

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

30-Jan-25

		Closing prices	52	Movement for the period				Q4 2024	Q3 2024	2024	2023	2022
		29-Jan-25	wk	Day	Week	Month	YTD					
Interest Rates		Change to today's price from closing prices of prior period										
Central Bank Bills		For interest rates, rate at end of each respective year reported.										
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%	0.00%	2.74%	2.74%	2.72%
Treasury Bills												
91 days		4.00%		0.10%	0.10%	0.15%	0.15%	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%	-0.01%	0.26%	2.48%	5.74%	2.00%	2.69%
273 days	reported Thursday/Friday	6.46%	0.00	0.00%	0.00%	0.03%	0.03%	0.53%	3.26%	6.43%	2.54%	2.95%
364 days		8.50%		-0.07%	-0.07%	-0.16%	-0.16%	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%	0.00%	0.00%	3.54%	1.01%	9.24%	5.24%	5.24%
GIS 6Y 2024-30		9.34%		0.00%	0.00%	0.00%	0.00%	4.14%	0.00%	9.34%	4.99%	0.00%
GIS 7Y 2024-31		9.44%		0.00%	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%	0.00%	1.04%	2.93%	9.54%	5.42%	5.44%
GIS 9Y 2024-33		9.64%		0.00%	0.00%	0.00%	0.00%	0.94%	2.91%	9.64%	5.56%	5.44%
GIS 10Y 2024-34		9.74%		0.00%	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%	0.00%	1.00%	0.50%	4.00%	3.50%	3.25%
Ten year Government Bond yields												
United States		4.53%	0.78	0.00%	-0.08%	-0.04%	-0.04%	0.79%	-0.62%	4.57%	3.88%	3.87%
United Kingdom		4.62%	0.76	0.01%	-0.01%	0.05%	0.05%	0.57%	-0.17%	4.57%	3.54%	3.67%
Australia		4.37%	0.63	-0.05%	-0.09%	0.01%	0.01%	0.39%	-0.34%	4.36%	3.96%	4.05%
New Zealand		4.46%	0.42	-0.01%	-0.11%	0.05%	0.05%	0.17%	-0.43%	4.41%	4.32%	4.47%
France		3.32%	0.80	0.03%	0.06%	0.13%	0.13%	0.28%	-0.38%	3.20%	2.56%	3.12%
Japan		1.20%	0.90	0.00%	0.00%	0.10%	0.10%	0.24%	-0.20%	1.10%	0.61%	0.42%
Australia		4.35%		0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	4.35%	4.35%	3.10%
PNG CPI Index		-0.90%							0.90%		3.90%	3.40%
Currencies				Percentage changes								
PGK/USD		0.2494	0.00	0.00%	0.00%	-0.20%	-0.24%	-2.04%	-1.85%	-6.82%	-5.53%	-0.35%
PGK/AUD		0.3992	0.71	0.13%	0.25%	-0.75%	-0.75%	9.26%	-6.22%	2.60%	-6.44%	6.67%
PGK/GBP		0.2002	0.42	-0.05%	-0.94%	0.35%	0.50%	4.51%	-7.39%	-5.23%	-10.82%	11.60%
PGK/NZD		0.4401	0.82	-0.07%	-0.11%	-1.17%	-0.92%	10.86%	-6.60%	5.21%	-5.95%	7.55%
PGK/JPY		38.740	0.45	-0.15%	-0.28%	-1.12%	-0.82%	7.93%	-13.55%	3.03%	0.69%	14.75%
AUD/USD		0.6247	0.13	-0.14%	-0.26%	0.53%	0.48%	-10.34%	4.66%	-9.17%	0.99%	-6.60%
