

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 estir

1 standard deviation move down (33%)

1 standard deviation move up (33%) moves of each instrument

These estimates are based upon the last 256 daily

21-Jan-25

KFM Daily Market Rep	ort		%	1 standard devi			- "	ioves or each	mstrament			
		Closing prices	% 52	2 standard devi	ation move do							
		20-Jan-25		Day	Week	Month	YTD	Q4 2024	Q3 2024	2024	2023	2022
Interest Rates				Change to today's							For interest rates, ra	
Central Bank Bills				from closing price							each respective yea	
7 days	C-bill auctions on Thursday;	4.00%		0.00%	0.00%	0.00%	0.00%	0.00%	1.50%	4.00%	2.50%	0.00%
14 days	reported on Friday	2.26%		0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	2.26%	2.26%	0.00%
28 days		4.07%		0.00%	0.00%	0.00%	0.00%	1.72%	0.00%	4.07%	2.35%	1.96%
63 days 91 days		2.65% 2.74%	0.00	0.00% 0.00%	0.00% 0.00%	0.00% 0.00%	0.00% 0.00%	0.00%	0.00% 0.00%	2.65% 2.74%	2.65% 2.74%	2.48% 2.72%
Treasury Bills		2.7470	0.00	0.0076	0.0070	0.00%	0.0070	0.0076	0.0070	2.7470	2.7470	2.7270
91 days		3.85%		0.00%	0.00%	0.00%	0.00%	0.31%	1.22%	3.85%		2.32%
182 days	Tbill auctions are regular Wednesdays	5.73%	1.00	0.00%	-0.01%	0.01%	-0.01%	0.26%	2.48%	5.74%	2.00%	2.69%
273 days	reported Thursday/Friday	6.45%	0.00	0.00%	0.01%	0.02%	0.02%	0.53%	3.26%	6.43%	2.54%	2.95%
364 days		8.61%		0.00%	-0.03%	-0.04%	-0.05%	1.35%	2.96%	8.66%	3.57%	4.27%
Government Inscribed Stock												
GIS 2Y 2024-26	GIS auctions usually monthly	8.77%		0.00%	0.00%	0.00%	0.00%	0.77%	3.07%	8.77%	3.93%	4.20%
GIS 3Y 2024-27 GIS 4Y 2024-28	reported Wednesday/Thursday	9.00% 4.49%		0.00% 0.00%	0.00% 0.00%	0.00% 0.00%	0.00% 0.00%	0.50%	2.54% 0.00%	9.00%	4.16% 4.49%	9.00% 5.16%
GIS 5Y 2024-28		9.24%		0.00%	0.00%	-0.17%	0.00%	3.54%	1.01%	4.49% 9.24%	5.24%	5.24%
GIS 6Y 2024-29		9.34%		0.00%	0.00%	-0.17%	0.00%	4.14%	0.00%	9.34%	4.99%	0.00%
GIS 7Y 2024-31		9.44%		0.00%	0.00%	-0.06%	0.00%	3.95%	0.00%	9.44%	5.27%	5.56%
GIS 8Y 2024-32		9.54%		0.00%	0.00%	-0.06%	0.00%	1.04%	2.93%	9.54%	5.42%	5.44%
GIS 9Y 2024-33		9.64%		0.00%	0.00%	-0.06%	0.00%	0.94%	2.91%	9.64%	5.56%	5.44%
GIS 10Y 2024-34		9.74%		0.00%	0.00%	-0.06%	0.00%	0.84%	2.96%	9.74%	5.74%	5.44%
Kina Facility Rate		4.00%	1.00	0.00%	0.00%	0.00%	0.00%	1.00%	0.50%	4.00%	3.50%	3.25%
Ten year Government Bond y	rields											
United States		4.63%	0.86	0.00%	-0.15%	0.04%	0.06%	0.79%	-0.62%	4.57%	3.88%	3.87%
