

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

28-Jan-25

	Closing prices 27-Jan-25	52 wk	Day	Week	Month	YTD	Q4 2024	Q3 2024	2024	2023	2022
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%	1.50%	4.00%	2.50%	0.00%
14 days		2.26%		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%	1.72%	0.00%	4.07%	2.35%	1.96%
63 days		2.65%		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		3.90%		0.00%	0.05%	0.05%	0.31%	1.22%	3.85%		2.32%
182 days	Tbill auctions are regular Wednesdays	5.73%	1.00	0.00%	0.00%	-0.01%	0.26%	2.48%	5.74%	2.00%	2.69%
273 days	reported Thursday/Friday	6.46%	0.00	0.00%	0.01%	0.03%	0.53%	3.26%	6.43%	2.54%	2.95%
364 days		8.57%		0.00%	-0.04%	-0.09%	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%	0.77%	3.07%	8.77%	3.93%	4.20%
GIS 3Y 2024-27	reported Wednesday/Thursday	9.00%		0.00%	0.00%	0.00%	0.50%	2.54%	9.00%	4.16%	9.00%
GIS 4Y 2024-28		4.49%		0.00%	0.00%	0.00%	0.00%	0.00%	4.49%	4.49%	5.16%
GIS 5Y 2024-29		9.24%		0.00%	0.00%	0.00%	3.54%	1.01%	9.24%	5.24%	5.24%
GIS 6Y 2024-30		9.34%		0.00%	0.00%	0.00%	4.14%	0.00%	9.34%	4.99%	0.00%
GIS 7Y 2024-31		9.44%		0.00%	0.00%	0.00%	3.95%	0.00%	9.44%	5.27%	5.56%
GIS 8Y 2024-32		9.54%		0.00%	0.00%	0.00%	1.04%	2.93%	9.54%	5.42%	5.44%
GIS 9Y 2024-33		9.64%		0.00%	0.00%	0.00%	0.94%	2.91%	9.64%	5.56%	5.44%
GIS 10Y 2024-34		9.74%		0.00%	0.00%	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		4.53%	0.78	-0.09%	-0.09%	0.00%	0.79%	-0.62%	4.57%	3.88%	3.87%
United Kingdom		4.59%	0.73	-0.04%	-0.07%	-0.03%	0.57%	-0.17%	4.57%	3.54%	3.67%
Australia		4.48%	0.75	0.00%	0.00%	0.02%	0.39%	-0.34%	4.36%	3.96%	4.05%
New Zealand		4.54%	0.50	-0.02%	-0.12%	0.05%	0.17%	-0.43%	4.41%	4.32%	4.47%
France		3.27%	0.73	-0.03%	-0.03%	0.08%	0.28%	-0.38%	3.20%	2.56%	3.12%
Japan		1.21%	0.93	-0.02%	0.01%	0.11%	0.11%	-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%	0.00%	-0.24%	-0.24%	-1.85%	-6.82%	-5.53%	-0.35%
PGK/AUD		0.3968	0.65	0.61%	-1.27%	-0.87%	-1.34%	-6.22%	2.60%	-6.44%	6.67%
PGK/GBP		0.2003	0.42	-0.35%	-1.96%	0.81%	4.51%	-7.39%	-5.23%	-10.82%	11.60%
PGK/NZD		0.4388	0.79	0.46%	-1.44%	-0.70%	10.86%	-6.60%	5.21%	-5.95%	7.55%
PGK/JPY		38.950	0.49	0.57%	0.05%	-1.42%	7.93%	-13.55%	3.03%	0.69%	14.75%
AUD/USD		0.6286	0.18	-0.60%	1.29%	0.64%	-10.34%	4.66%	-9.17%	0.99%	-6.60%
USD/JPY		156.170	0.73	0.59%	0.06%	-1.18%	10.17%	-11.91%	10.57%	6.59%	15.13%
