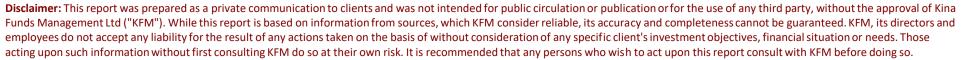
% 2 standard deviation move up (5%)% 1 standard deviation move up (33%)

% 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

12-Dec-23

Interset Dates		Closing prices		Movement for the period								
		07-Dec-23	wk	Day	Week	Month	YTD	Q3 2023	Q2 2023	2022	2021	2020
Interest Rates Central Bank Bills				Change to today's price		riod					For interest rates, rat each respective year	
7 days	C-bill auctions on Thursday;	2.50%		0.00%	0.00%	0.00%	2.50%	-0.23%	2.23%		0.00%	0.0
14 days	reported on Friday	2.26%		0.00%	0.00%	0.00%	2.26%	0.01%	2.25%		0.00%	0.0
28 days	. operiod on mady	2.35%		0.00%	0.00%	0.00%	0.39%	-0.03%	0.24%			1.3
63 days		2.65%		0.00%	0.00%	0.00%	0.17%	-0.01%	0.20%			2.0
91 days		2.74%	0.00	0.00%	0.00%	0.00%	0.02%	-0.07%	0.29%	2.72%	1.95%	2.0
Treasury Bills					,,							
182 days	Tbill auctions are regular Wednesdays	2.00%		0.00%	0.01%	0.20%	-0.69%	-0.48%	0.10%	2.69%	4.29%	4.4
273 days	reported Thursdays	2.48%	0.00	0.00%	0.02%	0.13%	-0.47%	-0.13%	0.25%		5.95%	6.0
364 days		3.56%		0.00%	0.00%	0.06%	-0.71%	0.10%	0.04%	4.27%	7.04%	7.2
Government Inscribed St												
GIS 2Y 2023-25	GIS auctions usually monthly	3.93%		0.00%	0.00%	0.00%	-0.27%	-0.32%	0.05%	4.20%		8.0
GIS 3Y 2023-26	reported Thursday/Friday	4.16%		0.00%	0.00%	0.00%	-4.84%	-0.26%	-4.58%			
GIS 4Y 2023-27		4.49%		0.00%	0.00%	0.00%	-0.67%	-0.24%	-0.43%	5.16%		9.
GIS 5Y 2022-27		5.24%		0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	5.24%	9.70%	9.
GIS 6Y 2023-29		4.99%		0.00%	0.00%	0.00%	4.99%	-0.28%	5.27%	0.00%	0.00%	0.
GIS 7Y 2023-30		5.27%		0.00%	0.00%	0.00%	-0.29%	-0.22%	-0.07%	5.56%	9.80%	10
GIS 8Y 2023-31 GIS 9Y 2023-32		5.42%		0.00%	0.00% 0.00%	0.00% 0.00%	-0.02%	-0.22%	0.20% 0.42%	5.44%	0.00% 9.90%	0.
GIS 10Y 2023-33		5.56% 5.74%		0.00% 0.00%	0.00%	0.00%	0.12% 0.30%	-0.30% -0.17%	0.42%	5.44% 5.44%	9.90%	11. 12.
ina Facility Rate		3.50%	1.00	0.00%	0.00%	0.00%	0.30%	0.00%	0.47%	3.44%	3.00%	3.
ina racinty Kate en year Government Bo	and vields	3.30%	1.00	0.00%	0.00%	0.00%	0.23/0	0.00%	0.00%	3.23/0	3.00%	3.
United States	ond yields	4.15%	0.50	0.05%	-0.18%	-0.47%	0.27%	0.73%	0.37%	3.87%	1.51%	0.
United States United Kingdom		3.97%	0.55	0.03%	-0.18%	-0.47%	0.27%		0.90%	3.67%	0.97%	0.