United Kingdom		4.66%		0.00%	-0.23%	0.11%	0.09%	0.57%	-0.17%	4.57%	3.54%	3.67%
Australia		4.48%		-0.02%	-0.16%	0.07%	0.12%	0.39%	-0.34%	4.36%	3.96%	4.05%
New Zealand		4.66%	0.63	0.00%	0.04%	0.19%	0.25%	0.17%	-0.43%	4.41%	4.32%	4.47%
France		3.30%		-0.01%	-0.16%	0.16%	0.11%	0.28%	-0.38%	3.20%	2.56%	3.12%
Japan		1.20%	0.91	0.00%	0.00%	0.13%	0.10%	0.24%		1.10%	0.61%	0.42%
Australia	RBA Cash Rate	4.35%		0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	4.35%	4.35%	3.10%
PNG CPI Index	Latest 12 mth % change	0.10%		B					0.00%	0.10%	1.70%	3.40%
Currencies PGK/USD		0.2494	0.00	Percentage change 0.00%	es 0.00%	-0.36%	-0.24%	-2.04%	-1.85%	-6.82%	-5.53%	-0.35%
PGK/AUD		0.4019	0.77	-0.10%	-1.03%	0.55%	-0.24%	9.26%	-6.22%	2.60%	-6.44%	6.67%
PGK/GBP		0.2043	0.60	0.05%	-0.49%	2.61%	2.56%	4.51%	-7.39%	-5.23%	-10.82%	11.60%
PGK/NZD		0.4452	0.92	-0.18%	-0.85%	0.66%	0.23%	10.86%	-6.60%	5.21%	-5.95%	7.55%
PGK/JPY		38.930	0.48	0.31%	-0.76%	-0.66%	-0.33%	7.93%	-13.55%	3.03%	0.69%	14.75%
AUD/USD		0.6206	0.08	0.08%	1.04%	-0.93%	-0.18%	-10.34%	4.66%	-9.17%	0.99%	-6.60%
USD/JPY		156.080	0.73	0.31%	-0.77%	-0.31%	-0.09%	10.17%	-11.91%	10.57%	6.59%	15.13%
EUR/USD		1.0302	0.08	0.10%	0.78%	-1.33%	-1.00%	-6.81%	4.43%	-5.99%	3.93%	-5.83%
GBP/USD		1.2208	0.05	-0.05%	0.47%	-2.93%	-2.74%	-6.25%	5.97%	-1.68%	5.95%	-10.71%
Equity Indices												
Papua New Guinea				Percentage change	s							
KSi Index		6,856.37	0.91	0.00%	1.79%	2.72%	2.71%	1.36%	1.61%	5.55%	0.75%	7.10%
KSi Home Index		19,966.95	0.96	0.00%	-0.93%	-0.93%	-0.23%	7.84%	10.56%	28.61%	2.91%	5.07%
Australia												
All Ordinaries		8,594.38	0.83	0.43%	1.93%	1.68%	2.06%	-1.38%	6.55%	7.55%	8.42%	-7.17%
S&P/ASX 100		7,018.21	0.85	0.47%	1.74%	1.70%	2.21%	-1.33%	6.60%	7.69%	7.96%	-3.95%
S&P/ASX 20 S&P/ASX 50		4,698.60	0.86	0.49%	1.56%	1.60%	1.98%	-1.18%	5.60%	6.76%	8.33% 8.52%	-1.83% -3.01%
S&P/ASX 50 Accumulation		8,195.40 110,978.60	0.89	0.48% 0.48%	1.64% 1.64%	1.65% 1.77%	2.18% 2.18%	-1.37% -0.79%	6.33% 7.71%	7.44% 11.65%	13.42%	1.89%
S&P/ASX Midcap 50		10,401.30	0.85	0.42%	2.34%	2.04%	2.45%	-1.09%	8.30%	9.42%	4.41%	-9.00%
S&P/ASX Small Ordinaries		3,161.30	0.80	0.14%	3.20%	2.40%	2.23%	-1.45%	5.55%	5.54%	4.71%	-20.72%
S&P/ASX 200		8,347.39	0.84	0.45%	1.90%	1.78%	2.31%	-1.34%	6.47%	7.49%	7.84%	-5.45%
S&P/ASX 200 Accumulation	on	109,185.60	0.89	0.45%	1.90%	1.90%	2.31%	-0.80%	7.79%	11.44%	12.42%	-1.08%
