

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%)
These estimat daily moves or % 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

02-Feb-24

		Closing prices 5	52	Mov	vement for	the period						
			wk	Day	Week	Month	YTD	Q4 2023	Q3 2023	2023	2022	2021
Interest Rates			(Change to today's price from closing prices of prior period							For interest rates, ra each respective yea	
Central Bank Bills 7 days	C hill auctions on Thursday	2.50%		0.00%	es of prior pe 0.00%	0.00%	0.00%	0.50%	-0.23%	2.50%	0.00%	0.00%
14 days	C-bill auctions on Thursday; reported on Friday	2.26%		0.00%	0.00%	0.00%	0.00%	0.00%	0.01%	2.26%	0.00%	0.00%
28 days	reported of Friday	2.35%		0.00%	0.00%	0.00%	0.00%	0.00%	-0.03%	2.35%	1.96%	1.29%
63 days		2.65%		0.00%	0.00%	0.00%	0.00%	0.00%	-0.01%	2.65%	2.48%	1.99%
91 days		2.74%	0.00	0.00%	0.00%	0.00%	0.00%	0.00%	-0.07%	2.74%	2.72%	1.95%
Treasury Bills												
182 days	Tbill auctions are regular Wednesdays	2.07% 0.	0.81	0.00%	0.03%	0.07%	0.07%	0.39%	-0.48%	2.00%	2.69%	4.29%
273 days	reported Thursdays		0.00	0.00%	0.01%	0.05%	0.06%	0.28%	-0.13%	2.54%	2.95%	5.95%
364 days		3.39%		0.00%	-0.05%	-0.16%	-0.18%	0.48%	0.10%	3.57%	4.27%	7.04%
Government Inscribed Stock												
GIS 2Y 2023-25	GIS auctions usually monthly	3.93%		0.00%	0.00%	0.00%	0.00%	0.00%	-0.32%	3.93%	4.20%	8.50%
GIS 3Y 2023-26 GIS 4Y 2023-27	reported Thursday/Friday	4.16% 4.49%		0.00% 0.00%	0.00% 0.00%	0.00% 0.00%	0.00%	0.00%	-0.26%	4.16% 4.49%	9.00% 5.16%	9.00% 9.84%
GIS 5Y 2023-27		5.24%		0.00%	0.00%	0.00%	0.00%	0.00% 0.00%	-0.24% 0.00%	5.24%	5.24%	9.70%
GIS 6Y 2023-29		4.99%		0.00%	0.00%	0.00%	0.00%	0.00%	-0.28%	4.99%	0.00%	0.00%
GIS 7Y 2023-30		5.27%		0.00%	0.00%	0.00%	0.00%	0.00%	-0.22%	5.27%	5.56%	9.80%
GIS 8Y 2023-31		5.42%		0.00%	0.00%	0.00%	0.00%	0.00%	-0.22%	5.42%	5.44%	0.00%
GIS 9Y 2023-32		5.56%		0.00%	0.00%	0.00%	0.00%	0.00%	-0.30%	5.56%	5.44%	9.90%
GIS 10Y 2023-33		5.74%		0.00%	0.00%	0.00%	0.00%	0.00%	-0.17%	5.74%	5.44%	9.90%
Kina Facility Rate		2.50%	0.00	0.00%	0.00%	0.00%	-1.00%	0.00%	0.00%	3.50%	3.25%	3.00%
Ten year Government Bond yi	elds											
United States		3.88%	0.34	-0.03%	-0.24%	-0.12%	0.00%	-0.69%	0.73%	3.88%	3.87%	1.51%
United Kingdom			0.32	-0.05%	-0.24%	0.02%	0.21%	-0.90%	0.05%	3.54%	3.67%	0.97%
