

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

04-Feb-25

	Closing prices 03-Feb-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		4.00%		0.00%	0.10%	0.15%	0.31%	1.22%	3.85%		2.32%
182 days	Tbill auctions are regular Wednesdays reported Thursday/Friday	5.73%	1.00	0.00%	0.00%	-0.01%	0.26%	2.48%	5.74%	2.00%	2.69%
273 days		6.46%	0.00	0.00%	0.00%	0.03%	0.53%	3.26%	6.43%	2.54%	2.95%
364 days		8.50%		0.00%	-0.07%	-0.16%	1.35%	2.96%	8.66%	3.57%	4.27%
Government Inscribed Stock											
GIS 2Y 2024-26	GIS auctions usually monthly reported Wednesday/Thursday	8.77%		0.00%	0.00%	0.00%	0.77%	3.07%	8.77%	3.93%	4.20%
GIS 3Y 2024-27		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		4.56%	0.80	0.02%	0.02%	-0.08%	0.79%	-0.62%	4.57%	3.88%	3.87%
United Kingdom		4.49%	0.64	-0.05%	-0.10%	-0.12%	0.57%	-0.17%	4.57%	3.54%	3.67%
Australia		4.38%	0.64	-0.05%	-0.10%	-0.09%	0.39%	-0.34%	4.36%	3.96%	4.05%
New Zealand		4.45%	0.41	-0.05%	-0.09%	-0.01%	0.17%	-0.43%	4.41%	4.32%	4.47%
France		3.12%	0.52	-0.09%	-0.16%	-0.15%	0.28%	-0.38%	3.20%	2.56%	3.12%
Japan		1.25%	0.99	0.01%	0.04%	0.12%	0.24%	-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	-0.90%						0.90%		3.90%	3.40%
Currencies											
PGK/USD		0.2494	0.00	0.00%	0.00%	-0.16%	-0.24%	-1.85%	-6.82%	-5.53%	-0.35%
PGK/AUD		0.4074	0.89	1.67%	2.67%	1.55%	1.29%	-6.22%	2.60%	-6.44%	6.67%
PGK/GBP		0.2031	0.55	1.15%	1.40%	1.15%	1.96%	-7.39%	-5.23%	-10.82%	11.60%
PGK/NZD		0.4500	1.00	1.86%	2.55%	1.31%	1.31%	-6.60%	5.21%	-9.59%	7.55%
PGK/JPY		38.790	0.46	0.47%	-0.41%	-1.55%	-0.69%	-13.55%	3.03%	0.69%	14.75%
AUD/USD		0.6123	0.00	-1.64%	-2.59%	-1.67%	-1.51%	-10.34%	-9.17%	0.99%	-6.60%
USD/JPY		155.520	0.70	0.47%	-0.42%	-1.39%	-0.45%	10.17%	10.57%	6.59%	15.13%
EUR/USD		1.0244	0.02	-1.40%	-2.07%	-0.65%	-1.56%	-6.81%	-5.99%	3.93%	-5.83%
GBP/USD		1.2282	0.10	-1.13%	-1.35%	-1.26%	-2.15%	-6.25%	-1.68%	5.95%	-10.71%
Equity Indices											
Papua New Guinea											
KSI Index		6,876.31	0.95	0.06%	0.10%	3.00%	3.01%	1.36%	5.55%	0.75%	7.10%
KSI Home Index		20,453.00	1.00	0.00%	3.30%	2.19%	2.19%	7.84%	28.61%	2.91%	5.07%
Australia											
All Ordinaries		8,628.42	0.84	-1.83%	-0.37%	1.31%	2.47%	-1.38%	7.55%	8.42%	-7.17%
S&P/ASX 100		7,045.92	0.85	-1.75%	-0.26%	1.38%	2.62%	-1.33%	7.69%	7.96%	-3.95%
S&P/ASX 20		4,708.80	0.85	-1.70%	-0.25%	1.08%	2.20%	-1.18%	6.76%	8.33%	-1.83%
S&P/ASX 50		8,218.80	0.85	-1.73%	-0.26%	1.22%	2.47%	-1.37%	7.44%	8.52%	-3.01%
S&P/ASX 50 Accumulation		111,294.60	0.88	-1.73%	-0.26%	1.22%	2.47%	-0.79%	11.65%	13.42%	1.89%
S&P/ASX Midcap 50		10,516.60	0.88	-1.87%	-0.29%	2.47%	3.58%	-1.09%	9.42%	4.41%	-9.00%
S&P/ASX Small Ordinaries		3,160.40	0.80	-2.28%	-1.30%	1.32%	2.20%	-1.45%	5.54%	4.71%	-20.72%
S&P/ASX 200		8,379.36	0.84	-1.79%	-0.35%	1.48%	2.70%	-1.34%	7.49%	7.84%	-5.45%
