

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

22-Jan-25

	Closing prices	52 wk	Day	Week	Month	YTD	Q4 2024	Q3 2024	2024	2023	2022
	21-Jan-25										
Interest Rates											
Central Bank Bills											
7 days	C-bill auctions on Thursday; reported on Friday	4.00%	0.00%	0.00%	0.00%	0.00%	0.00%	1.50%	4.00%	2.50%	0.00%
14 days		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		2.65%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	2.65%	2.65%	2.48%
91 days		2.74%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	2.74%	2.74%	2.72%
Treasury Bills											
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%	0.26%	2.48%	5.74%	2.00%	2.69%
273 days	reported Thursday/Friday	6.45%	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	reported Wednesday/Thursday	9.00%	0.00%	0.00%	0.00%	0.00%	0.50%	2.54%	9.00%	4.16%	9.00%
GIS 4Y 2024-28		4.49%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	4.49%	4.49%	5.16%
GIS 5Y 2024-29		9.24%	0.00%	0.00%	-0.17%	0.00%	3.54%	1.01%	9.24%	5.24%	5.24%
GIS 6Y 2024-30		9.34%	0.00%	0.00%	-0.06%	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%	1.00%	0.50%	4.00%	3.50%	3.25%
Ten year Government Bond yields											
United States		4.58%	0.82%	-0.05%	-0.22%	-0.01%	0.79%	-0.62%	4.57%	3.88%	3.87%
United Kingdom		4.59%	0.74%	-0.07%	-0.30%	0.01%	0.57%	-0.17%	4.57%	3.54%	3.67%
Australia		4.40%	0.67%	-0.07%	-0.21%	-0.04%	0.39%	-0.34%	4.36%	3.96%	4.05%
New Zealand		4.58%	0.55%	-0.07%	-0.11%	0.11%	0.17%	-0.43%	4.41%	4.32%	4.47%
France		3.27%	0.76%	-0.03%	-0.20%	0.14%	0.28%	-0.38%	3.20%	2.56%	3.12%
Japan		1.19%	0.89%	-0.01%	-0.05%	0.11%	0.09%	-0.20%	1.10%	0.61%	0.42%
Australia											
RBA Cash Rate		4.35%		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%						0.00%	0.10%	1.70%	3.40%
Currencies											
Percentage changes											
PGK/USD		0.2494	0.00%	0.00%	-0.32%	-0.24%	-2.04%	-1.85%	-6.82%	-5.53%	-0.35%
PGK/AUD		0.4001	0.73%	-0.45%	-0.82%	-0.52%	9.26%	-6.22%	2.60%	-6.44%	6.67%
PGK/GBP		0.2032	0.55%	-0.54%	-0.59%	1.80%	4.51%	-7.39%	-5.23%	-10.82%	11.60%
PGK/NZD		0.4421	0.86%	-0.70%	-0.65%	-0.47%	10.86%	-6.60%	5.21%	-9.59%	7.55%
PGK/JPY		38.750	0.45%	-0.46%	-1.47%	-1.37%	7.93%	-13.55%	3.03%	0.69%	14.75%
AUD/USD		0.6234	0.12%	0.45%	0.81%	-0.10%	-10.34%	4.66%	-9.17%	0.99%	-6.60%