Australia			0.47	0.00%	-0.23%	-0.04%	0.06%	-0.53%	0.46%	3.96%	4.05%	1.67%
New Zealand			0.36	-0.03%	-0.16%	0.04%	0.20%	-0.98%	0.68%	4.32%	4.47%	2.39%
France			0.22	-0.01%	-0.12%	0.00%	0.10%	-0.84%	0.47%	2.56%	3.12%	0.20%
Japan			0.64	-0.03%	-0.04%	0.09%	0.09%	-0.15%	0.36%	0.61%	0.42%	0.07%
Australia	RBA Cash Rate	4.35%		0.00%	0.00%	0.00%	0.00%	0.25%	0.00%	4.35%	3.10%	0.10%
PNG CPI Index	Latest 12 mth % change	2.20%							1.90%	1.90%	5.70%	4.60%
Currencies				Percentage chang								
PGK/USD			0.00	0.00%	-0.11%	-0.37%	-0.45%	-1.72%	-2.50%	-5.53%	-0.35%	0.00%
PGK/AUD PGK/GBP			0.05	0.39% 0.09%	0.54%	2.74%	4.21% 0.33%	-7.22% -5.87%	-0.09%	-6.44% -10.82%	6.67% 11.60%	6.19% 1.00%
PGK/NZD			0.02	0.09%	0.29% -0.09%	-0.33% 2.20%	3.55%	-7.13%	0.45% -1.28%	-5.95%	7.55%	5.78%
PGK/JPY	•		0.56	-0.61%	-0.68%	1.79%	3.48%	-7.13% -6.90%	0.52%	0.69%	14.75%	11.64%
USD/AUD			0.37	-0.40%	-0.65%	-3.04%	-4.47%	5.93%	-2.40%	0.99%	-6.60%	-5.83%
USD/JPY			0.77	-0.40%	-0.57%	2.17%	3.96%	-5.29%	3.12%	6.59%	15.13%	11.63%
USD/EUR			0.21	-0.16%	-0.75%	-1.17%	-2.39%	4.62%	-2.56%	3.93%	-5.83%	-8.00%
USD/GBP			0.65	-0.06%	-0.39%	-0.02%	-0.74%	4.42%	-2.97%	5.95%	-10.71%	-0.98%
Equity Indices												
Papua New Guinea			F	Percentage change	es .							
KSi Index		6,354.89	0.99	-0.02%	0.31%	0.40%	0.48%	0.15%	0.44%	0.75%	7.10%	-3.09%
KSi Home Index		15,561.14	0.42	0.00%	0.00%	0.00%	0.00%	-1.70%	1.79%	2.91%	5.07%	8.11%
Australia												
All Ordinaries			0.90	-1.19%	0.43%	1.14%	-0.14%	8.00%	-2.05%	8.42%	-7.17%	13.55%
S&P/ASX 100			0.90	-1.18%	0.41%	1.13%	-0.07%	7.63%	-2.13%	7.96%	-3.95%	13.28%
S&P/ASX 20			0.90	-1.23%	0.32%	1.20%	0.27%	8.80%	-1.27%	8.33%	-1.83%	12.14%
S&P/ASX 50			0.90	-1.15%	0.48%	1.56%	0.46%	8.14%	-2.01%	8.52%	-3.01%	12.37%
S&P/ASX 50 Accumulation			0.91	-1.15%	0.48%	1.56%	0.46%	8.90%	-0.56%	13.42%	1.89%	17.00%
S&P/ASX Midcap 50 S&P/ASX Small Ordinaries		-,	0.88	-1.39% -1.36%	-0.06% 0.51%	-1.71% 1.70%	-3.53% -0.50%	4.39% 8.00%	-2.92% -2.91%	4.41% 4.71%	-9.00% -20.72%	18.46% 14.24%
S&P/ASX 3mail Ordinaries			0.90	-1.20%	0.43%	1.26%	-0.03%	7.69%	-2.15%	7.84%	-5.45%	13.02%
S&P/ASX 200 Accumulation	1		0.90	-1.20%	0.43%	1.26%	-0.03%	8.40%	-0.77%	12.42%	-1.08%	17.23%
S&P/ASX 300	•		0.90	-1.20%	0.43%	1.19%	-0.03%	7.67%	-2.21%	7.62%	-6.05%	13.38%
