

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

06-Feb-25

	Closing prices 05-Feb-25	52 wk	Day	Week	Month	YTD	Q4 2024	Q3 2024	2024	2023	2022
Interest Rates											
Central Bank Bills											
7 days	4.00%		Change to today's price from closing prices of prior period	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%		0.00%	0.00%	0.15%	0.15%	0.31%	1.22%	3.85%		2.32%
182 days	5.73%	1.00	0.00%	0.00%	-0.01%	-0.01%	0.26%	2.48%	5.74%	2.00%	2.69%
273 days	6.46%	0.00	0.00%	0.00%	0.02%	0.03%	0.53%	3.26%	6.43%	2.54%	2.95%
364 days	8.42%		-0.08%	-0.08%	-0.22%	-0.24%	1.35%	2.96%	8.66%	3.57%	4.27%
Government Inscribed Stock											
GIS 2Y 2024-26	8.77%		0.00%	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%	0.00%	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	4.42%	0.68	-0.09%	-0.11%	-0.27%	-0.15%	0.79%	-0.62%	4.57%	3.88%	3.87%
United Kingdom	4.44%	0.60	-0.09%	-0.18%	-0.36%	-0.13%	0.57%	-0.17%	4.57%	3.54%	3.67%
Australia	4.36%	0.62	-0.06%	-0.01%	-0.14%	-0.01%	0.39%	-0.34%	4.36%	3.96%	4.05%
New Zealand	4.45%	0.41	-0.01%	-0.01%	-0.09%	0.04%	0.17%	-0.43%	4.41%	4.32%	4.47%
France	3.08%	0.48	-0.03%	-0.24%	-0.27%	-0.11%	0.28%	-0.38%	3.20%	2.56%	3.12%
Japan	1.29%	1.00	0.01%	0.09%	0.11%	0.19%	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											
PGK/USD	0.2493	0.00	-0.04%	-0.04%	-0.16%	-0.28%	-2.04%	-1.85%	-6.82%	-5.53%	-0.35%
PGK/AUD	0.3988	0.70	-1.09%	-0.10%	-0.42%	-0.85%	9.26%	-6.22%	2.60%	-6.44%	6.67%
PGK/GBP	0.1999	0.41	-0.65%	-0.15%	0.00%	0.35%	4.51%	-7.39%	-5.23%	-10.82%	11.60%
PGK/NZD	0.4407	0.81	-1.19%	0.14%	-0.47%	-0.79%	10.86%	-6.60%	5.21%	-5.95%	7.55%
PGK/JPY	38.250	0.37	-1.24%	-1.26%	-3.14%	-2.07%	7.93%	-13.55%	3.03%	0.69%	14.75%
AUD/USD	0.6252	0.16	1.05%	0.08%	0.27%	0.56%	-10.34%	4.66%	-9.17%	0.99%	-6.60%
USD/JPY	153.410	0.60	-1.20%	-1.22%	-3.01%	-1.80%	10.17%	-11.91%	10.57%	6.59%	15.13%
EUR/USD	1.0377	0.16	0.79%	-0.63%	0.20%	-0.28%	-6.81%	4.43%	-5.99%	3.93%	-5.83%
GBP/USD	1.2470	0.25	0.57%	0.09%	-0.16%	-0.65%	-6.25%	5.97%	-1.68%	5.95%	-10.71%
Equity Indices											
Papua New Guinea											
KSI Index	6,878.09	0.95	0.04%	0.10%	2.90%	3.04%	1.36%	1.61%	5.55%	0.75%	7.10%
KSI Home Index	20,453.00	1.00	0.00%	0.00%	1.48%	2.19%	7.84%	10.56%	28.61%	2.91%	5.07%
Australia											
All Ordinaries	8,683.40	0.89	0.58%	-0.20%	0.98%	3.12%	-1.38%	6.55%	7.55%	8.42%	-7.17%
S&P/ASX 100	7,070.52	0.88	0.44%	-0.34%	0.59%	2.98%	-1.33%	6.60%	7.69%	7.96%	-3.95%
S&P/ASX 20	4,714.30	0.86	0.31%	-0.45%	-0.14%	2.32%	-1.18%	5.60%	6.76%	8.33%	-1.83%
S&P/ASX 50	8,238.90	0.87	0.39%	-0.45%	0.24%	2.72%	-1.37%	6.33%	7.44%	8.52%	-3.01%