USD/JPY		155.350	0.69%	-0.47%	-1.48%	-1.07%	10.17%	-11.91%	10.57%	6.59%	15.13%
EUR/USD		1.0379	0.16%	0.75%	1.30%	-0.16%	-6.81%	4.43%	-5.99%	3.93%	-5.83%
GBP/USD		1.2274	0.10%	0.54%	0.57%	-2.08%	-6.25%	5.97%	-1.68%	5.95%	-10.71%
Equity Indices											
Papua New Guinea											
Percentage changes											
KSI Index		6,870.66	0.94%	0.21%	0.46%	2.93%	1.36%	1.61%	5.55%	0.75%	7.10%
KSI Home Index		19,966.95	0.96%	0.00%	-0.93%	-0.23%	7.84%	10.56%	28.61%	2.91%	5.07%
Australia											
All Ordinaries		8,652.71	0.89%	0.68%	2.14%	2.14%	-1.38%	6.55%	7.55%	8.42%	-7.17%
S&P/ASX 100		7,062.49	0.90%	0.63%	1.95%	2.08%	-1.33%	6.60%	7.69%	7.96%	-3.95%
S&P/ASX 20		4,732.70	0.93%	0.73%	1.98%	2.16%	-1.18%	5.60%	6.76%	8.33%	-1.83%
S&P/ASX 50		8,244.20	0.90%	0.60%	1.89%	2.01%	-1.37%	6.33%	7.44%	8.52%	-3.01%
S&P/ASX 50 Accumulation		111,638.80	0.93%	0.59%	1.89%	2.13%	-0.79%	7.71%	11.65%	13.42%	1.89%
S&P/ASX Midcap 50		10,491.20	0.90%	0.86%	2.29%	2.50%	-1.09%	8.30%	9.42%	4.41%	-9.00%
S&P/ASX Small Ordinaries		3,190.10	0.88%	0.91%	3.32%	3.20%	-1.45%	5.55%	5.54%	4.71%	-20.72%
S&P/ASX 200		8,402.39	0.90%	0.66%	2.08%	2.21%	-1.34%	6.47%	7.49%	7.84%	-5.45%
S&P/ASX 200 Accumulation		109,905.01	0.93%	0.66%	2.08%	2.33%	-0.80%	7.79%	11.44%	12.42%	-1.08%
S&P/ASX 300		8,333.06	0.90%	0.66%	2.09%	2.20%	-1.34%	6.50%	7.47%	7.62%	-6.05%
S&P/ASX 200 Energy		9,059.40	0.28%	0.06%	-0.32%	6.99%	-5.54%	-9.00%	-18.83%	-3.76%	39.71%
S&P/ASX 200 Materials		16,996.50	0.43%	0.90%	2.45%	4.89%	-11.97%	8.52%	-17.27%	11.11%	4.79%
S&P/ASX 200 Industrials		7,777.70	0.96%	0.15%	0.85%	0.89%	2.68%	9.33%	11.37%	10.13%	-6.18%
S&P/ASX 200 Consumer Discretionary		3,988.00	0.92%	0.89%	2.32%	1.45%	1.88%	9.32%	20.71%	18.68%	-22.65%
S&P/ASX 200 Consumer Staples		11,713.10	0.26%	-0.09%	0.70%	-0.48%	-5.58%	0.70%	-4.40%	-1.85%	-7.39%
S&P/ASX 200 Healthcare		44,977.10	0.75%	-0.12%	-0.23%	-0.01%	1.85%	-0.41%	6.01%	2.31%	-8.41%
S&P/ASX 200 Financials		8,898.80	0.92%	1.25%	3.48%	2.37%	4.78%	7.37%	28.22%	5.66%	-2.72%
S&P/ASX 200 Information Technology		2,720.00	0.80%	0.03%	1.90%	-1.48%	0.86%	16.05%	49.54%	30.41%	-34.25%
S&P/ASX 200 Telecommunication Services		1,649.50	0.77%	0.89%	-0.42%	-0.10%	2.17%	6.11%	2.47%	12.55%	-13.43%
S&P/ASX 200 Utilities		9,077.10	0.82%	-1.56%	-1.21%	-0.07%	0.49%	-3.25%	10.43%	-1.59%	24.19%