S&P/ASX 200 Energy			0.57	-0.54%	2.68%	2.90%	4.66%	-9.20%	8.05%	-3.76%	39.71%	-1.97%
S&P/ASX 200 Materials			0.58	-0.81%	-0.12%	-3.54%	-5.56%	13.19%	-4.51%	11.11%	4.79%	6.84%
S&P/ASX 200 Industrials			0.76	-1.53%	-0.42%	-0.92%	-1.52%	5.13%	-3.91%	10.13%	-6.18%	11.24%
S&P/ASX 200 Consumer Di	scretionary		0.93	-0.68%	0.11%	3.17%	1.74%	5.79%	4.05%	18.68%	-22.65%	21.31%
S&P/ASX 200 Consumer Sta	aples	12,292.10 0.	0.33	-0.14%	0.93%	0.55%	-0.15%	-0.08%	-7.33%	-1.85%	-7.39%	7.13%
S&P/ASX 200 Healthcare			0.87	-1.25%	1.12%	3.76%	2.98%	13.04%	-9.29%	2.31%	-8.41%	7.98%
S&P/ASX 200 Financials		6,924.00	0.88	-1.81%	0.09%	3.94%	3.06%	6.57%	1.36%	5.66%	-2.72%	20.20%
S&P/ASX 200 Information 1		,	0.79	-1.25%	-0.16%	3.02%	-0.08%	6.47%	-5.90%	30.41%	-34.25%	-2.79%
S&P/ASX 200 Telecommun	ication Services		0.95	-0.59%	0.09%	2.56%	1.06%	6.83%	-3.30%	12.55%	-13.43%	28.46%
S&P/ASX 200 Utilities		,	0.16	-1.11%	1.22%	-2.74%	-2.59%	-3.12%	-3.34%	-1.59%	24.19%	4.56%
S&P/ASX 200 A-REIT			0.92	-1.62%	2.61%	3.43%	-0.33%	15.08%	-3.63%	12.67%	-24.00%	21.61%
S&P/ASX 200 Financial-x-A	-REIT	7,722.60	0.88	-1.81%	0.09%	3.94%	3.06%	6.57%	1.36%	5.66%	-2.72%	20.20%
North American		20 545 5 :				2.05-1		42		40 ====	0 =	40 ==
DJIA			1.00	0.97%	1.24%	2.88%	2.20%	12.48%	-2.62%	13.70%	-8.78%	18.73%
S&P 500			D.98 D.94	1.25%	0.25%	4.64% 5.87%	2.86%	11.24%	-3.65% -4.12%	24.23%	-19.44%	26.89%
NASDAQ Toronto S&P/TSX			0.96	1.30% 0.46%	-0.96% 0.08%	5.87% 1.19%	2.33% 0.77%	13.56% 7.25%	-4.12% -3.05%	43.42% 8.12%	-33.10% -8.66%	21.39% 21.74%
Europe		21,119.21		0.40%	0.08%	1.19%	0.77%	7.23%	-5.05%	0.12%	-0.00%	21./4%
FTSE		7,622.16	0.48	-0.11%	1.23%	-1.31%	-1.44%	1.65%	1.02%	3.78%	0.91%	14.30%
DAX			0.95	-0.26%	-0.28%	1.45%	0.64%	8.87%	-4.71%	20.31%	-12.35%	15.79%
CAC 40			0.90	-0.89%	1.67%	1.85%	0.60%	5.72%	-3.58%	16.52%	-9.50%	28.85%
Asia		.,550.75			2.0770	2.03/0	0.00/0	3.7278	3.3070	10.32/0	3.3070	_5.05/6
Nikkei		36,011.46	0.94	-0.76%	-0.62%	8.18%	7.61%	5.04%	-4.01%	28.24%	-9.37%	4.91%
Hang Seng			0.09	0.52%	-3.98%	-6.49%	-8.69%	-4.28%	-5.85%	-13.82%	-15.46%	-14.08%
Shanghai			0.02	-0.64%	-4.66%	-6.21%	-6.86%	-4.36%	-2.86%	-3.70%	-15.13%	4.80%
Sensex			0.89	-0.15%	1.34%	-0.28%	-0.82%		1.71%	18.74%	4.44%	21.99%



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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