USD/JPY		155.300	0.69	-0.17%	-0.30%	-0.93%	-0.59%	10.17%	-11.91%	10.57%	6.59%	15.13%
EUR/USD		1.0443	0.23	0.00%	0.24%	0.76%	0.36%	-6.81%	4.43%	-5.99%	3.93%	-5.83%
GBP/USD		1.2459	0.25	0.06%	0.95%	-0.57%	-0.74%	-6.25%	5.97%	-1.68%	5.95%	-10.71%
Equity Indices				Percentage changes								
Papua New Guinea												
KSI Index		6,871.45	0.94	0.01%	0.01%	2.94%	2.94%	1.36%	1.61%	5.55%	0.75%	7.10%
KSI Home Index		20,453.00	1.00	1.86%	2.43%	2.19%	2.19%	7.84%	10.56%	28.61%	2.91%	5.07%
Australia												
All Ordinaries		8,700.73	0.94	0.65%	0.23%	3.33%	3.33%	-1.38%	6.55%	7.55%	8.42%	-7.17%
S&P/ASX 100		7,094.69	0.94	0.50%	0.16%	3.33%	3.33%	-1.33%	6.60%	7.69%	7.96%	-3.95%
S&P/ASX 20		4,735.60	0.93	0.23%	0.10%	2.78%	2.78%	-1.18%	5.60%	6.76%	8.33%	-1.83%
S&P/ASX 50		8,276.40	0.94	0.43%	0.23%	3.19%	3.19%	-1.37%	6.33%	7.44%	8.52%	-3.01%
S&P/ASX 50 Accumulation		112,074.60	0.96	0.43%	0.23%	3.19%	3.19%	-0.79%	7.71%	11.65%	13.42%	1.89%
S&P/ASX Midcap 50		10,583.60	0.95	0.92%	-0.29%	4.24%	4.24%	-1.09%	8.30%	9.42%	4.41%	-9.00%
S&P/ASX Small Ordinaries		3,214.70	0.95	1.37%	0.28%	3.96%	3.96%	-1.45%	5.55%	5.54%	4.71%	-20.72%
S&P/ASX 200		8,447.01	0.95	0.57%	0.20%	3.53%	3.53%	-1.34%	6.47%	7.49%	7.84%	-5.45%
S&P/ASX 200 Accumulation		110,488.67	0.97	0.57%	0.20%	3.53%	3.53%	-0.80%	7.79%	11.44%	12.42%	-1.08%
S&P/ASX 300		8,373.86	0.95	0.59%	0.18%	3.39%	3.39%	-1.34%	6.50%	7.47%	7.62%	-6.05%
S&P/ASX 200 Energy		8,750.20	0.19	0.59%	-3.27%	1.48%	1.48%	-5.54%	-9.00%	-18.83%	-3.76%	39.71%
S&P/ASX 200 Materials		16,522.20	0.30	-0.10%	-1.87%	2.46%	2.46%	-11.97%	8.52%	-17.27%	11.11%	4.79%
S&P/ASX 200 Industrials		7,867.60	1.00	0.60%	-0.01%	2.89%	2.89%	2.68%	9.33%	11.37%	10.13%	-6.18%
S&P/ASX 200 Consumer Discretionary		4,117.80	1.00	0.89%	3.02%	5.28%	5.28%	1.88%	9.32%	20.71%	18.68%	-22.65%
S&P/ASX 200 Consumer Staples		11,732.90	0.27	0.27%	-0.05%	-0.31%	-0.31%	-5.58%	0.70%	-4.40%	-1.85%	-7.39%
S&P/ASX 200 Healthcare		45,934.20	0.92	1.21%	2.31%	2.34%	2.34%	1.85%	-0.41%	6.01%	2.31%	-8.41%
S&P/ASX 200 Financials		9,054.90	1.00	0.29%	0.88%	5.11%	5.11%	4.78%	7.37%	28.22%	5.66%	-2.72%
S&P/ASX 200 Information Technology		2,815.90	0.88	1.81%	1.15%	2.74%	2.74%	0.86%	16.05%	49.54%	30.41%	-34.25%
S&P/ASX 200 Telecommunication Services		1,673.20	0.86	0.88%	1.74%	2.81%	2.81%	2.17%	6.11%	2.47%	12.55%	-13.43%