EUR/USD		1.0460	0.25	0.07%	1.53%	0.30%	-6.81%	4.43%	-5.99%	3.93%	-5.83%
GBP/USD		1.2450	0.24	0.35%	1.98%	-1.08%	-6.25%	5.97%	-1.68%	5.95%	-10.71%
Equity Indices											
Papua New Guinea				Percentage changes							
KSI Index		6,869.16	0.93	0.00%	0.19%	2.90%	2.90%	1.36%	5.55%	0.75%	7.10%
KSI Home Index		19,800.27	0.92	0.00%	-0.83%	-1.07%	-1.07%	7.84%	28.61%	2.91%	5.07%
Australia											
All Ordinaries		8,660.43	0.90	0.00%	0.77%	1.94%	-1.38%	6.55%	7.55%	8.42%	-7.17%
S&P/ASX 100		7,064.40	0.90	0.00%	0.66%	1.94%	-1.33%	6.60%	7.69%	7.96%	-3.95%
S&P/ASX 20		4,720.80	0.90	0.00%	0.47%	1.60%	-1.18%	5.60%	6.76%	8.33%	-1.83%
S&P/ASX 50		8,240.00	0.90	0.00%	0.54%	1.81%	-1.37%	6.33%	7.44%	8.52%	-3.01%
S&P/ASX 50 Accumulation		111,581.60	0.93	0.00%	0.54%	1.81%	-0.79%	7.71%	11.65%	13.42%	1.89%
S&P/ASX Midcap 50		10,547.10	0.93	0.00%	1.40%	2.78%	-1.09%	8.30%	9.42%	4.41%	-9.00%
S&P/ASX Small Ordinaries		3,201.90	0.91	0.00%	1.28%	2.76%	-1.45%	5.55%	5.54%	4.71%	-20.72%
S&P/ASX 200		8,408.87	0.91	0.00%	0.74%	2.11%	-1.34%	6.47%	7.49%	7.84%	-5.45%
S&P/ASX 200 Accumulation		109,989.70	0.94	0.00%	0.74%	2.11%	-0.80%	7.79%	11.44%	12.42%	-1.08%
S&P/ASX 300		8,338.37	0.91	0.00%	0.73%	2.03%	-1.34%	6.50%	7.47%	7.62%	-6.05%
S&P/ASX 200 Energy		8,885.50	0.23	0.00%	-1.86%	3.53%	-5.54%	-9.00%	-18.83%	-3.76%	39.71%
S&P/ASX 200 Materials		16,588.60	0.32	0.00%	-1.53%	2.01%	-11.97%	8.52%	-17.27%	11.11%	4.79%
S&P/ASX 200 Industrials		7,853.30	0.99	0.00%	1.12%	1.78%	2.68%	9.33%	11.37%	10.13%	-6.18%
S&P/ASX 200 Consumer Discretionary		4,016.30	0.96	0.00%	1.61%	1.30%	1.88%	9.32%	20.71%	18.68%	-22.65%
S&P/ASX 200 Consumer Staples		11,661.10	0.23	0.00%	-0.54%	-1.10%	-0.92%	0.70%	-4.40%	-1.85%	-7.39%
S&P/ASX 200 Healthcare		45,163.50	0.79	0.00%	0.30%	-0.30%	1.85%	-0.41%	6.01%	2.31%	-8.41%
S&P/ASX 200 Financials		9,000.10	0.97	0.00%	2.40%	3.39%	4.78%	7.37%	28.22%	5.66%	-2.72%
S&P/ASX 200 Information Technology		2,782.80	0.85	0.00%	2.34%	1.05%	0.86%	16.05%	49.54%	30.41%	-34.25%
S&P/ASX 200 Telecommunication Services		1,643.10	0.75	0.00%	0.50%	-0.10%	2.17%	6.11%	2.47%	12.55%	-13.43%
S&P/ASX 200 Utilities		9,229.80	0.92	0.00%	0.10%	2.52%	0.55%	-3.25%	10.43%	-1.59%	24.19%
S&P/ASX 200 A-REIT		1,808.40	0.81	0.00%	-0.19%	3.39%	-7.02%	13.78%	14.38%	12.67%	-24.00%