S&P/ASX 50 Accumulation	111,567.00	0.90	0.39%	-0.45%	0.24%	2.72%	-0.79%	7.71%	11.65%	13.42%	1.89%
S&P/ASX Midcap 50	10,623.90	0.94	0.80%	0.38%	2.88%	4.64%	-1.09%	8.30%	9.42%	4.41%	-9.00%
S&P/ASX Small Ordinaries	3,210.10	0.93	1.25%	-0.14%	2.18%	3.81%	-1.45%	5.55%	5.54%	4.71%	-20.72%
S&P/ASX 200	8,416.87	0.88	0.51%	-0.36%	0.81%	3.16%	-1.34%	6.47%	7.49%	7.84%	-5.45%
S&P/ASX 200 Accumulation	110,094.35	0.91	0.51%	-0.36%	0.81%	3.16%	-0.80%	7.79%	11.44%	12.42%	-1.08%
S&P/ASX 300	8,347.12	0.88	0.53%	-0.32%	0.76%	3.06%	-1.34%	6.50%	7.47%	7.62%	-6.05%
S&P/ASX 200 Energy	8,900.70	0.26	1.47%	1.72%	-0.08%	3.22%	-5.54%	-9.00%	-18.83%	-3.76%	39.71%
S&P/ASX 200 Materials	16,868.60	0.40	1.61%	2.10%	4.05%	4.61%	-11.97%	8.52%	-17.27%	11.11%	4.79%
S&P/ASX 200 Industrials	7,787.10	0.90	0.85%	-1.02%	-0.20%	1.84%	2.68%	9.33%	11.37%	10.13%	-6.18%
S&P/ASX 200 Consumer Discretionary	4,088.90	0.88	0.40%	-0.70%	2.18%	4.54%	1.88%	9.32%	20.71%	18.68%	-22.65%
S&P/ASX 200 Consumer Staples	11,606.70	0.20	-0.10%	-1.08%	-1.89%	-1.38%	-5.58%	0.70%	-4.40%	-1.85%	-7.39%
S&P/ASX 200 Healthcare	45,034.20	0.76	-0.55%	-1.96%	-2.23%	0.33%	1.85%	-0.41%	6.01%	2.31%	-8.41%
S&P/ASX 200 Financials	8,950.60	0.91	-0.05%	-1.15%	0.45%	3.90%	4.78%	7.37%	28.22%	5.66%	-2.72%
S&P/ASX 200 Information Technology	2,888.00	0.95	1.56%	2.56%	3.37%	5.37%	0.86%	16.05%	49.54%	30.41%	-34.25%
S&P/ASX 200 Telecommunication Services	1,664.70	0.83	0.65%	-0.51%	0.46%	2.29%	2.17%	6.11%	2.47%	12.55%	-13.43%
S&P/ASX 200 Utilities	8,677.40	0.52	0.29%	-5.54%	-4.02%	-3.93%	0.55%	-3.25%	10.43%	-1.59%	24.19%
S&P/ASX 200 A-REIT	1,764.90	0.67	0.84%	-0.66%	-0.39%	2.71%	-7.02%	13.78%	14.38%	12.67%	-24.00%
S&P/ASX 200 Financial-x-A-REIT	9,982.90	0.91	-0.06%	-1.15%	0.45%	3.90%	4.78%	7.37%	28.22%	5.66%	-2.72%
North American											
DJIA	44,873.28	0.98	0.71%	0.36%	5.25%	5.47%	0.51%	8.21%	12.88%	13.70%	-8.78%
S&P 500	6,061.48	0.95	0.39%	0.37%	2.42%	3.06%	2.07%	5.53%	23.31%	24.23%	-19.44%
NASDAQ	19,692.33	0.90	0.19%	0.31%	1.10%	1.98%	6.17%	2.57%	28.64%	43.42%	-33.10%
Toronto S&P/TSX	25,569.84	0.95	1.15%	0.38%	2.07%	3.40%	3.03%	9.71%	17.99%	8.12%	-8.66%
Europe											
FTSE	8,623.29	0.96	0.61%	0.77%	4.51%	5.51%	-0.78%	0.89%	5.69%	3.78%	0.91%
DAX	21,585.93	0.97	0.37%	-0.24%	6.18%	8.42%	3.02%	5.97%	18.85%	20.31%	-12.35%
CAC 40	7,891.68	0.69	-0.19%	0.24%	5.89%	6.92%	-3.34%	2.09%	-2.15%	16.52%	-9.50%
Asia											
Nikkei	38,831.48	0.68	0.09%	-1.48%	-2.88%	-2.66%	5.21%	-4.20%	19.22%	28.24%	-9.37%
Hang Seng	20,597.09	0.66	-0.93%	1.84%	6.83%	2.68%	-5.08%	19.27%	17.67%	-13.82%	-15.46%
Shanghai	3,229.49	0.67	-0.65%	-0.65%	-0.02%	-3.65%	0.46%	12.44%	12.67%	-3.70%	-15.13%