Australia		4.34%	0.65	0.06%	-0.21%	-0.31% -0.19%	0.30%	0.05%	0.90%	4.05%	1.67%	0
New Zealand		4.83%		0.00%	-0.06%	-0.1 <i>9%</i> -0.17%	0.25%		0.73%			0
France		2.73%		-0.01%	-0.29%	-0.17%	-0.39%	0.47%	0.14%	3.12%	0.20%	-0
Japan		0.76%		0.12%	0.09%	-0.08%	0.34%	0.47%	0.14%	0.42%	0.20%	0
Nustralia	RBA Cash Rate	4.35%	J. / L	0.00%	0.00%	0.00%	1.25%	0.00%	0.50%	1	0.07%	0
NG CPI Index	Latest 12 mth % change	1.40%		0.0070	0.0070	0.0070		0.00%	1.70%	5.70%	4.60%	3
Turrencies	Latest 12 men /o change	1.40/0		Percentage change	25			0.0070	1.7070	3.7070	4.0070	J.
PGK/USD		0.2685	0.00	0.00%	0.00%	-0.37%	-5.46%	-2.50%	-1.41%	-0.35%	0.00%	-2
PGK/AUD		0.4108	0.36	0.74%	1.66%	-2.28%	-1.96%	-0.09%	-0.09%	6.67%	6.19%	-11
PGK/GBP		0.2140	0.09	0.47%	1.23%	-2.51%	-9.21%	0.45%	-3.10%	11.60%	1.00%	-6
PGK/NZD		0.4385	0.03	0.64%	0.80%	-3.58%	-2.32%	-1.28%	1.84%	7.55%	5.78%	-9
PGK/JPY	·	39.360	0.66	-0.40%	-0.30%	-3.32%	4.54%	0.52%	7.31%	14.75%	11.64%	-7
USD/AUD		0.6537	0.29	-0.73%	-1.64%	1.95%	-3.56%	-2.40%	-1.33%	-6.60%	-5.83%	9
USD/JPY		146.590	0.78	-0.41%	-0.30%	-2.95%	10.60%	3.12%	8.85%	15.13%	11.63%	-5.
USD/EUR		1.0761	0.18	-0.32%	-1.95%	0.54%	1.04%	-2.56%	-0.32%	-5.83%	-8.00%	9.
USD/GBP		1.2549	0.56	-0.46%	-1.20%	2.21%	4.15%	-2.97%	1.77%	-10.71%	-0.98%	3.
Equity Indices												
Papua New Guinea				Percentage change	S							
KSi Index		6,325.54	1.00	0.00%	0.00%	0.01%	0.76%	0.44%	0.01%	7.10%	-3.09%	-3.
KSi Home Index		15,615.03	0.48	0.00%	0.00%	-0.73%	3.27%	1.79%	-2.88%	5.07%	8.11%	1.
Australia												
All Ordinaries		7,384.72	0.52	-0.03%	1.19%	2.35%	2.26%	-2.05%	0.38%	-7.17%	13.55%	0
S&P/ASX 100		6,026.43	0.50	-0.03%	1.20%	2.16%	2.04%	-2.13%	0.50%	-3.95%	13.28%	-2
S&P/ASX 20		4,070.50	0.50	0.05%	1.42%	2.42%	2.17%	-1.27%	-0.85%	-1.83%	12.14%	-1
S&P/ASX 50		7,056.30	0.53	-0.03%	1.25%	2.27%	2.57%	-2.01%	-0.05%	-3.01%	12.37%	-4
S&P/ASX 50 Accumulat	tion	91,823.60	0.89	-0.03%	1.25%	2.69%	7.06%	-0.56%	0.66%	1.89%	17.00%	-1
S&P/ASX Midcap 50		8,771.20	0.38	0.01%	0.87%	1.47%	-1.30%	-2.92%	4.23%	-9.00%	18.46%	14
S&P/ASX Small Ordinar	ries	2,766.00	0.45	-0.42%	1.00%	2.84%	-1.15%	-2.91%	-1.02%	-20.72%	14.24%	6
S&P/ASX 200		7,173.34	0.51	-0.07%	1.21%	2.26%	1.91%	-2.15%	0.36%	-5.45%	13.02%	-1
