

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

		Closing prices 27-Dec-23	52 wk Movement for the period				Q3 2023	Q2 2023	2022	2021	2020
			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; reported on Friday	2.50%	0.00%	0.00%	0.00%	2.50%	-0.23%	2.23%	0.00%	0.00%	
14 days		2.26%	0.00%	0.00%	0.00%	2.26%	0.01%	2.25%	0.00%	0.00%	
28 days		2.35%	0.00%	0.00%	0.00%	0.39%	-0.03%	0.24%	1.96%	1.29%	
63 days		2.65%	0.00%	0.00%	0.00%	0.17%	-0.01%	0.20%	2.48%	1.99%	
91 days		2.74%	0.00%	0.00%	0.00%	0.02%	-0.07%	0.29%	2.72%	1.95%	
Treasury Bills											
182 days	Tbill auctions are regular Wednesdays reported Thursdays	2.00%	0.00%	0.00%	0.01%	-0.69%	-0.48%	0.10%	2.69%	4.29%	
273 days		2.54%	-0.01%	-0.01%	0.08%	-0.41%	-0.13%	0.25%	2.95%	5.95%	
364 days		3.57%	0.01%	0.01%	0.01%	-0.70%	0.10%	0.04%	4.27%	7.04%	
Government Inscribed Stock											
GIS 2Y 2023-25	GIS auctions usually monthly reported Thursday/Friday	3.93%	0.00%	0.00%	0.00%	-0.27%	-0.32%	0.05%	4.20%	8.50%	
GIS 3Y 2023-26		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%	
GIS 5Y 2022-27		5.24%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	5.24%	9.70%	
GIS 6Y 2023-29		4.99%	0.00%	0.00%	0.00%	4.99%	-0.28%	5.27%	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%	
GIS 8Y 2023-31		5.42%	0.00%	0.00%	0.00%	-0.02%	-0.22%	0.20%	5.44%	0.00%	
GIS 9Y 2023-32		5.56%	0.00%	0.00%	0.00%	0.12%	-0.30%	0.42%	5.44%	9.90%	
GIS 10Y 2023-33		5.74%	0.00%	0.00%	0.00%	0.30%	-0.17%	0.47%	5.44%	9.90%	
Kina Facility Rate		3.50%	1.00%	0.00%	0.00%	0.25%	0.00%	0.00%	3.25%	3.00%	
Ten year Government Bond yields											
United States		3.79%	0.29%	-0.10%	-0.05%	-0.46%	-0.08%	0.73%	0.37%	3.87%	
United Kingdom		3.44%	0.25%	-0.07%	-0.09%	-0.66%	-0.24%	0.05%	0.90%	3.67%	
Australia		3.97%	0.45%	-0.04%	-0.08%	-0.39%	-0.08%	0.73%	4.05%	1.67%	
New Zealand		4.40%	0.29%	-0.06%	-0.08%	-0.52%	-0.07%	0.68%	4.47%	2.39%	
France		2.41%	0.00%	-0.07%	-0.07%	-0.59%	-0.71%	0.14%	3.12%	0.20%	
Japan		0.61%	0.51%	-0.01%	0.05%	-0.06%	0.19%	0.36%	0.05%	0.42%	
Australia	RBA Cash Rate	4.35%	0.00%	0.00%	0.00%	1.25%	0.00%	0.50%	3.10%	0.10%	
PNG CPI Index	Latest 12 mth % change	1.40%					0.00%	1.70%	5.70%	4.60%	
Currencies											
Percentage changes											
PGK/USD		0.2683	0.00%	0.00%	0.00%	-0.07%	-5.53%	-2.50%	-1.41%	-0.35%	
PGK/AUD		0.3929	0.00%	-0.81%	-1.63%	-2.84%	-6.23%	-0.09%	-0.09%	6.67%	
PGK/GBP		0.2108	0.01%	-0.33%	-0.61%	-0.24%	-10.56%	0.45%	-3.10%	11.60%	
PGK/NZD		0.4238	0.02%	-0.82%	-1.60%	-2.37%	-5.59%	-1.28%	1.84%	7.55%	