S&P/ASX 200 A-REIT		1,808.10	0.83%	-0.20%	2.90%	1.77%	-7.02%	13.78%	14.38%	12.67%	-24.00%
S&P/ASX 200 Financial-x-A-REIT		9,925.10	0.92%	1.25%	3.48%	2.37%	4.78%	7.37%	28.22%	5.66%	-2.72%
North American											
DJIA		44,025.81	0.86%	1.24%	3.55%	1.68%	0.51%	8.21%	12.88%	13.70%	-8.78%
S&P 500		6,049.24	0.97%	0.88%	3.53%	0.15%	2.07%	5.53%	23.31%	24.23%	-19.44%
NASDAQ		19,756.78	0.92%	0.64%	3.74%	-1.37%	6.17%	2.57%	28.64%	43.42%	-33.10%
Toronto S&P/TSX		25,281.63	0.92%	0.44%	2.82%	1.75%	3.03%	9.71%	17.99%	8.12%	-8.66%
Europe											
FTSE		8,548.29	1.00%	0.33%	4.23%	5.05%	-0.78%	0.89%	5.69%	3.78%	0.91%
DAX		21,042.00	1.00%	0.25%	3.80%	6.01%	3.02%	5.97%	18.85%	20.31%	-12.35%
CAC 40		7,770.95	0.58%	0.48%	4.68%	6.70%	-3.34%	2.09%	-2.15%	16.52%	-9.50%
Asia											
Nikkei		39,027.98	0.70%	0.32%	1.44%	-0.02%	5.21%	-4.20%	19.22%	28.24%	-9.37%
Hang Seng		20,106.55	0.61%	0.91%	4.61%	0.04%	-5.08%	19.27%	17.67%	-13.82%	-15.46%
Shanghai		3,242.62	0.69%	-0.05%	0.05%	-4.45%	0.46%	12.44%	12.67%	-3.70%	-15.13%
Sensex		75,838.36	0.32%	-1.60%	-0.86%	-3.36%	-7.31%	6.66%	8.17%	18.74%	4.44%

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%	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

22-Jan-25

		Closing prices	52	Movement for the period									
		21-Jan-25	wk	Day	Week	Month	YTD	Q4 2024	Q3 2024	2024	2023	2022	
Indices													
MSCI World USD Index		3,788.38	0.90		0.28%	3.09%	0.28%	2.17%	-0.41%	6.02%	17.00%	21.77%	-19.46%
MSCI World Net TR USD Index		11,990.76	0.91		0.28%	3.10%	0.34%	2.21%	-0.16%	6.36%	18.67%	23.79%	-18.14%
MSCI ACWI-ex-Australia TR AUD Index		21,718.19	0.98		-0.33%	1.33%	-0.16%	1.12%	11.87%	2.52%	31.18%	23.23%	-12.52%
MSCI ACWI Net TR USD Index		465.34	0.90		0.35%	3.19%	0.28%	2.05%	-0.99%	6.61%	17.49%	22.20%	-18.36%
MSCI ACWI Minimum Volatility USD		2,450.31	0.70		0.74%	2.32%	-0.10%	0.60%	-3.79%	9.05%	9.19%	5.36%	-12.04%
MSCI EM Asia Net TR USD Index		682.82	0.58		1.03%	4.07%	-1.02%	-0.13%	-7.89%	9.47%	11.96%	7.76%	-21.11%
MSCI EM Net TR USD Index		577.18	0.55		0.97%	4.00%	-0.25%	0.57%	-8.01%	8.72%	7.50%	9.83%	-20.09%
VIX Volatility S&P500		15.06	0.12		-4.74%	-19.51%	5.54%	-13.20%	3.71%	34.49%	39.36%	-42.55%	25.84%
Commodities													
Light Crude WTI Futures	US\$/bbl	75.89	0.48		-1.30%	-2.08%	8.26%	5.81%	5.21%	-16.40%	0.10%	-10.73%	6.11%