S&P/ASX 200 Accumula	ation	90,377.27	0.78	-0.07%	1.22%	2.63%	6.09%	-0.77%	1.01%	-1.08%	17.23%	1
S&P/ASX 300		7,121.89	0.50	-0.07%	1.18%	2.23%	1.70%	-2.21%	0.34%	-6.05%	13.38%	-1
S&P/ASX 200 Energy		10,045.40	0.10	0.25%	-2.20%	-5.89%	-8.99%	8.05%	3.56%		-1.97%	-29
S&P/ASX 200 Materials		18,146.20	0.52	0.56%	1.31%	4.50%	3.45%		-2.57%	4.79%		13
S&P/ASX 200 Industrial		6,571.40	0.54	-0.25%	0.92%	2.11%	5.40%	-3.91%	3.05%	-6.18%	11.24%	-14
S&P/ASX 200 Consume	•	3,068.80	0.74	-0.53%	0.66%	0.11%	12.40%	4.05%	-1.87%	-22.65%	21.31%	8
S&P/ASX 200 Consume	·	11,935.30	0.17	-0.28%	1.77%	0.56%	-4.84%	-7.33%	-0.13%	-7.39%		3
S&P/ASX 200 Healthcar		39,477.00	0.47	-0.46%	1.71%	5.03%	-4.61%	-9.29%	-3.18%	-8.41%	7.98%	2
S&P/ASX 200 Financials		6,406.30	0.53	-0.43%	1.27%	1.59%	0.75%	1.36%	1.46%	-2.72%	20.20%	-9
S&P/ASX 200 Informati	· ·	1,734.50	0.64	0.08%	1.61%	5.66%	23.41%	-5.90%	21.03%	-34.25%	-2.79%	56
S&P/ASX 200 Telecomn	munication Services	1,507.40	0.55	-0.06%	1.62%	-0.89%	6.82%	-3.30%	1.40%	-13.43%	28.46%	0
S&P/ASX 200 Utilities		7,993.60	0.17	0.84%	-0.91%	-5.71%	-3.83%	-3.34%	4.35%	24.19%	4.56%	-21
S&P/ASX 200 A-REIT		1,410.40	0.66	-0.01%	3.36%	6.34%	5.77%		1.76%	-24.00%	21.61%	-7
S&P/ASX 200 Financial-	-x-A-REIT	7,145.20	0.53	-0.43%	1.27%	1.59%	0.75%	1.36%	1.46%	-2.72%	20.20%	-8
Iorth American				0.4=0/	a		0.000/	2.555/				_
DJIA		36,117.38	0.97	0.17%	0.46%	6.57%	8.96%	-2.62%	3.41%		18.73%	7
S&P 500		4,585.59	0.99	0.80%	0.39%	5.48%	19.43%	-3.65%	8.30%		26.89%	16
NASDAQ		14,339.99	1.00	1.37%	0.80%	6.05%	37.01%	-4.12%	12.81%	-33.10%	21.39%	43
Toronto S&P/TSX		20,278.51	0.76	0.02%	0.21%	3.53%	4.61%	-3.05%	0.28%	-8.66%	21.74%	2
urope						-	<u> </u>				A	_
FTSE		7,513.72	0.34	-0.02%	0.80%	0.78%	0.83%	1.02%	-1.31%		14.30%	-14
DAX		16,628.99	0.99	-0.16%	2.55%	8.31%	19.43%	-4.71%	3.32%	-12.35%	15.79%	3
CAC 40		7,428.52	0.87	-0.10%	1.61%	4.43%	14.75%	-3.58%	1.06%	-9.50%	28.85%	-7
Asia		AA A =-				· '///			40.5.5.			
Nikkei		32,858.31	0.89	-1.76%	-1.88%	0.65%	25.92%	-4.01%	18.36%			16
Hang Seng		16,345.89	0.00	-0.71%	-4.09%	-6.66%	-17.37%	-5.85%	-7.27%			-3
Shanghai		2,966.21	0.06	-0.09%	-2.09%	-2.85%	-3.98%	-2.86%	-2.16%	-15.13%		13.
Sensex		69,521.69	0.99	-0.19%	3.78%	7.23%	14.27%	1.71%	9.71%	4.44%	21.99%	15.