PGK/JPY		38.260	0.43%	0.16%	-0.67%	-3.19%	1.62%	0.52%	7.31%	14.75%	
USD/AUD		0.6829	0.63%	0.81%	1.65%	2.85%	0.75%	-2.40%	-1.33%	-6.60%	
USD/JPY		142.590	0.62%	0.15%	-0.68%	-3.12%	7.58%	3.12%	8.85%	15.13%	
USD/EUR		1.1043	0.36%	0.43%	1.09%	0.39%	3.69%	-2.56%	-0.32%	-5.83%	
USD/GBP		1.2733	0.70%	0.37%	0.62%	0.18%	5.68%	-2.97%	1.77%	-10.71%	
Equity Indices											
Papua New Guinea											
Percentage changes											
KSi Index		6,324.64	0.93%	0.00%	-0.09%	-0.01%	0.75%	0.44%	0.01%	7.10%	
KSi Home Index		15,561.14	0.43%	0.00%	-0.35%	-0.35%	2.91%	1.79%	-2.88%	5.07%	
Australia											
All Ordinaries		7,796.70	1.00%	0.86%	0.42%	7.60%	7.96%	-2.05%	0.38%	-7.17%	
S&P/ASX 100		6,349.84	1.00%	0.76%	0.32%	7.43%	7.52%	-2.13%	0.50%	-3.95%	
S&P/ASX 20		4,300.20	1.00%	0.76%	0.39%	7.77%	7.94%	-1.27%	-0.85%	-1.83%	
S&P/ASX 50		7,438.30	1.00%	0.73%	0.34%	7.55%	8.12%	-2.01%	-0.05%	-3.01%	
S&P/ASX 50 Accumulation		96,793.90	1.00%	0.73%	0.34%	7.56%	12.86%	-0.56%	0.66%	1.89%	
S&P/ASX Midcap 50		9,215.00	0.70%	0.96%	0.20%	6.69%	3.69%	-2.92%	4.23%	-9.00%	
S&P/ASX Small Ordinaries		2,924.20	0.79%	1.20%	0.27%	7.30%	4.50%	-2.91%	-1.02%	-20.72%	
S&P/ASX 200		7,561.22	1.00%	0.80%	0.31%	7.47%	7.42%	-2.15%	0.36%	-5.45%	
S&P/ASX 200 Accumulation		95,268.82	1.00%	0.80%	0.31%	7.50%	11.83%	-0.77%	1.01%	-1.08%	
S&P/ASX 300		7,506.81	0.98%	0.81%	0.32%	7.42%	7.20%	-2.21%	0.34%	-6.05%	
S&P/ASX 200 Energy		10,677.60	0.38%	0.54%	0.49%	3.69%	-3.26%	8.05%	3.56%	39.71%	
S&P/ASX 200 Materials		19,402.00	0.98%	1.14%	0.82%	8.88%	10.61%	-4.51%	-2.57%	4.79%	
S&P/ASX 200 Industrials		6,865.20	0.87%	0.50%	0.57%	6.93%	10.11%	-3.91%	3.05%	-6.18%	
S&P/ASX 200 Consumer Discretionary		3,214.10	0.96%	0.74%	-0.62%	5.76%	17.72%	4.05%	-1.87%	-22.65%	
S&P/ASX 200 Consumer Staples		12,236.20	0.31%	0.73%	0.01%	5.59%	-2.44%	-7.33%	-0.13%	-7.39%	
S&P/ASX 200 Healthcare		42,181.20	0.73%	1.13%	0.56%	9.21%	1.92%	-9.29%	-3.18%	-8.41%	
S&P/ASX 200 Financials		6,682.90	0.86%	0.43%	-0.09%	6.96%	5.11%	1.36%	1.46%	-2.72%	
S&P/ASX 200 Information Technology		1,820.00	0.79%	1.30%	0.03%	7.99%	29.49%	-5.90%	21.03%	-34.25%	
S&P/ASX 200 Telecommunication Services		1,576.50	0.88%	0.26%	0.12%	7.08%	11.72%	-3.30%	1.40%	-13.43%	
S&P/ASX 200 Utilities		8,184.00	0.31%	0.10%	0.24%	0.48%	-1.54%	-3.34%	4.35%	24.19%	
S&P/ASX 200 A-REIT		1,506.30	0.98%	1.56%	0.79%	10.52%	12.97%	-3.63%	1.76%	-24.00%	
S&P/ASX 200 Financial-x-A-REIT		7,453.70	0.86%	0.43%	-0.09%	6.96%	5.10%	1.36%	1.46%	-2.72%	
North American											
DJIA		37,656.52	1.00%	0.72%	1.55%	6.28%	13.60%	-2.62%	3.41%	-8.78%	