S&P/ASX 200 Utilities		9,186.80	0.89	2.06%	0.15%	1.71%	1.71%	0.55%	-3.25%	10.43%	-1.59%	24.19%
S&P/ASX 200 A-REIT		1,776.70	0.72	1.68%	-2.44%	3.39%	3.39%	-7.02%	13.78%	14.38%	12.67%	-24.00%
S&P/ASX 200 Financial-x-A-REIT		10,099.20	1.00	0.29%	0.88%	5.11%	5.11%	4.78%	7.37%	28.22%	5.66%	-2.72%
North American												
DJIA		44,713.52	0.96	-0.31%	1.26%	5.10%	5.10%	0.51%	8.21%	12.88%	13.70%	-8.78%
S&P 500		6,039.31	0.93	-0.47%	-0.77%	2.68%	2.68%	2.07%	5.53%	23.31%	24.23%	-19.44%
NASDAQ		19,632.32	0.89	-0.51%	-1.88%	1.67%	1.67%	6.17%	2.57%	28.64%	43.42%	-33.10%
Toronto S&P/TSX		25,473.30	0.96	0.21%	0.64%	3.01%	3.01%	3.03%	9.71%	17.99%	8.12%	-8.66%
Europe												
FTSE		8,557.81	0.99	0.28%	0.15%	4.71%	4.71%	-0.78%	0.89%	5.69%	3.78%	0.91%
DAX		21,637.53	1.00	0.97%	1.80%	8.68%	8.68%	3.02%	5.97%	18.85%	20.31%	-12.35%
CAC 40		7,872.48	0.67	-0.32%	0.45%	6.66%	6.66%	-3.34%	2.09%	-2.15%	16.52%	-9.50%
Asia												
Nikkei		39,414.78	0.74	1.02%	-0.58%	-1.20%	-1.20%	5.21%	-4.20%	19.22%	28.24%	-9.37%
Hang Seng		20,225.11	0.61	0.00%	2.26%	0.82%	0.82%	-5.08%	19.27%	17.67%	-13.82%	-15.46%
Shanghai		3,250.60	0.70	0.00%	1.15%	-3.02%	-3.02%	0.46%	12.44%	12.67%	-3.70%	-15.13%
Sensex		76,532.96	0.37	0.83%	0.17%	-2.51%	-2.06%	-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%)

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

30-Jan-25

		Closing prices		Movement for the period					Down (%)					
		29-Jan-25	52 wk	Day	Week	Month	YTD	Q4 2024	Q3 2024	2024	2023	2022		
Indices														
MSCI World USD Index		3,836.25	0.97	0.60%	-0.05%	3.46%	3.46%	-0.41%	6.02%	17.00%	21.77%	-19.46%		
MSCI World Net TR USD Index		12,143.42	0.97	0.60%	-0.04%	3.51%	3.51%	-0.16%	6.36%	18.67%	23.79%	-18.14%		
MSCI ACWI-ex-Australia TR AUD Index		22,043.62	1.00	1.27%	0.76%	2.63%	2.63%	11.87%	2.52%	31.18%	23.23%	-12.52%		
MSCI ACWI Net TR USD Index		471.05	0.97	0.56%	0.53%	3.29%	3.30%	-0.99%	6.61%	17.49%	22.20%	-18.36%		
MSCI ACWI Minimum Volatility USD		2,478.16	0.79	-0.34%	1.32%	1.73%	1.74%	-3.79%	9.05%	9.19%	5.36%	-12.04%		
MSCI EM Asia Net TR USD Index		687.07	0.57	0.11%	0.62%	0.39%	0.49%	-7.89%	9.47%	11.96%	7.76%	-21.11%		
MSCI EM Net TR USD Index		581.85	0.55	0.15%	0.75%	1.29%	1.39%	-8.01%	8.72%	7.50%	9.83%	-20.09%		
VIX Volatility S&P500		16.56	0.18	0.91%	9.67%	-4.55%	-4.55%	3.71%	34.49%	39.36%	-42.55%	25.84%		
Commodities														
Light Crude WTI Futures	US\$/bbl	72.62	0.32	-1.56%	-3.74%	1.25%	1.25%	5.21%	-16.40%	0.10%	-10.73%	6.11%		