S&P/ASX 300		8,278.34	0.84	0.43%	1.89%	1.78%	2.22%	-1.34%	6.50%	7.47%	7.62%	-6.05%
S&P/ASX 200 Energy		9,054.10	0.28	-0.56%	0.79%	7.69%	5.00%	-5.54%	-9.00%	-18.83%	-3.76%	39.71%
S&P/ASX 200 Materials		16,845.70	0.39	0.22%	3.07%	3.61%	4.47%	-11.97%	8.52%	-17.27%	11.11%	4.79%
S&P/ASX 200 Industrials		7,766.30	0.95	0.04%	0.83%	0.64%	1.57%	2.68%	9.33%	11.37%	10.13%	-6.18%
S&P/ASX 200 Consumer D	· ·	3,952.70	0.87	0.63%	1.41%	0.49%	1.06%	1.88%	9.32%	20.71%	18.68%	-22.65%
S&P/ASX 200 Consumer St	taples	11,724.20	0.27	0.48%	1.48%	-0.16%	-0.38%	-5.58%	0.70%	-4.40%	-1.85%	-7.39%
S&P/ASX 200 Healthcare		45,029.70	0.76	0.36%	-0.05%	0.91%	0.32%	1.85%	-0.41%	6.01%	2.31%	-8.41%
S&P/ASX 200 Financials	Taskaslass	8,789.00	0.87	0.69%	2.18%	1.44%	2.03%	4.78%	7.37%	28.22%	5.66%	-2.72%
S&P/ASX 200 Information		2,719.20	0.80	1.13%	1.37%	-1.22%	-0.79%	0.86%	16.05%	49.54%	30.41%	-34.25%
S&P/ASX 200 Telecommu	nication Services	1,635.00		-0.01%	-0.18%	-0.74%	0.47%	2.17%	6.11%	2.47%	12.55%	-13.43%
S&P/ASX 200 Utilities S&P/ASX 200 A-REIT		9,220.80 1,811.80	0.91	0.16% 0.79%	0.68% 4.31%	2.10% 2.82%	2.08% 5.44%	0.55% -7.02%	-3.25% 13.78%	10.43% 14.38%	-1.59% 12.67%	24.19% -24.00%
S&P/ASX 200 A-REIT	A-REIT	9,802.70	0.87	0.69%	2.18%	1.44%	2.03%	4.78%	7.37%	28.22%	5.66%	-24.00%
North American		5,502.70		0.0370		1.74/0	2.03/0	7.70/0	,.51/0	20.22/0	5.5070	2./2/0
DJIA		43,487.83	0.79	0.00%	2.82%	1.35%	2.22%	0.51%	8.21%	12.88%	13.70%	-8.78%
S&P 500		5,996.66	0.92	0.00%	2.75%	0.38%	1.96%	2.07%	5.53%	23.31%	24.23%	-19.44%
NASDAQ		19,630.20	0.89	0.00%	2.84%	-0.68%	1.65%	6.17%	2.57%	28.64%	43.42%	-33.10%
Toronto S&P/TSX		25,171.58	0.90	0.41%	2.59%	1.71%	1.79%	3.03%	9.71%	17.99%	8.12%	-8.66%
Europe												
FTSE		8,520.54	1.00	0.18%	3.60%	5.16%	4.25%	-0.78%	0.89%	5.69%	3.78%	0.91%
DAX		20,990.31	1.00	0.42%	4.26%	5.75%	5.43%	3.02%	5.97%	18.85%	20.31%	-12.35%
CAC 40		7,733.50	0.54	0.31%	4.38%	6.34%	4.78%	-3.34%	2.09%	-2.15%	16.52%	-9.50%
Asia											25	
Nikkei		38,902.50	0.69	1.17%	-0.73%	-0.66%	-2.49%	5.21%	-4.20%	19.22%	28.24%	-9.37%
Hang Seng		19,925.81	0.58	1.75%	5.57%	0.21%	-0.67%	-5.08%	19.27%	17.67%	-13.82%	-15.46%
Shanghai Sensex		3,244.38 77,073.44	0.69	0.08% 0.59%	2.65% 0.97%	-3.19% -1.87%	-3.20% -1.36%	0.46% -7.31%	12.44% 6.66%	12.67% 8.17%	-3.70% 18.74%	-15.13% 4.44%
зеньех		//,0/3.44	0.42	0.59%	0.97%	-1.8/70	-1.30%	-7.51%	0.00%	0.1/%	10./4%	4.44%