S&P 500		4,781.58	1.00%	0.57%	1.77%	5.08%	24.54%	-3.65%	8.30%	-19.44%	
NASDAQ		15,099.18	1.00%	0.71%	2.17%	5.90%	44.26%	-4.12%	12.81%	-33.10%	
Toronto S&P/TSX		21,015.91	1.00%	0.65%	2.01%	4.47%	8.41%	-3.05%	0.28%	-8.66%	
Europe											
FTSE		7,724.95	0.62%	0.36%	0.12%	4.06%	3.67%	1.02%	-1.31%	0.91%	
DAX		16,742.07	0.98%	0.21%	0.05%	3.56%	20.24%	-4.71%	3.32%	-12.35%	
CAC 40		7,571.82	0.98%	0.04%	-0.15%	4.19%	16.96%	-3.58%	1.06%	-9.50%	
Asia											
Nikkei		33,681.24	0.99%	1.54%	0.02%	1.08%	29.07%	-4.01%	18.36%	-9.37%	
Hang Seng		16,624.84	0.07%	1.74%	0.07%	-2.17%	-15.96%	-5.85%	-7.27%	-15.46%	
Shanghai		2,914.61	0.03%	-0.01%	0.43%	-3.54%	-5.65%	-2.86%	-2.16%	-15.13%	
Sensex		72,038.43	1.00%	1.31%	2.17%	7.68%	18.40%	1.71%	9.71%	4.44%	

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- 2 standard deviation move down (5%)

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

28-Dec-23

	27-Dec-23	52 wk	Movement for the period				YTD	Q3 2023	Q2 2023	2022	2021	2020
			Day	Week	Month	YTD						
Indices												
MSCI World USD Index	3,175.65	1.00	0.74%	1.73%	5.41%	22.01%	-3.83%	6.28%	-19.46%	20.14%	14.06%	
MSCI World Net TR USD Index	9,903.71	1.00	0.75%	1.74%	5.52%	24.02%	-3.46%	6.83%	-18.14%	21.82%	15.90%	
MSCI ACWI-ex-Australia TR AUD Index	16,376.32	0.93	0.29%	-0.35%	2.42%	23.26%	-0.43%	7.63%	-12.52%	29.58%	5.73%	
MSCI ACWI Net TR USD Index	388.20	1.00	0.87%	1.70%	5.21%	22.23%	-3.40%	6.18%	-18.36%	18.54%	16.25%	
MSCI ACWI Minimum Volatility USD	2,215.07	1.00	0.77%	1.82%	2.98%	4.62%	-3.25%	1.57%	-12.04%	11.95%	0.56%	
MSCI EM Asia Net TR USD Index	599.90	0.64	1.85%	1.12%	1.69%	5.87%	-2.90%	-0.77%	-21.11%	-5.08%	28.38%	
MSCI EM Net TR USD Index	526.57	0.78	1.83%	1.32%	2.67%	8.33%	-2.93%	0.90%	-20.09%	-2.54%	18.31%	
VIX Volatility S&P500	12.43	0.89	-4.60%	-9.07%	-4.24%	-42.64%	28.92%	-27.33%	25.84%	-24.31%	65.09%	
Commodities												
Light Crude WTI Futures	US\$/bbl	74.11	0.27	0.75%	-0.15%	-4.82%	-7.66%	28.52%	-6.65%	6.11%	55.89%	-20.54%
Brent Crude	US\$/bbl	79.34	0.30	0.34%	-0.45%	-4.29%	-7.65%	27.25%	-6.11%	9.89%	50.93%	-21.52%
Gold	US\$/oz	2,093.10	1.00	1.16%	2.22%	1.26%	14.62%	-3.28%	-2.86%	-0.31%	-3.34%	24.42%
Silver	US\$/oz	24.64	0.74	0.31%	0.04%	-3.15%	2.50%	-2.48%	-4.70%	2.67%	-11.35%	47.38%
Copper	US\$/lb	3.96	0.57	1.40%	1.37%	3.50%	3.91%	-0.59%	-8.18%	-14.77%	27.05%	25.81%
Iron Ore	US\$/mt	130.61	0.98	-0.44%	4.28%	6.07%	20.23%	5.96%	-10.21%	-3.57%	-27.05%	81.97%
Malaysian Palm Oil* RM/tn		3,700	0.42	0.63%	-0.51%	-0.91%	-11.29%	-1.65%	-7.57%	-19.15%	32.59%	27.95%