Brent Crude	US\$/bbl	76.85	0.35	-0.89%	-2.76%	2.96%	2.96%	4.00%	-16.94%	-3.12%	-10.32%	9.89%		
Gold	US\$/oz	2,793.50	0.38	-0.04%	0.82%	5.77%	5.77%	-0.69%	13.67%	27.47%	13.45%	-0.31%		
Silver	US\$/oz	31.39	0.72	1.65%	-0.09%	7.36%	7.36%	-7.04%	6.42%	21.41%	0.19%	2.67%		
Copper	US\$/lb	4.28	0.42	0.86%	-0.42%	6.37%	6.37%	-11.56%	3.68%	3.50%	2.10%	-14.77%		
Iron Ore	US\$/mt	99.80	0.34	0.00%	1.41%	7.07%	7.07%	-6.62%	-1.42%	-28.48%	19.98%	-3.57%		
Malaysian Palm Oil* RM/tn		4,535.00	0.48	0.00%	1.59%	-6.71%	-6.71%	17.87%	3.72%	32.74%	-12.20%	-19.15%		
LNG *Jap/Korea	US\$/mmBtu	14.30	0.88	2.22%	1.28%	0.39%	0.39%	8.50%	3.88%	23.61%	-60.97%	-3.21%		
ICCO Cocoa	US\$/mt	11,745.00	0.89	3.26%	0.60%	0.60%	0.60%	51.19%	-0.09%	178.24%	61.38%	3.17%		
ICO Coffee	US cents/lb	366.55	1.00	2.53%		14.64%	14.64%	18.32%	18.04%	69.81%	12.55%	-26.01%		
Equities														
				Percentage changes										
Domestic		PGK	Arbitrage	PNGX										
Bank South Pacific			18.86	20.95	1.50	0.00%	0.00%	5.28%	5.28%	9.82%	3.54%	45.26%	10.39%	1.31%
Credit Corporation				2.80	1.00	1.82%	3.70%	3.70%	3.70%	7.57%	16.20%	35.00%	8.11%	10.12%
City Pharmacy				0.69	0.00	0.00%	0.00%	0.00%	0.00%	-12.66%	-12.22%	-5.26%	-12.22%	-5.26%
Kina Asset Management Limited				1.65		6.45%	6.45%	3.12%	3.12%	14.29%	12.00%	77.78%	-5.26%	-4.04%
Kina Securities Limited			2.83	3.25	0.92	-1.52%	-1.52%	0.00%	0.00%	4.84%	1.64%	30.00%	-9.09%	-6.78%
Steamship Trading Company			34.82	48.00		0.00%	0.00%	0.00%	0.00%	-4.00%	4.17%	35.36%	0.00%	0.00%
Santos Limited			17.59	20.40	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			166.86	150.00		0.00%	0.00%	0.00%		0.00%	3.45%			
Australia														
A2 Milk Company Limited				5.82	0.41	-0.34%	-2.18%	0.69%	0.69%	-7.37%	-7.83%	35.68%	-38.08%	26.01%
ANZ Banking Group Limited				30.62	0.63	0.33%	1.32%	7.29%	7.29%	-6.36%	7.93%	10.11%	8.95%	-13.52%
BSP Financial Group				7.53	0.97	2.87%	-0.53%	9.45%	9.45%	11.15%	-4.03%	26.94%	10.61%	14.75%
BHP Billiton Limited				39.13	0.09	-0.89%	-1.68%	-1.06%	-1.06%	-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				0.37	0.05	0.00%	0.00%	-11.90%	-11.90%	-12.50%	-1.03%	23.53%	-2.86%	14.75%
Bank of Queensland				6.84	0.87	-0.87%	1.48%	2.09%	2.09%	8.41%	6.37%	10.20%	-11.88%	-14.71%
Brambles Limited				19.52	0.94	0.57%	1.14%	1.46%	1.46%	1.10%	30.97%	41.47%	12.68%	13.55%