S&P/ASX 200 Accumulation		109,603.75	0.88	-1.79%	-0.35%	1.48%	2.70%	-0.80%	11.44%	12.42%	-1.08%
S&P/ASX 300		8,307.31	0.84	-1.81%	-0.37%	1.38%	2.57%	-1.34%	7.47%	7.62%	-6.05%
S&P/ASX 200 Energy		8,836.40	0.24	-0.50%	-0.55%	-0.83%	2.48%	-5.54%	-18.83%	-3.76%	39.71%
S&P/ASX 200 Materials		16,448.30	0.28	-1.94%	-0.85%	2.53%	2.00%	-11.97%	-17.27%	11.11%	4.79%
S&P/ASX 200 Industrials		7,771.30	0.89	-1.69%	-1.04%	-0.13%	1.63%	2.68%	11.37%	10.13%	-6.18%
S&P/ASX 200 Consumer Discretionary		4,103.80	0.90	-2.06%	2.18%	4.04%	4.92%	1.88%	20.71%	18.68%	-22.65%
S&P/ASX 200 Consumer Staples		11,687.90	0.25	-1.37%	0.23%	-0.56%	-0.69%	-5.58%	-4.40%	-1.85%	-7.39%
S&P/ASX 200 Healthcare		45,276.00	0.81	-2.26%	0.25%	-0.40%	0.87%	1.85%	6.01%	2.31%	-8.41%
S&P/ASX 200 Financials		8,969.00	0.92	-1.89%	-0.35%	2.42%	4.12%	4.78%	28.22%	5.66%	-2.72%
S&P/ASX 200 Information Technology		2,801.00	0.87	-1.88%	0.65%	0.88%	2.19%	0.86%	49.54%	30.41%	-34.25%
S&P/ASX 200 Telecommunication Services		1,655.10	0.79	-0.71%	0.73%	0.63%	1.70%	2.17%	2.47%	12.55%	-13.43%
S&P/ASX 200 Utilities		8,695.80	0.55	-1.37%	-5.79%	-4.22%	-3.73%	0.55%	10.43%	-1.59%	24.19%
S&P/ASX 200 A-REIT		1,769.80	0.69	-1.59%	-2.13%	-0.19%	2.99%	-7.02%	14.38%	12.67%	-24.00%
S&P/ASX 200 Financial-x-A-REIT		10,003.50	0.92	-1.89%	-0.35%	2.42%	4.12%	4.78%	28.22%	5.66%	-2.72%
North American											
DJIA		44,421.91	0.92	-0.28%	-0.65%	4.02%	4.41%	0.51%	12.88%	13.70%	-8.78%
S&P 500		5,994.57	0.89	-0.76%	-0.29%	0.32%	1.92%	2.07%	23.31%	24.23%	-19.44%
NASDAQ		19,391.96	0.84	-1.20%	0.26%	-2.38%	0.42%	6.17%	28.64%	43.42%	-33.10%
Toronto S&P/TSX		25,241.76	0.89	-1.14%	-0.19%	0.97%	2.08%	3.03%	17.99%	8.12%	-8.66%
Europe											
FTSE		8,583.56	0.92	-1.04%	0.94%	4.05%	5.02%	-0.78%	5.69%	3.78%	0.91%
DAX		21,428.24	0.94	-1.40%	0.69%	6.00%	7.63%	3.02%	18.85%	20.31%	-12.35%
CAC 40		7,854.92	0.65	-1.20%	-0.65%	5.50%	6.42%	-3.34%	-2.15%	16.52%	-9.50%
Asia											
Nikkei		38,520.09	0.66	-2.66%	-2.64%	-2.00%	-3.45%	5.21%	19.22%	28.24%	-9.37%
Hang Seng		20,217.26	0.61	-0.04%	0.10%	2.69%	0.78%	-5.08%	17.67%	-13.82%	-15.46%
Shanghai		3,250.60	0.70	0.00%	0.00%	1.36%	-3.02%	0.46%	12.67%	-3.70%	-15.13%
Sensex		77,186.74	0.41	-0.40%	2.42%	-1.00%	-1.22%	-7.31%	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

04-Feb-25

		Closing prices	52	Movement for the period									
		03-Feb-25	wk	Day	Week	Month	YTD	Q4 2024	Q3 2024	2024	2023	2022	
Indices													
MSCI World USD Index		3,836.58	0.97		0.00%	-0.52%	2.65%	3.47%	-0.41%	6.02%	17.00%	21.77%	-19.46%
MSCI World Net TR USD Index		12,145.15	0.97		0.00%	-0.52%	2.70%	3.53%	-0.16%	6.36%	18.67%	23.79%	-18.14%
MSCI ACWI-ex-Australia TR AUD Index		22,065.99	1.00		0.00%	0.84%	2.14%	2.74%	11.87%	2.52%	31.18%	23.23%	-12.52%