S&P/ASX 200 Financial-x-A-REIT		10,038.20	0.97	0.00%	2.40%	3.39%	4.78%	7.37%	28.22%	5.66%	-2.72%
North American											
DJIA		44,713.58	0.96	0.65%	2.82%	5.03%	5.10%	8.21%	12.88%	13.70%	-8.78%
S&P 500		6,012.28	0.91	-1.46%	0.26%	1.78%	2.22%	2.07%	23.31%	24.23%	-19.44%
NASDAQ		19,341.83	0.83	-3.07%	-1.47%	-0.74%	6.17%	2.57%	28.64%	43.42%	-33.10%
Toronto S&P/TSX		25,289.15	0.92	-0.70%	0.47%	2.72%	3.03%	9.71%	17.99%	8.12%	-8.66%
Europe											
FTSE		8,503.71	0.94	0.02%	-0.20%	4.71%	4.05%	-0.78%	5.69%	3.78%	0.91%
DAX		21,282.18	0.97	-0.53%	1.39%	6.90%	6.90%	3.02%	18.85%	20.31%	-12.35%
CAC 40		7,906.58	0.70	-0.27%	2.24%	8.11%	7.12%	-3.34%	-2.15%	16.52%	-9.50%
Asia											
Nikkei		39,565.80	0.75	-0.92%	1.71%	-0.82%	5.21%	-4.20%	19.22%	28.24%	-9.37%
Hang Seng		20,197.77	0.62	0.66%	1.36%	0.78%	-5.08%	19.27%	17.67%	-13.82%	-15.46%
Shanghai		3,250.60	0.70	-0.06%	0.19%	-4.60%	0.46%	12.44%	12.67%	-3.70%	-15.13%
Sensex		75,366.17	0.29	-1.08%	-2.22%	-3.68%	-7.31%	6.66%	8.17%	18.74%	4.44%

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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%)
	2 standard deviation move down (5%)

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

28-Jan-25

		Closing prices	52	Movement for the period				Q4 2024	Q3 2024	2024	2023	2022
		27-Jan-25	wk	Day	Week	Month	YTD					
Indices												
MSCI World USD Index		3,856.78	1.00	0.00%	2.09%	2.70%	4.02%	-0.41%	6.02%	17.00%	21.77%	-19.46%
MSCI World Net TR USD Index		12,208.14	1.00	0.00%	2.10%	2.76%	4.07%	-0.16%	6.36%	18.67%	23.79%	-18.14%
MSCI ACWI-ex-Australia TR AUD Index		21,881.43	0.96	0.00%	0.41%	0.96%	1.88%	11.87%	2.52%	31.18%	23.23%	-12.52%
MSCI ACWI Net TR USD Index		473.36	1.00	0.00%	2.08%	2.56%	3.81%	-0.99%	6.61%	17.49%	22.20%	-18.36%
MSCI ACWI Minimum Volatility USD		2,458.40	0.73	0.00%	1.07%	0.28%	0.93%	-3.79%	9.05%	9.19%	5.36%	-12.04%
MSCI EM Asia Net TR USD Index		687.57	0.60	0.00%	1.74%	-0.20%	0.57%	-7.89%	9.47%	11.96%	7.76%	-21.11%
MSCI EM Net TR USD Index		582.30	0.58	0.00%	1.87%	0.78%	1.47%	-8.01%	8.72%	7.50%	9.83%	-20.09%
VIX Volatility S&P500		17.90	0.23	20.54%	13.22%	2.87%	3.17%	3.71%	34.49%	39.36%	-42.55%	25.84%
Commodities												
Light Crude WTI Futures	US\$/bbl	73.11	0.35	-2.08%	-4.92%	2.77%	1.94%	5.21%	-16.40%	0.10%	-10.73%	6.11%