02-Feb-24

		01 Feb 24	52	Movement for			VTD	04 2022	Q3 2023	2023	2022	2021
la di sa		01-Feb-24	wk	Day	Week	Month	YTD	Q4 2023	Q3 2023	2023	2022	2021
Indices MSCI World USD Indox		3,205.32	0.95	-0.97%	0.06%	2.88%	1.14%	11.07%	-3.83%	21.77%	-19.46%	20.14%
MSCI World USD Index MSCI World Net TR USD Index		10,004.09	0.95	-0.97%	0.00%	2.93%	1.14%	11.42%	-3.46%	23.79%	-19.46%	21.82%
MSCI ACWI-ex-Australia TR AUD Index		17,112.77	0.93	-1.47%	-0.09%	4.58%	4.52%	5.31%	-0.43%	23.23%	-12.52%	29.58%
MSCI ACWI Net TR USD Index		390.39	0.95	-0.92%	-0.01%	2.34%	0.59%	11.03%	-3.40%	22.20%	-18.36%	18.54%
MSCI ACWI Minimum Volatility USD		2,273.36	1.00	0.37%	1.05%	1.99%	1.91%	6.14%	-3.25%	5.36%	-12.04%	11.95%
MSCI EM Asia Net TR USD Index		578.77	0.40	-0.65%	-0.79%	-3.30%	-5.22%	6.71%	-2.90%	7.76%	-21.11%	-5.08%
MSCI EM Net TR USD Index		509.04	0.52	-0.49%	-0.66%	-2.69%	-4.64%	7.86%	-2.93%	9.83%	-20.09%	-2.54%
VIX Volatility S&P500 Commodities		13.88	0.13	-3.28%	3.20%	-1.77%	11.49%	-28.94%	28.92%	-42.55%	25.84%	-24.31%
Light Crude WTI Futures US\$/bbl		73.82	0.26	-2.68%	-4.58%	2.26%	3.03%	-21.08%	28.52%	-10.73%	6.11%	55.89%
Brent Crude US\$/bbl		78.92	0.29	-3.41%	-4.11%	1.70%	2.44%	-19.17%	27.25%	-10.32%	9.89%	50.93%
Gold US\$/oz		2,071.10	0.92	0.66%	1.68%	1.03%	-0.03%	11.02%	-3.28%	13.45%	-0.31%	-3.34%
Silver US\$/oz		23.24	0.51	0.83%	1.35%	0.21%	-3.53%	7.29%	-2.48%	0.19%	2.67%	-11.35%
Copper US\$/lb		3.85	0.46	-1.05%	-0.40%	0.25%	-0.95%	4.09%	-0.59%	2.10%	-14.77%	27.05%
Iron Ore US\$/mt Malaysian Palm Oil* RM/tn		129.47	0.87	0.00%	0.40%	-3.08%	-0.66%	12.93%	5.96%	19.98%	-3.57%	-27.05%
LNG *Jap/Korea US\$/mmBtu		3,814 9.46	0.03	0.00% -0.73%	-4.58% 0.75%	3.53% -18.13%	4.15% -17.88%	-0.73% -21.26%	-1.65% 19.53%	-12.20% -60.97%	-19.15% -3.21%	32.59% 113.25%
ICCO Cocoa US\$/mt		4,956	1.00	2.78%	7.16%	16.34%	18.11%	22.76%	3.01%	61.38%	3.17%	-3.19%
ICO Coffee US cents/lb		194	0.76	0.08%	3.88%	4.66%	3.13%	28.84%	-9.22%	12.55%	-26.01%	76.30%
Equities				Percentage chang	es							
Domestic PGK	Arbitrage	PNGX		200								
Bank South Pacific	14.88	15.00	1.00	0.00%	6.38%	9.49%	9.49%	2.16%	4.36%	10.39%	1.31%	2.08%
Credit Corporation		2.00	0.50	0.00%	0.00%	0.00%	0.00%	-2.44%	2.50%	8.11%	10.12%	-1.18%