LNG *Jap/Korea	US\$/mmBtu	11.87	0.13	-0.63%	0.51%	-26.93%	-59.78%	19.53%	-9.43%	-3.21%	113.25%	169.81%
ICCO Cocoa	US\$/mt	4,280	0.90	-0.72%	-0.67%	-3.56%	64.62%	3.01%	13.13%	3.17%	-3.19%	2.48%
ICO Coffee	US cents/lb	198	0.82	2.57%	3.75%	8.59%	18.20%	-9.22%	-5.57%	-26.01%	76.30%	-1.12%
Equities												
Domestic												
PGK												
Arbitrage												
Bank South Pacific		14.02	0.96	0.00%	0.00%	0.15%	10.39%	4.36%	0.39%	1.31%	2.08%	1.87%
Credit Corporation		2.00	0.60	0.00%	-0.50%	-0.50%	8.11%	2.50%	0.00%	10.12%	-1.18%	6.25%
City Pharmacy		0.79	0.36	0.00%	0.00%	0.00%	-12.22%	-1.25%	-15.79%	-5.26%	90.00%	-38.27%
Kina Asset Management Limited		0.90		0.00%	0.00%	0.00%	-5.26%	5.88%	6.25%	-4.04%	10.00%	-5.26%
Kina Securities Limited		2.01	0.50	0.00%	1.63%	1.21%	-9.09%	0.42%	-4.00%	-6.78%	-1.67%	-10.98%
Steamship Trading Company		31.81		0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
Santos Limited		19.47	0.79	0.00%	-0.21%	-0.05%		0.52%	0.05%			
Australia												
A2 Milk Company Limited		4.27	0.16	-0.23%	1.67%	7.56%	-37.94%	-13.29%	-15.83%	26.01%	-52.31%	-19.93%
ANZ Banking Group Limited		25.82	0.97	0.08%	0.04%	6.78%	8.53%	8.22%	3.40%	-13.52%	21.19%	-7.84%
BSP Financial Group		5.51	0.72	2.42%	2.42%	2.99%	12.45%	5.97%	-0.41%	14.75%	-17.88%	
BHP Billiton Limited		50.26	1.00	1.07%	0.92%	8.81%	10.15%	-1.64%	-4.74%	9.95%	-2.19%	9.02%
Boral Limited		5.32	1.00	1.53%	1.33%	7.47%	84.08%	10.42%	14.49%	-52.62%	23.23%	10.49%
Bougainville Copper Limited		0.35	0.29	-2.78%	-5.41%	-5.41%	0.00%	-23.75%	21.21%	14.75%	5.17%	-10.77%
Bank of Queensland		6.02	0.42	0.67%	-0.17%	10.05%	-12.75%	4.55%	-15.41%	-14.71%	4.52%	6.76%
Brambles Limited		13.42	0.52	-0.30%	0.15%	2.76%	11.18%	-0.62%	7.30%	13.55%	0.28%	-9.56%
Commonwealth Bank of Australia		111.19	1.00	0.62%	0.20%	7.61%	8.37%	-0.30%	1.98%	1.58%	23.01%	2.77%
CSL		285.65	0.66	1.24%	0.56%	8.94%	-0.73%	-9.58%	-3.79%	-1.02%	2.66%	2.69%
Fortescue Mining		28.55	1.00	0.71%	2.40%	15.21%	39.20%	-5.68%	-1.38%	6.77%	-18.01%	119.18%
Horizon Oil Ltd		0.15	0.45	-3.23%	-3.23%	-3.23%	15.38%	28.57%	-17.65%	41.30%	48.39%	-48.33%
Kina Securities Ltd		0.79	0.63	-0.63%	0.64%	3.95%	1.94%	6.08%	-0.67%	-9.36%	-5.00%	-39.60%
Kina Petroleum Ltd		0.06		0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
Macquarie Group Ltd		182.68	0.66	1.17%	-0.19%	10.33%	9.42%	-5.57%	1.12%	-18.71%	48.32%	0.46%
Mirvac Group		2.11	0.47	1.44%	-1.40%	7.11%	-0.94%	-5.75%	8.65%	-26.80%	10.23%	-16.98%
National Australia Bank		30.51	0.78	0.39%	-0.13%	8.58%	1.50%	10.24%	-4.87%	4.23%	27.61%	-8.24%