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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%)

% 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

12-Dec-23

		_	52	Movement for								
		07-Dec-23	wk	Day	Week	Month	YTD	Q3 2023	Q2 2023	2022	2021	2020
Indices					7							
MSCI World USD Index		3,037.45	0.95	0.55%	0.78%	5.16%	16.70%	-3.83%	6.28%	-19.46%	20.14%	14.06%
MSCI ACMI ox Australia TR ALID Index		9,467.98	0.98	0.55%	0.82%	5.65%	18.56%	-3.46%	6.83%	-18.14%	21.82%	15.90%
MSCI ACWI Net TR USD Index		16,249.84 371.24	0.96	0.39% 0.44%	1.26% 0.60%	2.50% 4.91%	22.31% 16.89%	-0.43% -3.40%	7.63% 6.18%	-12.52% -18.36%	29.58% 18.54%	5.73% 16.25%
MSCI ACWI Net TR USD Index MSCI ACWI Minimum Volatility USD		2,172.29	0.76	0.08%	0.00%	3.12%	2.60%	-3.40%	1.57%	-18.30%	11.95%	0.56%
MSCI EM Asia Net TR USD Index		579.12	0.39	-0.61%	-1.58%	0.99%	2.20%	-2.90%	-0.77%	-21.11%	-5.08%	28.38%
MSCI EM Net TR USD Index		504.99	0.46	-0.49%	-1.29%	1.57%	3.90%	-2.93%	0.90%	-20.09%	-2.54%	18.31%
VIX Volatility S&P500		13.06	0.04	0.69%	1.08%	-14.58%	-39.73%	28.92%	-27.33%	25.84%	-24.31%	65.09%
Commodities												
Light Crude WTI Futures US\$/bbl		69.34	0.10	-0.06%	-8.72%	-8.45%	-13.61%	28.52%	-6.65%	6.11%	55.89%	-20.54%
Brent Crude US\$/bbl		74.05	0.09	-0.34%	-10.60%	-7.34%	-13.81%	27.25%	-6.11%	9.89%	50.93%	-21.52%
Gold US\$/oz		2,046.40	0.86	-0.07%	-0.52%	3.89%	12.06%	-3.28%	-2.86%	-0.31%	-3.34%	24.42%
Silver US\$/oz		24.06	0.64	-0.70%	-6.24%	5.04%	0.08%	-2.48%	-4.70%	2.67%	-11.35%	47.38%
Copper US\$/lb		3.80	0.34	1.69%	-1.38%	4.31%	-0.34%	-0.59%	-8.18%	-14.77%	27.05%	25.81%
Iron Ore US\$/mt		126.96	1.00	1.15%	3.11%	6.14%	16.87%	5.96%	-10.21%	-3.57%	-27.05%	81.97%
Malaysian Palm Oil* RM/tn		3,578	0.30	-0.67%	-4.69%	-1.16%	-14.22%	-1.65%	-7.57%	-19.15%	32.59%	27.95%
LNG *Jap/Korea US\$/mmBtu		16.05	0.25	0.28%	-0.53%	-6.98%	-45.62%	19.53%	-9.43%	-3.21%	113.25%	169.81%
ICCO Cocoa US\$/mt		4,340	0.93	2.33%	-3.02%	9.90%	66.92%	3.01%	13.13%	3.17%	-3.19%	2.48%
ICO Coffee US cents/lb		186	0.68	0.13%	-4.87%	3.75%	10.88%	-9.22%	-5.57%	-26.01%	76.30%	-1.12%
Equities Domestic PGK	Arbitrage	PNGX		Percentage chang	ges							
Bank South Pacific	12.85	13.69	0.96	0.07%	0.07%	-0.44%	10.31%	4.36%	0.39%	1.31%	2.08%	1.87%
Credit Corporation	12.03	2.01	0.64	0.00%	0.07%	-4.29%	8.65%	2.50%	0.00%	10.12%	-1.18%	6.25%
City Pharmacy		0.79	0.36	0.00%	0.00%	12.86%	-12.22%	-1.25%	-15.79%	-5.26%	90.00%	-38.27%