City Pharmacy Kina Asset Management Limited		0.79 0.90	0.36	0.00% 0.00%	0.00% 0.00%	0.00%	0.00% 0.00%	0.00% 0.00%	-1.25% 5.88%	-12.22% -5.26%	-5.26% -4.04%	90.00% 10.00%
Kina Securities Limited	2.08	2.60	0.68	-3.70%	1.17%	1.96%	4.00%	3.73%	0.42%	-9.09%	-6.78%	-1.67%
Steamship Trading Company	31.21	35.46	5.105	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
Santos Limited	19.00	19.24	0.84	0.00%	0.00%	-0.10%		0.10%	0.52%	0.68%		
Australia												
A2 Milk Company Limited		4.96	0.36	2.69%	7.36%	20.98%	16.43%	0.47%	-13.29%	-38.08%	26.01%	-52.31%
ANZ Banking Group Limited		26.92	0.94	-1.03%	0.94%	5.40%	3.86%	1.01%	8.22%	8.95%	-13.52%	21.19%
BSP Financial Group BHP Billiton Limited		6.08	0.59	0.50%	3.40%	12.18%	12.18%	5.24%	5.97%	10.61%	14.75%	-17.88% -2.19%
Boral Limited		47.11 5.31	0.90	-0.34% 0.19%	-0.90% 0.95%	-4.98% -0.93%	-6.55% -1.48%	13.92% 21.12%	-1.64% 10.42%	10.48% 86.51%	9.95% -52.62%	23.23%
Bouganville Copper Limited		0.35	0.29	0.00%	1.45%	-4.11%	2.94%	11.48%	-23.75%	-2.86%	14.75%	5.17%
Bank of Queensland		5.93	0.38	-1.82%	-0.17%	-1.66%	-2.47%	5.92%	4.55%	-11.88%	-14.71%	4.52%
Brambles Limited		14.50	0.79	-0.96%	-1.36%	5.69%	6.62%	-5.03%	-0.62%	12.68%	13.55%	0.28%
Commonwealth Bank of Australia		114.10	0.85	-2.92%	-0.66%	2.34%	2.06%	11.83%	-0.30%	8.97%	1.58%	23.01%
CSL		296.76	0.83	-1.64%	1.28%	3.50%	3.53%	14.29%	-9.58%	-0.39%	-1.02%	2.66%
Fortescue Mining		29.50	0.97	-1.27%	1.83%	1.97%	1.65%	38.72%	-5.68%	41.49%	6.77%	-18.01%
Horizon Oil Ltd Kina Securities Ltd		0.15 0.85	0.93	0.00% -1.16%	-3.23% 1.19%	-6.25% 6.25%	-3.23% 6.25%	-13.89% 1.91%	28.57% 6.08%	19.23% 3.23%	41.30% -9.36%	48.39% -5.00%
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		188.16	0.81	-1.20%	0.84%	4.53%	2.47%	9.48%	-5.57%	9.98%	-18.71%	48.32%
Mirvac Group		2.12	0.50	-2.30%	1.44%	4.43%	1.44%	-1.88%	-5.75%	-1.88%	-26.80%	10.23%
National Australia Bank		31.90	0.91	-2.15%	0.35%	4.73%	3.91%	5.61%	10.24%	2.13%	4.23%	27.61%
Origin Energy Ltd		8.42	0.64	-1.17%	1.69%	-0.36%	-0.59%	-3.53%	4.40%	9.72%	47.33%	10.08%
Pilbara Minerals Ltd		3.46	0.11	-2.54%	-1.98%	-10.36%	-12.41%	-8.14%	-12.07%	5.33%	17.19%	267.82%
Qbe Insurance Group Ltd Rio Tinto Limited		16.02 132.29	0.93	1.07% -0.47%	1.46% -0.26%	8.68% -1.64%	8.17% -2.48%	-5.73% 19.47%	0.26% -0.99%	10.28% 16.54%	18.33% 16.28%	33.06% -12.05%