Origin Energy Ltd		8.37	0.62	-0.36%	-0.59%	-0.36%	8.42%	4.40%	1.45%	47.33%	10.08%	-43.67%
Pilbara Minerals Ltd		3.93	0.33	2.61%	2.08%	10.39%	4.80%	-12.07%	24.11%	17.19%	267.82%	210.71%
Qbe Insurance Group Ltd		14.59	0.53	-0.41%	-0.61%	-3.82%	8.64%	0.26%	7.40%	18.33%	33.06%	-33.77%
Rio Tinto Limited		135.12	1.00	0.54%	0.56%	8.46%	16.07%	-0.99%	-4.54%	16.28%	-12.05%	13.38%
ResMed Inc		25.45	0.28	-0.39%	-1.43%	6.93%	-17.80%	-28.07%	1.30%	-13.47%	31.40%	24.34%
Santos Limited		7.65	0.69	0.92%	0.53%	10.23%	7.14%	5.05%	8.99%	13.15%	0.64%	-23.35%
Steamship Trading Company		12.50	0.88	0.00%	0.00%	1.63%	19.05%	6.26%	26.79%	5.00%	1.52%	-21.20%
Suncorp Metway Limited		13.80	0.78	-0.43%	-0.43%	1.25%	14.62%	3.56%	11.40%	8.76%	13.66%	-24.85%
Transurban Group		13.99	0.64	0.65%	1.08%	9.04%	7.78%	-10.95%	0.28%	-6.08%	1.17%	-8.38%
Telstra Corporation Limited		3.94	0.27	-0.51%	-0.51%	4.23%	-1.25%	-10.47%	1.90%	-4.55%	40.27%	-15.82%
Treasury Wine Estates Limited		10.75	0.09	1.03%	-0.56%	1.22%	-21.01%	9.80%	-14.08%	9.94%	31.70%	-42.12%
Westpac Banking Corporation		22.88	0.72	0.18%	0.00%	8.18%	-2.01%	-0.89%	-1.48%	9.37%	10.22%	-20.06%
Worley Limited		17.55	0.97	0.17%	0.86%	4.59%	17.00%	10.26%	9.58%	41.11%	-7.48%	-24.95%
Woolworths Limited		36.87	0.53	0.88%	0.19%	7.56%	9.86%	-6.07%	4.83%	-11.71%	-3.31%	8.71%
International												
iShares MSCI All Asia ex Japan	USD \$	65.74	0.38	1.28%	2.80%	0.50%	1.43%	-4.42%	-2.09%	-21.64%	-7.74%	22.19%
Blackrock Int Equity Fund*	AUD \$	22.05	0.90	-0.05%	-0.64%	2.13%	16.82%	-3.53%	8.30%	-15.90%	24.76%	-0.61%
Blackrock Australian Equity Fund*	AUD \$	1.83	0.95	-0.03%	0.16%	6.92%	6.15%	-2.75%	1.21%	-11.03%	11.82%	-2.28%
Vanguard International Share*	AUD \$	3.05	0.90	-0.04%	-0.64%	2.12%	17.61%	-2.52%	6.89%	-16.11%	23.54%	-0.10%
Vanguard FTSE World exUS	USD \$	56.09	0.94	1.03%	2.79%	3.33%	11.87%	-4.67%	1.76%	-18.18%	5.00%	8.58%
Vanguard FTSE Europe	USD \$	64.86	1.00	1.19%	2.76%	5.02%	16.99%	-6.11%	1.23%	-18.76%	13.28%	2.80%
iShares Core MSCI Europe	USD \$	55.32	1.00	1.15%	2.73%	4.73%	16.46%	-5.64%	0.48%	-18.33%	13.42%	2.83%
iShares Asia 50	USD \$	57.19	0.25	1.76%	2.66%	-0.80%	0.79%	-6.95%	-3.72%	-25.89%	-12.17%	32.08%
iShares MSCI Japan	USD \$	63.66	0.97	0.52%	2.59%	1.87%	16.94%	-2.60%	5.47%	-18.70%	-0.89%	14.04%
Acadian Global Managed Volatility Equity Fund		1.57	0.33	0.06%	-0.21%	-0.83%	1.42%	-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		1.44	0.68	0.13%	-0.83%	-0.07%	9.24%	-1.76%	4.46%	-10.12%	13.49%	-15.41%

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