Brent Crude	US\$/bbl	79.38	0.46		-0.55%	-1.29%	7.88%	6.35%	4.00%	-16.94%	-3.12%	-10.32%	9.89%
Gold	US\$/oz	2,759.20	0.95		1.00%	2.87%	4.69%	4.48%	-0.69%	13.67%	27.47%	13.45%	-0.31%
Silver	US\$/oz	31.50	0.72		0.95%	3.77%	4.01%	7.71%	-7.04%	6.42%	21.41%	0.19%	2.67%
Copper	US\$/lb	4.34	0.46		0.54%	-0.03%	5.62%	7.81%	-11.56%	3.68%	3.50%	2.10%	-14.77%
Iron Ore	US\$/mt	97.44	0.27		0.00%	4.17%	1.98%	4.54%	-6.62%	-1.42%	-28.48%	19.98%	-3.57%
Malaysian Palm Oil* RM/tn		4,508.00	0.46		0.85%	-3.43%	-7.91%	-7.26%	17.87%	3.72%	32.74%	-12.20%	-19.15%
LNG *Jap/Korea	US\$/mmBtu	14.41	0.90		4.57%	1.95%	3.19%	1.19%	8.50%	3.88%	23.61%	-60.97%	-3.21%
ICCO Cocoa	US\$/mt	11,559.00	0.87		3.45%	5.55%	-2.47%	-0.99%	51.19%	-0.09%	178.24%	61.38%	3.17%
ICO Coffee	US cents/lb	327.80	0.95		-0.17%	1.82%	-0.24%	2.52%	18.32%	18.04%	69.81%	12.55%	-26.01%
Equities													
Domestic		PGK	Arbitrage	PNGX	Percentage changes								
Bank South Pacific		19.00	20.95	1.00	2.20%	5.28%	5.28%	5.28%	9.82%	3.54%	45.26%	10.39%	1.31%
Credit Corporation			2.70	0.90	0.00%	0.00%	0.00%	0.00%	7.57%	16.20%	35.00%	8.11%	10.12%
City Pharmacy			0.69	0.00	0.00%	0.00%	0.00%	0.00%	0.00%	-12.66%	-12.66%	-12.22%	-5.26%
Kina Asset Management Limited			1.55		0.00%	-11.43%	-11.43%	-3.13%	14.29%	12.00%	77.78%	-5.26%	-4.04%
Kina Securities Limited		2.75	3.30	1.00	1.54%	1.54%	3.12%	1.54%	4.84%	1.64%	30.00%	-9.09%	-6.78%
Steamship Trading Company		34.74	48.00		0.00%	0.00%	0.00%	0.00%	-4.00%	4.17%	35.36%	0.00%	0.00%
Santos Limited		17.82	20.40	1.00	0.00%	0.00%	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		169.03	150.00		0.00%	0.00%	0.00%		0.00%	3.45%			
Australia													
A2 Milk Company Limited			5.84	0.44	-0.51%	3.91%	0.17%	1.04%	-7.37%	-7.83%	35.68%	-38.08%	26.01%
ANZ Banking Group Limited			30.15	0.58	1.96%	3.89%	4.91%	5.64%	-6.36%	7.93%	10.11%	8.95%	-13.52%
BSP Financial Group			7.60	1.00	0.00%	8.73%	15.85%	10.47%	11.15%	-4.03%	26.94%	10.61%	14.75%
BHP Billiton Limited			40.61	0.24	0.92%	1.12%	2.21%	2.68%	-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 Limited			0.38	0.06	-1.32%	7.14%	-10.71%	-10.71%	-12.50%	-1.03%	23.53%	-2.86%	14.75%
Bank of Queensland			6.71	0.86	0.15%	1.67%	0.75%	0.15%	8.41%	6.37%	10.20%	-11.88%	-14.71%
Brambles Limited			19.10	0.77	0.05%	0.58%	-0.62%	-0.73%	1.10%	30.97%	41.47%	12.68%	13.55%