Kina Asset Management Limited		0.79		0.00%	0.00%	0.00%	-5.26%	5.88%	6.25%	-4.04%	10.00%	-5.26%
Kina Securities Limited	1.84	2.46	0.38	-1.60%	-1.60%	1.23%	-10.55%		-4.00%	-6.78%	-1.67%	-10.98%
Steamship Trading Company	30.45	35.46		0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
Santos Limited	16.63	19.24	1.00	0.00%	0.00%	0.05%		0.52%	0.05%			
Australia												
A2 Milk Company Limited		4.08	0.10	0.74%	4.08%	4.88%	-40.70%	-13.29%	-15.83%	26.01%	-52.31%	-19.93%
ANZ Banking Group Limited		24.60	0.62	-0.40%	0.94%	-4.69%	3.40%	8.22%	3.40%	-13.52%	21.19%	-7.84%
BSP Financial Group		5.28	0.55	-1.31%	-1.31%	0.76%	7.76%	5.97%	-0.41%	14.75%	-17.88%	
BHP Billiton Limited		47.42	0.68	0.40%	2.42%	5.49%	3.92%	-1.64%	-4.74%	9.95%	-2.19%	9.02%
Boral Limited		4.94	0.91	-0.80%	-0.40%	3.56%	70.93%	10.42%	14.49%	-52.62%	23.23%	10.49%
Bouganville Copper Limited		0.36	0.41	0.00%	-8.39%	-17.44%	1.43%	-23.75%	21.21%	14.75%	5.17%	-10.77%
Bank of Queensland		5.58	0.22	0.72%	1.45%	1.45%	-19.13%	4.55%	-15.41%	-14.71%	4.52%	6.76%
Brambles Limited		13.08	0.43	-0.98%	-1.95%	-3.89%	8.37%	-0.62%	7.30%	13.55%	0.28%	-9.56%
Commonwealth Bank of Australia		106.27	0.70	-0.07%	1.54%	4.07%	3.58%	-0.30%	1.98%	1.58%	23.01%	2.77%
CSL		266.49	0.43	-0.37%	1.62%	5.62%	-7.39%	-9.58%	-3.79%	-1.02%	2.66%	2.69%
Fortescue Mining		25.48	1.00	1.59%	1.96%	8.66%	24.23%	-5.68%	-1.38%	6.77%	-18.01%	119.18%
Horizon Oil Ltd		0.16	0.55	0.00%	0.00%	0.00%	19.23%	28.57%	-17.65%	41.30%	48.39%	-48.33%
Kina Securities Ltd		0.76	0.33	0.00%	-1.31%	-1.95%	-2.58%	6.08%	-0.67%	-9.36%	-5.00%	-39.60%
Kina Petroleum Ltd		0.06 168.44	0.27	0.00% -1.40%	0.00% -0.36%	0.00% 3.05%	0.00% 0.89%	0.00% -5.57%	0.00%	0.00% -18.71%	0.00% 48.32%	0.00% 0.46%
Macquarie Group Ltd Mirvac Group		2.11	0.47	0.48%	2.43%	5.05% 6.84%	-0.94%	-5.75%	1.12% 8.65%	-16.71% -26.80%	10.23%	-16.98%
National Australia Bank		29.19	0.58	-0.44%	2.78%	0.86%	-2.89%	10.24%	-4.87%	4.23%	27.61%	-8.24%
Newcrest Mining Limited		23.35	0.33	0.00%	0.00%	0.00%	13.13%	-7.19%	-1.60%	-15.69%	-5.04%	-14.78%
Origin Energy Ltd		7.95	0.44	-0.62%	-3.52%	-10.37%	2.98%	4.40%	1.45%	47.33%	10.08%	-43.67%
Pilbara Minerals Ltd		3.58	0.16	4.99%	-1.65%	-4.02%	-4.53%	-12.07%	24.11%	17.19%	267.82%	210.71%
Qbe Insurance Group Ltd		14.64	0.54	-2.79%	-4.75%	-5.49%	9.01%	0.26%	7.40%	18.33%	33.06%	-33.77%
Rio Tinto Limited		127.76	0.97	1.04%	2.18%	6.36%	9.75%	-0.99%	-4.54%	16.28%	-12.05%	13.38%
ResMed Inc		24.79	0.23	-0.64%	1.85%	7.88%	-19.93%	-28.07%	1.30%	-13.47%	31.40%	24.34%