Commonwealth Bank of Australia				159.09	0.96	-0.12%	0.85%	3.81%	3.81%	13.19%	6.29%	37.08%	8.97%	1.58%
CSL				277.35	0.18	1.79%	2.63%	-1.50%	-1.50%	-1.64%	-3.02%	-1.77%	-0.39%	-1.02%
Fortescue Mining				19.09	0.25	1.11%	0.32%	4.60%	4.60%	-11.75%	-3.41%	41.49%	6.77%	1.41%
Horizon Oil Ltd				0.21	0.86	5.00%	2.44%	10.53%	10.53%	-5.00%	11.11%	22.58%	19.23%	41.30%
Kina Securities Ltd				1.13	0.97	0.00%	2.26%	-0.88%	-0.88%	11.76%	9.68%	42.50%	3.23%	-9.36%
Macquarie Group Ltd				237.62	0.97	0.74%	-0.46%	7.21%	7.21%	-4.61%	13.52%	20.70%	9.98%	-18.71%
Mirvac Group				1.98	0.30	1.54%	1.28%	5.60%	5.60%	-12.79%	14.97%	-10.29%	-1.88%	-26.80%
National Australia Bank				39.49	0.93	-0.83%	0.59%	6.44%	6.44%	-0.67%	3.09%	20.85%	2.13%	4.23%
Newmont Corporation				66.61	0.50	0.65%	-1.61%	11.87%	11.87%	-23.59%	22.77%			
Origin Energy Ltd				11.15	0.93	1.64%	-0.18%	2.29%	2.29%	8.89%	-7.83%	28.69%	9.72%	47.33%
Pilbara Minerals Ltd				2.36	0.12	3.51%	-2.07%	7.76%	7.76%	-33.03%	6.51%	-44.56%	5.33%	17.19%
Qbe Insurance Group Ltd				20.45	1.00	0.74%	1.54%	6.51%	6.51%	16.08%	-4.89%	29.64%	10.28%	18.33%
Rio Tinto Limited				116.23	0.35	-1.23%	-2.83%	-1.05%	-1.05%	-9.04%	8.51%	-13.42%	16.54%	16.28%
ResMed Inc				40.14	0.89	-0.40%	1.62%	9.17%	9.17%	5.15%	20.17%	44.54%	-17.83%	-13.47%
Santos Limited				7.02	0.39	0.00%	-1.54%	5.09%	5.09%	-4.84%	-8.36%	-12.11%	6.44%	13.15%
Steamship Trading Company				13.90	0.30	0.00%	0.00%	0.72%	0.72%	-0.36%	-1.07%	10.40%	19.05%	5.00%
Suncorp Metway Limited				20.40	1.00	1.09%	1.19%	7.31%	7.31%	5.09%	3.91%	37.26%	15.03%	8.76%
Transurban Group				13.42	0.70	0.30%	-2.19%	0.22%	0.22%	1.98%	5.89%	-2.33%	5.62%	-6.08%
Telstra Corporation Limited.				4.01	0.89	0.75%	1.01%	0.00%	0.00%	3.35%	7.18%	1.26%	-0.75%	-4.55%
Treasury Wine Estates Limited				10.47	0.80	-0.29%	-1.60%	-7.59%	-7.59%	-5.58%	-3.54%	5.10%	-20.79%	9.94%
Westpac Banking Corporation				33.55	0.97	0.45%	1.73%	3.81%	3.81%	1.89%	16.49%	41.14%	-1.93%	9.37%
Worley Limited				14.48	0.31	-0.28%	-1.70%	5.69%	5.69%	-7.62%	-1.00%	-21.53%	16.40%	41.11%
Woolworths Limited				30.27	0.14	0.43%	0.00%	-0.72%	-0.72%	-8.44%	-1.45%	-18.04%	10.85%	-11.71%
International														
Blackrock Int Equity Fund*		AUD \$		28.90	1.00	0.74%	0.76%	2.64%	2.77%	11.75%	-1.22%	27.51%	16.82%	-15.90%
Vanguard International Share*		AUD \$		3.92	1.00	0.74%	0.75%	1.68%	1.81%	11.45%	0.65%	26.34%	17.60%	-16.11%

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