MSCI ACWI Net TR USD Index		471.30	0.97		0.00%	-0.44%	2.62%	3.36%	-0.99%	6.61%	17.49%	22.20%	-18.36%
MSCI ACWI Minimum Volatility USD		2,496.56	0.85		0.00%	1.55%	2.52%	2.50%	-3.79%	9.05%	9.19%	5.36%	-12.04%
MSCI EM Asia Net TR USD Index		688.73	0.58		0.00%	0.17%	0.99%	0.73%	-7.89%	9.47%	11.96%	7.76%	-21.11%
MSCI EM Net TR USD Index		584.14	0.57		0.00%	0.32%	1.93%	1.79%	-8.01%	8.72%	7.50%	9.83%	-20.09%
VIX Volatility S&P500		18.62	0.25		13.33%	4.02%	16.08%	7.32%	3.71%	34.49%	39.36%	-42.55%	25.84%
Commodities													
Light Crude WTI Futures	US\$/bbl	72.31	0.31		-0.30%	-1.09%	-1.70%	0.82%	5.21%	-16.40%	0.10%	-10.73%	6.11%
Brent Crude	US\$/bbl	75.52	0.29		-1.62%	-1.88%	-0.94%	1.18%	4.00%	-16.94%	-3.12%	-10.32%	9.89%
Gold	US\$/oz	2,850.10	1.00		0.53%	2.84%	7.66%	7.92%	-0.69%	13.67%	27.47%	13.45%	-0.31%
Silver	US\$/oz	32.54	0.81		0.85%	6.41%	6.40%	11.28%	-7.04%	6.42%	21.41%	0.19%	2.67%
Copper	US\$/lb	4.33	0.46		1.23%	2.12%	4.09%	7.57%	-11.56%	3.68%	3.50%	2.10%	-14.77%
Iron Ore	US\$/mt	99.80	0.34		0.00%	0.00%	6.37%	7.07%	-6.62%	-1.42%	-28.48%	19.98%	-3.57%
Malaysian Palm Oil* RM/tn		4,627.00	0.54		1.65%	2.62%	-1.34%	-4.81%	17.87%	3.72%	32.74%	-12.20%	-19.15%
LNG *Jap/Korea	US\$/mmBtu	14.41	0.90		-0.24%	2.75%	0.84%	1.16%	8.50%	3.88%	23.61%	-60.97%	-3.21%
ICCO Cocoa	US\$/mt	11,002.00	0.77		0.14%	-3.25%	-3.30%	-5.76%	51.19%	-0.09%	178.24%	61.38%	3.17%
ICO Coffee	US cents/lb	380.90	1.00		0.81%	9.08%	19.55%	19.12%	18.32%	18.04%	69.81%	12.55%	-26.01%
Equities													
Domestic		PGK	Arbitrage	PNGX		Percentage changes							
Bank South Pacific		18.19	20.95	1.00	0.00%	0.00%	5.22%	5.28%	9.82%	3.54%	45.26%	10.39%	1.31%
Credit Corporation			2.80	1.00	0.00%	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%	0.00%	-12.66%	-12.66%	-12.22%	-5.26%
Kina Asset Management Limited			1.65	0.00	0.00%	6.45%	3.12%	3.12%	14.29%	12.00%	77.78%	-5.26%	-4.04%
Kina Securities Limited	2.71	3.30	1.00	0.00%	0.00%	1.54%	1.54%	1.54%	4.84%	1.64%	30.00%	-0.90%	-6.78%
Steamship Trading Company	34.12	50.00		4.17%	4.17%	4.17%	4.17%	4.17%	-4.00%	4.17%	35.36%	0.00%	0.00%
Santos Limited	17.30	20.40	1.00	0.00%	0.00%	4.03%	4.03%	0.82%	0.36%	1.98%	0.68%		
NGP Agmark Limited		0.80		0.00%	0.00%	-20.00%	-20.00%	33.33%	8.70%	44.93%	0.00%		-1.43%
Newmont Corporation	168.29	150.00		0.00%	0.00%	0.00%		0.00%	3.45%				
Australia													
A2 Milk Company Limited		5.81	0.40		-1.53%	-1.19%	3.57%	0.52%	-7.37%	-7.83%	35.68%	-38.08%	26.01%
ANZ Banking Group Limited		30.20	0.55		-1.37%	0.07%	4.72%	5.82%	-6.36%	7.93%	10.11%	8.95%	-13.52%
BSP Financial Group		7.41	0.91		-1.59%	1.23%	5.86%	7.70%	11.15%	-4.03%	26.94%	10.61%	14.75%
BHP Billiton Limited		39.24	0.10		-1.78%	-0.18%	0.67%	-0.78%	-13.95%	7.69%	-21.54%	10.48%	9.95%