Santos Limited		6.83	0.07	0.74%	-1.16%	-6.44%	-4.34%	5.05%	8.99%	13.15%	0.64%	-23.35%
Steamship Trading Company		12.51	0.88	-0.32%	-0.32%	1.71%	19.14%	6.26%	26.79%	5.00%	1.52%	-21.20%
Suncorp Metway Limited		13.89	0.81	-1.84%	-0.57%	2.66%	15.37%		11.40%	8.76%	13.66%	-24.85%
Transurban Group		13.14	0.39	0.61%	1.39%	4.20%	1.23%	-10.95%	0.28%	-6.08%	1.17%	-8.38%
Telstra Corporation Limited.		3.84	0.12	-0.26%	0.52%	-3.03%	-3.76%	-10.47%	1.90%	-4.55%	40.27%	-15.82%
Treasury Wine Estates Limited		10.36	0.01	-2.91%	-3.18%	-8.24%	-23.88%	9.80%	-14.08%	9.94%	31.70%	-42.12%
Westpac Banking Corporation		21.91	0.47	0.55%	2.53%	3.40%	-6.17%	-0.89%	-1.48%	9.37%	10.22%	-20.06%
Worley Limited		16.59	0.74	-2.24%	-2.18%	-2.01%	10.60%	10.26%	9.58%	41.11%	-7.48%	-24.95%
Woolworths Limited		35.85	0.38	0.50%	2.72%	1.13%	6.82%	-6.07%	4.83%	-11.71%	-3.31%	8.71%
International	LICD Ć	C4.C5	0.20	0.530/	4 4 70/	4.730/	0.250/	4.430/	2.000/	24 640/	7.740/	22.400/
iShare MSCI All Asia ex Japan	USD \$	64.65	0.29	0.52%	-1.17% 1.27%	1.72%	-0.25%	-4.42%	-2.09%	-21.64%	-7.74%	22.19%
Blackrock Int Equity Fund*	AUD \$	21.94	0.95	0.40% -0.07%	1.27%	2.52%	16.24% 1 52%	-3.53% -2.75%	8.30%	-15.90% -11.03%	24.76% 11.82%	-0.61%
Blackrock Australian Equity Fund* Vanguard International Share*	AUD \$ AUD \$	1.75 3.04	0.59	-0.07% <i>//</i> 0.39%	1.93% 1.26%	2.98% 2.53%	1.53% 17.04%	-2.75% -2.52%	1.21% 6.89%	-11.03% -16.11%	11.82% 23.54%	-2.28% -0.10%
Vanguard FTSE World exUS	USD \$	54.46	0.89	0.39%	0.22%	5.14%	8.62%	-2.52% -4.67%	1.76%	-16.11% -18.18%	5.00%	-0.10% 8.58%
Vanguard FTSE World exos Vanguard FTSE Europe	USD \$	62.04	0.71	0.46%	0.22%	5.14% 6.85%	11.90%	-4.67% -6.11%	1.76%	-18.18% -18.76%	13.28%	2.80%
iShares Core MSCI Europe	USD \$	53.06	0.81	0.36%	0.66%	6.78%	11.71%	-6.11% -5.64%	0.48%	-18.76% -18.33%	13.42%	2.80%
iShares Asia 50	USD \$	55.96	0.16	0.74%	-2.51%	-0.69%	-1.37%	-5.04 <i>%</i> -6.95%	-3.72%	-16.33 <i>%</i> -25.89%	-12.17%	32.08%
iShares MSCI Japan	USD \$	63.15	0.10	0.74%	0.86%	-0.09% 5.44%	-1.57% 16.00%	-0.93%	-3.72 <i>%</i> 5.47%	-23.89 <i>%</i> -18.70%	-0.89%	14.04%
Acadian Global Managed Volatitlity Equity Fund	33D Y	1.60	0.51	0.13%	0.86%	1.32%	3.62%	-6.27%	4.62%	-9.88%	10.44%	-11.46%
Lazard Global Managed Volatility Fund - Australia*		0.99	0.00	0.00%	0.00%	0.00%	-3.21%	0.00%	-5.01%	-13.72%	19.66%	-22.67%
Robeco Emerging Conservative Equity Fund - Australia		1.45	0.75	0.01%	0.85%	-0.12%	9.89%	-1.76%	4.46%	-10.12%	13.49%	-15.41%
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