Sensex	78,271.28	0.47	-0.40%	2.27%	0.16%	0.17%	-7.31%	6.66%	8.17%	18.74%	4.44%

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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 up (33%)	1 standard deviation move down (33%)
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These estimates are based upon the last 256 daily moves of each instrument

06-Feb-25

			Closing prices		52	Movement for the period																	
			05-Feb-25		wk	Day	Week	Month	YTD	Q4 2024	Q3 2024		2024	2023	2022								
Indices																							
MSCI World USD Index			3,826.36	0.95		0.79%	-0.26%	2.52%	3.20%	-0.41%	6.02%		17.00%	21.77%	-19.46%								
MSCI World Net TR USD Index			12,113.21	0.95		0.79%	-0.25%	2.57%	3.26%	-0.16%	6.36%		18.67%	23.79%	-18.14%								
MSCI ACWI-ex-Australia TR AUD Index			21,971.21	0.98		-0.09%	-0.33%	1.93%	2.30%	11.87%	2.52%		31.18%	23.23%	-12.52%								
MSCI ACWI Net TR USD Index			470.16	0.96		0.88%	-0.19%	2.52%	3.11%	-0.99%	6.61%		17.49%	22.20%	-18.36%								
MSCI ACWI Minimum Volatility USD			2,502.56	0.87		0.00%	0.98%	3.29%	2.74%	-3.79%	9.05%		9.19%	5.36%	-12.04%								
MSCI EM Asia Net TR USD Index			687.49	0.58		2.02%	0.06%	1.18%	0.55%	-7.89%	9.47%		11.96%	7.76%	-21.11%								
MSCI EM Net TR USD Index			583.92	0.57		1.79%	0.36%	2.12%	1.75%	-8.01%	8.72%		7.50%	9.83%	-20.09%								
VIX Volatility S&P500			15.77	0.15		-8.37%	-4.77%	-10.90%	-9.11%	3.71%	34.49%		39.36%	-42.55%	25.84%								
Commodities																							
Light Crude WTI Futures	US\$/bbl		71.03	0.25		-2.30%	-2.19%	-3.12%	-0.96%	5.21%	-16.40%		0.10%	-10.73%	6.11%								
Brent Crude	US\$/bbl		74.69	0.25		-1.96%	-2.81%	-1.93%	0.07%	4.00%	-16.94%		-3.12%	-10.32%	9.89%								
Gold	US\$/oz		2,893.00	1.95		0.60%	3.56%	8.25%	9.54%	-0.69%	13.67%		27.47%	13.45%	-0.31%								
Silver	US\$/oz		32.98	0.84		-0.14%	5.04%	7.45%	12.77%	-7.04%	6.42%		21.41%	0.19%	2.67%								
Copper	US\$/lb		4.44	0.53		2.08%	3.76%	4.36%	10.37%	-11.56%	3.68%		3.50%	2.10%	-14.77%								
Iron Ore	US\$/mt		99.97	0.35		0.17%	0.17%	8.10%	7.25%	-6.62%	-1.42%		-28.48%	19.98%	-3.57%								
Malaysian Palm Oil* RM/tn			4,613.00	0.53		0.48%	1.72%	-2.08%	-5.10%	17.87%	3.72%		32.74%	-12.20%	-19.15%								
LNG *Jap/Korea	US\$/mmBtu		14.43	0.90		-0.45%	0.94%	1.44%	1.33%	8.50%	3.88%		23.61%	-60.97%	-3.21%								
ICCO Cocoa	US\$/mt		10,514.00	0.70		-3.66%	-10.48%	0.58%	-9.94%	51.19%	-0.09%		178.24%	61.38%	3.17%								
ICO Coffee	US cents/lb		397.75	1.00		3.76%	8.51%	25.69%	24.39%	18.32%	18.04%		69.81%	12.55%	-26.01%								
Equities																							