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52 week high (green = 1), low (red = 0)) or shaded in-between
2 standard deviation move up (5%)

These estir

% 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

21-Jan-25

		_		%	2 standard dev		down (5%)						
		С	losing prices 20-Jan-25	52 wk	Movement for Day	the period Week	Month	YTD	Q4 2024	Q3 2024	2024	2023	2022
			20-3411-23	WK	Day	Week	WOITH	110	Q4 2024	Q3 2024	2024	2023	ZUZZ
Indices					0.000/	2 4111	0.070/	4 000/	0.440/	c 000/	47.000/	24 770/	40.450/
MSCI World USD Index			3,777.85	0.88	0.00%	2.71%	0.87%	1.89%	-0.41%	6.02%	17.00%	21.77%	-19.46%
MSCI World Net TR USD			11,957.17	0.89	0.00%	2.72%	0.94%	1.93%	-0.16%	6.36%	18.67%	23.79%	-18.14%
MSCI ACWI-ex-Australia TR AUD Index			21,791.02	1.00	0.00%	1.69%	1.12%	1.46%	11.87%	2.52%	31.18%	23.23%	-12.52%
MSCI ACWI Net TR USD Index			463.73	0.89	0.00%	2.58%	0.75%	1.70%	-0.99%	6.61%	17.49%	22.20%	-18.36%
	MSCI ACWI Minimum Volatility USD		2,432.28	0.65	0.00%	1.68%	-0.33%	-0.14%	-3.79%	9.05%	9.19%	5.36%	-12.04%
MSCI EM Asia Net TR USD Index			675.83	0.54	0.00%	0.99%	-1.69%	-1.15%	-7.89%	9.47%	11.96%	7.76%	-21.11%
MSCI EM Net TR USD Inc	dex		571.64	0.50	0.00%	1.26%	-0.93%	-0.39%	-8.01%	8.72%	7.50%	9.83%	-20.09%
VIX Volatility S&P500			15.81	0.15	-1.00%	-17.61%	-5.78%	-8.88%	3.71%	34.49%	39.36%	-42.55%	25.84%
Commodities													
Light Crude WTI Futures	US\$/bbl		76.89	0.53	-1.27%	-2.45%	11.05%	7.21%	5.21%	-16.40%	0.10%	-10.73%	6.11%
Brent Crude	US\$/bbl		79.82	0.48	-1.20%	-1.19%	9.90%	6.94%	4.00%	-16.94%	-3.12%	-10.32%	9.89%
Gold	US\$/oz		2,731.80	0.91	-0.61%	1.99%	3.94%	3.44%	-0.69%	13.67%	27.47%	13.45%	-0.31%
Silver	US\$/oz		31.20	0.70	0.19%	2.94%	3.35%	6.70%	-7.04%	6.42%	21.41%	0.19%	2.67%
Copper	US\$/lb		4.32	0.45	-1.17%	-0.18%	5.69%	7.23%	-11.56%	3.68%	3.50%	2.10%	-14.77%
Iron Ore	US\$/mt		97.44	0.27	0.35%	4.17%	3.52%	4.54%	-6.62%	-1.42%	-28.48%	19.98%	-3.57%
Malaysian Palm Oil* RM,	/tn		4,470.00	0.44	0.65%	-7.17%	-8.79%	-8.04%	17.87%	3.72%	32.74%	-12.20%	-19.15%
LNG *Jap/Korea	US\$/mmBtu		13.78	0.81	0.00%	-2.55%	-1.47%	-3.23%	8.50%	3.88%	23.61%	-60.97%	-3.21%
ICCO Cocoa	US\$/mt		11,173.00	0.82	0.00%	2.24%	-4.88%	-4.30%	51.19%	-0.09%	178.24%	61.38%	3.17%