Commonwealth Bank of Australia			156.20	0.50	0.74%	2.79%	0.70%	1.92%	13.19%	6.29%	37.08%	8.97%	1.58%
CSL			273.42	0.69	-0.42%	-2.22%	-2.61%	-2.90%	-1.64%	-3.02%	-1.77%	-0.39%	-1.02%
Fortescue Mining			19.37	0.25	1.10%	4.70%	5.27%	6.14%	-11.75%	-3.41%	-37.11%	41.49%	6.77%
Horizon Oil Ltd			0.20	0.71	-2.44%	5.26%	11.11%	5.26%	-5.00%	11.11%	22.58%	19.23%	41.30%
Kina Securities Ltd			1.10	0.87	-0.45%	0.00%	-3.08%	-3.51%	11.76%	9.68%	42.50%	3.23%	-9.36%
Macquarie Group Ltd			237.33	0.97	0.80%	5.35%	6.36%	7.07%	-4.61%	13.52%	20.70%	9.98%	-18.71%
Mirvac Group			1.98	0.30	1.54%	6.17%	0.00%	5.60%	-12.79%	14.97%	-10.29%	-1.88%	-26.80%
National Australia Bank			38.87	0.85	2.07%	4.55%	3.96%	4.77%	3.09%	2.05%	20.85%	2.13%	4.23%
Newmont Corporation			67.63	0.53	0.73%	5.51%	10.02%	13.59%	-23.59%	22.77%			
Origin Energy Ltd			10.94	0.90	-2.32%	-2.67%	0.46%	0.37%	8.89%	-7.83%	28.69%	9.72%	47.33%
Pilbara Minerals Ltd			2.44	0.16	-0.41%	10.91%	11.93%	11.42%	-33.03%	6.51%	-44.56%	5.33%	17.19%
Qbe Insurance Group Ltd			19.91	0.93	0.86%	2.42%	2.05%	3.70%	16.08%	-4.89%	29.64%	10.28%	18.33%
Rio Tinto Limited			120.61	0.49	0.43%	0.68%	3.83%	2.68%	8.51%	8.51%	-13.42%	16.54%	16.28%
ResMed Inc			38.84	0.58	-0.03%	4.35%	5.03%	5.63%	5.15%	20.17%	44.54%	-17.83%	-13.47%
Santos Limited			7.13	0.46	-2.19%	-0.14%	9.19%	6.74%	-4.84%	-8.36%	-12.11%	6.44%	13.15%
Steamship Trading Company			13.90	0.34	0.00%	1.83%	0.72%	0.72%	-0.36%	-1.07%	10.40%	19.05%	5.00%
Suncorp Metway Limited			19.92	1.00	1.22%	3.05%	2.84%	4.79%	5.09%	3.91%	37.26%	15.03%	8.76%
Transurban Group			13.69	0.87	0.59%	0.59%	-0.29%	2.24%	1.98%	5.89%	5.62%	-6.08%	
Telstra Corporation Limited.			4.00	0.88	0.00%	-1.72%	-0.99%	-0.25%	3.35%	7.18%	1.26%	-0.75%	-4.55%
Treasury Wine Estates Limited			10.76	0.14	-0.55%	1.32%	-6.43%	-5.03%	-5.58%	-3.54%	5.10%	-20.79%	9.94%
Westpac Banking Corporation			32.74	0.89	1.39%	2.96%	0.96%	1.30%	1.89%	16.49%	41.14%	-1.93%	9.37%
Worley Limited			14.30	0.27	0.63%	1.06%	4.30%	4.38%	-7.62%	-1.00%	-21.53%	16.40%	41.11%
Woolworths Limited			30.18	0.13	-0.03%	0.13%	-0.69%	-1.02%	-8.44%	-1.45%	-18.04%	10.85%	-11.71%
International													
Blackrock Int Equity Fund*	AUD \$	28.47	0.98		-0.33%	1.33%	0.80%	1.26%	11.75%	-1.22%	27.51%	16.82%	-15.90%
Vanguard International Share*	AUD \$	3.88	0.96		0.00%	1.67%	-0.75%	0.65%	11.45%	0.65%	26.34%	17.60%	-16.11%