ResMed Inc		29.15	0.53	-0.17%	2.46%	19.13%	14.58%	7.80%	-28.07%	-17.83%	-13.47%	31.40%
Santos Limited		7.76	0.78	-1.15%	1.17%	1.31%	2.11%	-3.80%	5.05%	6.44%	13.15%	0.64%
Steamship Trading Company		12.75	0.94	0.00%	1.92%	2.00%	2.00%	2.29%	6.26%	19.05%	5.00%	1.52%
Suncorp Metway Limited		14.18	0.92	-0.07%	-0.63%	2.75%	2.38%	-0.86%	3.56%	15.03%	8.76%	13.66%
Transurban Group		13.31	0.44	-1.48%	0.91%	-2.28%	-2.92%	8.04%	-10.95%	5.62%	-6.08%	1.17%
Telstra Corporation Limited.		4.03	0.41	-0.25%	0.75%	3.07%	1.77%	2.86%	-10.47%	-0.75%	-4.55%	40.27%
Treasury Wine Estates Limited		10.81	0.17	0.37%	5.05%	4.55%	0.28%	-12.57%	9.80%	-20.79%	9.94%	31.70%
Westpac Banking Corporation Worley Limited		23.77 14.44	0.23	-1.70% -2.56%	0.30% -4.50%	4.99% -15.80%	3.80% -17.30%	8.27% 0.29%	-0.89% 10.26%	-1.93% 16.40%	9.37% 41.11%	10.22% -7.48%
Woolworths Limited		35.79	0.26	-0.61%	-1.13%	-3.45%	-3.79%	-0.32%	-6.07%	10.85%	-11.71%	-3.31%
International												
iShare MSCI All Asia ex Japan	USD \$	63.64	0.26	0.86%	-0.62%	-1.85%	-4.40%	4.82%	-4.42%	2.72%	-21.64%	-7.74%
Blackrock Int Equity Fund*	AUD\$	23.12	0.92	-1.47%	-0.08%	4.54%	4.82%	4.26%	-3.53%	16.82%	-15.90%	24.76%
Blackrock Australian Equity Fund* AUD \$		1.85	0.95	1.03%	2.13%	-0.25%	-0.55%	8.58%	-2.75%	7.90%	-11.03%	11.82%
Vanguard International Share* AUD \$		3.18	0.91	-1.47%	-0.08%	4.57%	4.08%	3.92%	-2.52%	17.60%	-16.11%	23.54%
Vanguard FTSE World exUS	USD \$	55.76	0.90	1.00%	0.89%	1.01%	-0.68%	8.23%	-4.67%	11.97%	-18.18%	5.00%
Vanguard FTSE Europe USD \$ iShares Core MSCI Europe USD \$		64.32 55.02	0.94	0.99% 0.99%	1.52% 1.48%	1.31% 1.53%	-0.25% 0.00%	11.31% 10.79%	-6.11% -5.64%	16.31% 15.83%	-18.76% -18.33%	13.28% 13.42%
iShares Asia 50	USD \$	54.82	0.20	0.96%	-1.69%	-2.28%	-5.43%	4.54%	-5.64% -6.95%	2.17%	-18.33%	-12.17%
iShares MSCI Japan	USD \$	66.92	1.00	1.07%	1.52%	6.12%	4.33%	6.39%	-2.60%	17.82%	-18.70%	-0.89%
Acadian Global Managed Volatitlity Equity Fund	4	1.63	0.64	-1.10%	-0.44%	2.85%	4.04%	-0.63%	-6.27%	1.57%	-9.88%	10.44%
Lazard Global Managed Volatility Fund - Australia*		0.99	0.00	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	-3.21%	-13.72%	19.66%
Robeco Emerging Conservative Equity Fund - Australia		1.51	1.00	0.03%	0.87%	2.74%	4.00%	1.23%	-1.76%	10.23%	-10.12%	13.49%