Boral Limited		5.83	0.30		0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	8.16%	86.51%	-52.62%
Bougainville Copper Limited		0.37	0.04		-1.35%	0.00%	-8.75%	-13.10%	-12.50%	-1.03%	23.53%	-2.86%	14.75%
Bank of Queensland		6.81	0.84		-2.30%	0.29%	2.25%	1.64%	8.41%	6.37%	10.20%	-11.88%	-14.71%
Brambles Limited		19.57	0.94		-1.16%	0.67%	-1.16%	1.72%	1.10%	30.97%	41.47%	12.68%	13.55%
Commonwealth Bank of Australia		158.13	0.54		-1.51%	-0.33%	1.35%	3.18%	13.19%	6.29%	37.08%	8.97%	1.58%
CSL		275.37	0.14		-1.80%	1.24%	-3.14%	-2.21%	-1.64%	-3.02%	-1.77%	-0.39%	-1.02%
Fortescue Mining		18.29	0.19		-4.39%	-2.76%	1.33%	0.22%	-11.75%	-3.41%	-37.11%	41.49%	6.77%
Horizon Oil Ltd		0.20	0.71		-2.44%	0.00%	2.56%	5.26%	-5.00%	11.11%	22.58%	19.23%	41.30%
Kina Securities Ltd		1.11	0.89		-1.78%	-0.45%	-1.34%	-3.07%	11.76%	9.68%	42.50%	3.23%	-9.36%
Macquarie Group Ltd		236.99	0.93		-1.58%	-0.99%	5.58%	6.92%	-4.61%	13.52%	20.70%	9.98%	-18.71%
Mirvac Group		1.92	0.19		-3.04%	-1.54%	1.86%	2.13%	-12.79%	14.97%	-10.29%	-1.88%	-26.80%
National Australia Bank		39.22	0.88		-2.29%	-0.46%	3.67%	5.71%	-0.67%	3.09%	20.85%	2.13%	4.23%
Newmont Corporation		68.56	0.55		-0.92%	2.87%	12.58%	15.15%	-23.59%	22.77%	-2.55%		
Origin Energy Ltd		10.26	0.63		-1.82%	-9.68%	-6.64%	-5.87%	8.89%	-7.83%	28.69%	9.72%	47.33%
Pilbara Minerals Ltd		2.23	0.07		-3.04%	-3.46%	-0.45%	1.83%	-33.03%	6.51%	-44.56%	5.33%	17.19%
Qbe Insurance Group Ltd		20.45	0.91		-2.34%	1.49%	3.23%	6.51%	16.08%	-4.89%	29.64%	10.28%	18.33%
Rio Tinto Limited		114.91	0.30		-2.12%	-2.89%	-0.46%	-2.17%	-9.04%	8.51%	-13.42%	16.54%	16.28%
ResMed Inc		38.94	0.89		-3.09%	-1.27%	5.39%	5.90%	5.15%	20.17%	44.54%	-17.83%	-13.47%
Santos Limited		7.05	0.41		0.00%	-0.98%	2.77%	5.54%	-4.84%	-8.36%	-12.11%	6.44%	13.15%
Steamship Trading Company		13.90	0.30		0.00%	0.00%	1.83%	0.72%	-0.36%	-1.07%	10.40%	19.05%	5.00%
Suncorp Metway Limited		20.14	0.90		-3.22%	-0.35%	2.65%	5.94%	5.09%	3.91%	37.26%	15.03%	8.76%
Transurban Group		13.18	0.56		-1.49%	-2.87%	-4.08%	-1.57%	1.98%	5.89%	-2.33%	5.62%	-6.08%
Telstra Corporation Limited.		3.96	0.82		0.25%	0.25%	-2.46%	-1.25%	3.35%	7.18%	1.26%	-0.75%	-4.55%
Treasury Wine Estates Limited		10.51	0.02		-2.69%	-0.10%	-4.45%	-7.24%	-5.58%	-3.54%	5.10%	-20.79%	9.94%
Westpac Banking Corporation		33.16	0.93		-1.69%	0.42%	1.41%	2.60%	1.89%	16.49%	41.14%	-1.93%	9.37%
Worley Limited		14.36	0.28		-0.69%	-3.04%	4.06%	4.82%	-7.62%	-1.00%	-21.53%	16.40%	41.11%
Woolworths Limited		30.04	0.11		-1.38%	0.27%	-2.15%	-1.48%	-8.44%	-1.45%	-18.04%	10.85%	-11.71%
International													
Blackrock Int Equity Fund*	AUD \$	28.93	0.97		-0.51%	0.03%	2.14%	2.88%	11.75%	-1.22%	27.51%	16.82%	-15.90%
Vanguard International Share*	AUD \$	3.93	0.97		-0.51%	0.03%	2.13%	1.91%	11.45%	0.65%	26.34%	17.60%	-16.11%