Brent Crude	US\$/bbl	76.97	0.35	-1.95%	-3.57%	3.47%	3.12%	4.00%	-16.94%	-3.12%	-10.32%	9.89%
Gold	US\$/oz	2,771.50	0.96	-1.25%	1.45%	5.78%	4.94%	-0.69%	13.67%	27.47%	13.45%	-0.31%
Silver	US\$/oz	30.58	0.65	-1.94%	-1.99%	4.10%	4.58%	-7.04%	6.42%	21.41%	0.19%	2.67%
Copper	US\$/lb	4.24	0.39	-1.84%	-1.76%	3.70%	5.34%	-11.56%	3.68%	3.50%	2.10%	-14.77%
Iron Ore	US\$/mt	99.80	0.34	1.91%	2.42%	7.07%	7.07%	-6.62%	-1.42%	-28.48%	19.98%	-3.57%
Malaysian Palm Oil* RM/tn		4,509.00	0.46	0.47%	0.87%	-8.45%	-7.24%	17.87%	3.72%	32.74%	-12.20%	-19.15%
LNG *Jap/Korea	US\$/mmBtu	14.02	0.84	-0.64%	1.74%	-0.95%	-1.54%	8.50%	3.88%	23.61%	-60.97%	-3.21%
ICCO Cocoa	US\$/mt	11,372.00	0.84	-1.91%	1.78%	-1.17%	-2.60%	51.19%	-0.09%	178.24%	61.38%	3.17%
ICO Coffee	US cents/lb	349.20	1.00	0.47%	6.35%	8.79%	9.21%	18.32%	18.04%	69.81%	12.55%	-26.01%
Equities												
Domestic				Percentage changes								
	PGK	Arbitrage	PNGX									
Bank South Pacific		18.45	1.00	0.00%	2.20%	5.28%	5.28%	9.82%	3.54%	45.26%	10.39%	1.31%
Credit Corporation			1.00	0.00%	0.00%	0.00%	0.00%	7.57%	16.20%	35.00%	8.11%	10.12%
City Pharmacy			0.96	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%	0.00%	-3.13%	-3.13%	14.29%	12.00%	77.78%	-5.26%	-4.04%
Kina Securities Limited	2.80		0.93	0.00%	0.00%	0.00%	0.00%	4.84%	1.64%	30.00%	-9.09%	-6.78%
Steamship Trading Company	35.03		48.00	0.00%	0.00%	0.00%	0.00%	-4.00%	4.17%	35.36%	0.00%	0.00%
Santos Limited	17.94		1.00	0.00%	0.00%	4.03%	4.03%	0.82%	0.36%	1.98%		
NGP Agmark Limited			0.80	0.00%	-20.00%	-20.00%	-20.00%	33.33%	8.70%	44.93%	0.00%	-1.43%
Newmont Corporation		167.97	150.00	0.00%	0.00%	0.00%	0.00%	0.00%	3.45%			
Australia												
A2 Milk Company Limited			0.43	0.00%	0.17%	1.03%	1.73%	-7.37%	-7.83%	35.68%	-38.08%	26.01%
ANZ Banking Group Limited			0.55	0.00%	2.06%	4.90%	5.75%	-6.36%	7.93%	10.11%	8.95%	-13.52%
BSP Financial Group			0.86	0.00%	-3.68%	10.74%	6.40%	11.15%	-4.03%	26.94%	10.61%	14.75%
BHP Billiton Limited			0.09	0.00%	-2.31%	-1.33%	-0.61%	-13.95%	7.69%	-21.54%	10.48%	9.95%
Boral Limited			0.58	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	8.16%	86.51%	-52.62%
Bougainville Copper Limited			0.09	0.00%	-3.95%	-10.98%	-13.10%	-12.50%	-1.03%	23.53%	-2.86%	14.75%
Bank of Queensland			0.83	0.00%	1.34%	1.34%	1.34%	8.41%	6.37%	10.20%	-11.88%	-14.71%