ICO Coffee	US cents/lb		328.35	0.95	0.00%	0.74%	0.34%	2.69%	18.32%	18.04%	69.81%	12.55%	-26.01%
Equities	05 (CITG/16		320.33		Percentage chang		0.5470	2.0570	10.5270	10.0470	05.0170	12.5570	20.0170
Domestic	PGK	Arbitrage	PNGX		reiteiltage tilang	es							
Bank South Pacific	ı GK	18.91	20.50	1.00	0.00%	3.02%	3.02%	3.02%	9.82%	3.54%	45.26%	10.39%	1.31%
Credit Corporation		10.91	2.70	1.00	0.00%	0.00%	0.00%	0.00%	7.57%	16.20%	35.00%	8.11%	10.12%
·				0.00	0.00%	0.00%	0.00%	0.00%	0.00%	-12.66%	-12.66%	-12.22%	-5.26%
City Pharmacy	Charles of		0.69	0.00									-5.26% -4.04%
Kina Asset Management	Limited	2.75	1.55	1.00	0.00%	-11.43%	-11.43%	-3.13%	14.29%	12.00%	77.78%	-5.26%	
Kina Securities Limited		2.75	3.25	1.00	0.00%	0.00%	1.56%	0.00%	4.84%	1.64%	30.00%	-9.09%	-6.78%
Steamship Trading Comp	oany	34.59	48.00		0.00%	0.00%	0.00%	0.00%	-4.00%	4.17%	35.36%	0.00%	0.00%
Santos Limited		18.14	20.40	1.00	0.00%	2.51%	4.03%	4.03%	0.82%	0.36%	1.98%		
NGP Agmark Limited			1.00		0.00%	0.00%	0.00%	0.00%	33.33%	8.70%	44.93%	0.00%	-1.43%
Newmont Corporation		167.06	150.00		0.00%	0.00%	0.00%		0.00%	3.45%			
Australia													
A2 Milk Company Limite			5.87	0.46	1.03%	6.15%	2.98%	1.56%	-7.37%	-7.83%	35.68%	-38.08%	26.01%
ANZ Banking Group Limi	ted		29.57	0.49	0.41%	2.32%	3.39%	3.61%	-6.36%	7.93%	10.11%	8.95%	-13.52%
BSP Financial Group			7.60	1.00	5.56%	8.57%	14.46%	10.47%	11.15%	-4.03%	26.94%	10.61%	14.75%
BHP Billiton Limited			40.24	0.20	0.47%	1.64%	0.85%	1.74%	-13.95%	7.69%	-21.54%	10.48%	9.95%
Boral Limited			5.83	0.58	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	8.16%	86.51%	-52.62%
Bouganville Copper Limit	ted		0.38	0.08	2.70%	4.11%	-9.52%	-9.52%	-12.50%	-1.03%	23.53%	-2.86%	14.75%
Bank of Queensland			6.70	0.76	0.15%	1.98%	0.90%	0.00%	8.41%	6.37%	10.20%	-11.88%	-14.71%
Brambles Limited			19.09	0.87	0.69%	-0.99%	-0.83%	-0.78%	1.10%	30.97%	41.47%	12.68%	13.55%
Commonwealth Bank of	Commonwealth Bank of Australia		155.06	0.88	0.75%	1.51%	0.25%	1.18%	13.19%	6.29%	37.08%	8.97%	1.58%
CSL			274.57	0.12	-0.18%	-1.94%	-1.27%	-2.49%	-1.64%	-3.02%	-1.77%	-0.39%	-1.02%
Fortescue Mining			19.16	0.23	-0.31%	6.56%	4.13%	4.99%	-11.75%	-3.41%	-37.11%	41.49%	6.77%
Horizon Oil Ltd			0.21	0.79	2.50%	5.13%	7.89%	7.89%	-5.00%	11.11%	22.58%	19.23%	41.30%