Brambles Limited			0.92	0.00%	1.83%	0.83%	1.04%	1.10%	30.97%	41.47%	12.68%	13.55%
Commonwealth Bank of Australia			0.95	0.00%	2.32%	2.30%	3.52%	13.19%	6.29%	37.08%	8.97%	1.58%
CSL			0.06	0.00%	-0.94%	-3.91%	-3.40%	-1.64%	-3.02%	-1.77%	-0.39%	-1.02%
Fortescue Mining			0.21	0.00%	-1.83%	1.68%	3.07%	-11.75%	-3.41%	-37.11%	41.49%	6.77%
Horizon Oil Ltd			0.71	0.00%	-2.44%	5.26%	5.26%	-5.00%	11.11%	22.58%	19.23%	41.30%
Kina Securities Ltd			0.90	0.00%	0.45%	0.45%	-2.63%	11.76%	9.68%	42.50%	3.23%	-9.36%
Macquarie Group Ltd			1.00	0.00%	1.67%	6.89%	7.99%	-4.61%	13.52%	20.70%	9.98%	-18.71%
Mirvac Group			0.24	0.00%	-0.26%	1.30%	3.73%	-12.79%	14.97%	-10.29%	-1.88%	-26.80%
National Australia Bank			0.92	0.00%	3.47%	5.35%	6.20%	-0.67%	3.09%	20.85%	2.13%	4.23%
Newmont Corporation			0.50	0.00%	-0.73%	9.62%	11.94%	-23.59%	22.77%			
Origin Energy Ltd			1.00	0.00%	1.43%	4.60%	4.22%	8.89%	-7.83%	28.69%	9.72%	47.33%
Pilbara Minerals Ltd			0.10	0.00%	-5.71%	5.00%	5.48%	-33.03%	6.51%	-44.56%	5.33%	17.19%
Qbe Insurance Group Ltd			0.96	0.00%	2.08%	3.92%	4.95%	16.08%	-4.89%	29.64%	10.28%	18.33%
Rio Tinto Limited			0.41	0.00%	-1.47%	0.39%	0.74%	-9.04%	8.51%	-13.42%	16.54%	16.28%
ResMed Inc			1.00	0.00%	1.52%	4.98%	7.26%	5.15%	20.17%	44.54%	-17.83%	-13.47%
Santos Limited			0.45	0.00%	-2.33%	6.91%	6.59%	-4.84%	-8.36%	-12.11%	6.44%	13.15%
Steamship Trading Company			0.30	0.00%	0.00%	0.72%	0.72%	-0.36%	-1.07%	10.40%	19.05%	5.00%
Suncorp Metway Limited			1.00	0.00%	2.69%	4.12%	6.31%	5.09%	3.91%	37.26%	15.03%	8.76%
Transurban Group			0.80	0.00%	-0.29%	0.15%	1.34%	1.98%	5.89%	-2.33%	5.62%	-6.08%
Telstra Corporation Limited			0.80	0.00%	-1.25%	-1.99%	-1.50%	3.35%	7.18%	1.26%	-0.75%	-4.55%
Treasury Wine Estates Limited			0.02	0.00%	-2.77%	-8.20%	-7.15%	-5.58%	-3.54%	5.10%	-20.79%	9.94%
Westpac Banking Corporation			0.92	0.00%	2.26%	1.44%	2.17%	1.89%	16.49%	41.14%	-1.93%	9.37%
Worley Limited			0.39	0.00%	4.22%	8.50%	8.10%	-7.62%	-1.00%	-21.53%	16.40%	41.11%
Woolworths Limited			0.10	0.00%	-0.76%	-1.77%	-1.74%	-8.44%	-1.45%	-18.04%	10.85%	-11.71%
International												
Blackrock Int Equity Fund*	AUD \$	28.92	1.00	0.00%	1.23%	1.79%	2.85%	11.75%	-1.22%	27.51%	16.82%	-15.90%
Vanguard International Share*	AUD \$	3.93	1.00	0.00%	1.23%	0.83%	1.88%	11.45%	0.65%	26.34%	17.60%	-16.11%

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