Kina Securities Ltd			1.11	0.89	-1.78%	-0.45%	-3.07%	-3.07%	11.76%	9.68%	42.50%	3.23%	-9.36%
Macquarie Group Ltd			235.44	0.93	1.88%	4.37%	5.26%	6.22%	-4.61%	13.52%	20.70%	9.98%	-18.71%
Mirvac Group			1.95	0.25	0.78%	6.56%	-0.26%	4.00%	-12.79%	14.97%	-10.29%	-1.88%	-26.80%
National Australia Bank			38.08	0.76	0.79%	2.31%	2.53%	2.64%	-0.67%	3.09%	20.85%	2.13%	4.23%
			67.14	0.52	0.36%	5.27%	9.72%	12.76%	-23.59%	22.77%	20.8376	2.13/0	4.23/0
Newmont Corporation				0.32							20.000/	0.720/	47.220/
Origin Energy Ltd			11.20	0.99	0.45%	0.09%	3.61%	2.75%	8.89%	-7.83%	28.69%	9.72%	47.33%
Pilbara Minerals Ltd			2.45	0.16	2.51%	11.36%	13.95%	11.87%	-33.03%	6.51%	-44.56%	5.33%	17.19%
Qbe Insurance Group Ltd	d		19.74	0.90	0.30%	3.40%	2.12%	2.81%	16.08%	-4.89%	29.64%	10.28%	18.33%
Rio Tinto Limited			120.09	0.47	1.14%	1.09%	2.52%	2.24%	-9.04%	8.51%	-13.42%	16.54%	16.28%
ResMed Inc			38.85	0.98	1.30%	2.89%	6.44%	5.66%	5.15%	20.17%	44.54%	-17.83%	-13.47%
Santos Limited			7.29	0.55	0.55%	2.39%	12.50%	9.13%	-4.84%	-8.36%	-12.11%	6.44%	13.15%
Steamship Trading Comp			13.90	0.34	1.83%	1.83%	0.72%	0.72%	-0.36%	-1.07%	10.40%	19.05%	5.00%
Suncorp Metway Limited	t		19.68	0.97	0.51%	2.66%	1.97%	3.52%	5.09%	3.91%	37.26%	15.03%	8.76%
Transurban Group			13.61	0.82	-1.38%	0.22%	-1.45%	1.64%	1.98%	5.89%	-2.33%	5.62%	-6.08%
Telstra Corporation Limit	ted.		4.00	0.88	0.00%	-1.23%	-0.50%	-0.25%	3.35%	7.18%	1.26%	-0.75%	-4.55%
Treasury Wine Estates Li			10.82	0.20	-0.37%	2.66%	-5.58%	-4.50%	-5.58%	-3.54%	5.10%	-20.79%	9.94%
Westpac Banking Corpor			32.29	0.85	0.40%	1.32%	0.00%	-0.09%	1.89%	16.49%	41.14%	-1.93%	9.37%
Worley Limited			14.21	0.25	0.71%	3.27%	5.65%	3.72%	-7.62%	-1.00%	-21.53%	16.40%	41.11%
Woolworths Limited			30.19	0.13	0.80%	0.30%	-0.59%	-0.98%	-8.44%	-1.45%	-18.04%	10.45%	-11.71%
International			30.19		0.60/6	0.30/0	-0.33/0	-0.50%	-0.44/0	-1.43/0	-10.04/0	10.03/0	-11./1/0
Blackrock Int Equity Fun	·4*	AUD \$	28.57	1.00	0.86%	1.69%	1.97%	1.59%	11.75%	-1.22%	27.51%	16.82%	-15.90%
Vanguard International S		AUD \$	3.88	0.96	0.86%	1.69%	0.19%	0.65%	11.75%	0.65%	26.34%	17.60%	-15.90%
vanguaru international S	mare	Αυυ 3	5.88	0.90	0.80%	1,08%	0.19%	%ده.ں	11.45%	0.05%	20.34%	17.00%	-10.11%

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