Domestic		PGK	Arbitrage	PNGX				Percentage changes															
Bank South Pacific		18.81	21.01	1.00	0.29%	0.29%	5.58%	5.58%	9.82%	3.54%	45.26%	10.39%	1.31%										
Credit Corporation			2.80	1.00	0.00%	0.00%	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%	-5.71%	3.12%	14.29%	12.00%	77.78%	-5.26%	-4.04%										
Kina Securities Limited		2.83	3.30	1.00	1.54%	1.54%	1.54%	1.54%	4.84%	1.64%	30.00%	-9.09%	-6.78%										
Steamship Trading Company		34.85	50.00		0.00%	4.17%	4.17%	4.17%	-4.00%	4.17%	35.36%	0.00%	0.00%										
Santos Limited		17.75	20.40	1.00	0.00%	0.00%	3.82%	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		175.53	150.00		0.00%	0.00%	0.00%		0.00%	3.45%													
Australia																							
A2 Milk Company Limited			5.91	0.44	0.51%	1.55%	5.54%	2.25%	-7.37%	-7.83%	35.68%	-38.08%	26.01%										
ANZ Banking Group Limited			30.17	0.54	0.13%	-1.47%	2.20%	5.71%	-6.36%	7.93%	10.11%	8.95%	-13.52%										
BSP Financial Group			7.50	0.95	2.04%	-0.40%	8.70%	9.01%	11.15%	-4.03%	26.94%	10.61%	14.75%										
BHP Billiton Limited			40.13	0.21	1.52%	2.56%	1.85%	1.47%	-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%										
Bouganville Copper Limited			0.37	0.05	4.23%	0.00%	2.78%	-11.90%	-12.50%	-1.03%	23.53%	-2.86%	14.75%										
Bank of Queensland			6.85	0.87	-0.58%	0.15%	0.29%	2.24%	8.41%	6.37%	10.20%	-11.88%	-14.71%										
Brambles Limited			19.20	0.88	-0.31%	-1.64%	-3.18%	-0.21%	1.10%	30.97%	41.47%	12.68%	13.55%										
Commonwealth Bank of Australia			158.57	0.95	0.55%	-0.33%	-0.74%	3.47%	13.19%	6.29%	37.08%	8.97%	1.58%										
CSL			270.34	0.62	-1.17%	-2.53%	-6.24%	-3.99%	-1.64%	-3.02%	-1.77%	-0.39%	-1.02%										
Fortescue Mining			18.99	0.25	1.99%	-0.52%	8.08%	4.05%	-11.75%	-3.41%	-37.11%	41.49%	6.77%										
Horizon Oil Ltd			0.20	0.71	0.00%	-4.76%	5.26%	5.26%	-5.00%	11.11%	22.58%	19.23%	41.30%										
Kina Securities Ltd			1.13	0.97	1.80%	0.00%	1.80%	-0.88%	11.76%	9.68%	42.50%	3.23%	-9.36%										
Macquarie Group Ltd			229.38	0.80	-3.63%	-3.47%	-0.30%	3.49%	-4.61%	13.52%	20.70%	9.98%	-18.71%										
Mirvac Group			1.91	0.17	0.79%	-3.79%	0.26%	1.60%	-12.79%	14.97%	-10.29%	-1.88%	-26.80%										
National Australia Bank			39.39	0.90	0.69%	-0.25%	2.29%	6.17%	-0.67%	3.09%	20.85%	2.13%	4.23%										
Newmont Corporation			70.00	0.58	1.24%	5.09%	14.47%	17.57%	-23.59%	22.77%	-2.55%												
Origin Energy Ltd			10.19	0.59	-0.39%	-8.61%	-7.36%	-6.51%	8.89%	-7.83%	28.69%	9.72%	47.33%										
Pilbara Minerals Ltd			2.33	0.11	1.75%	-1.27%	1.75%	6.39%	-33.03%	6.51%	-44.56%	5.33%	17.19%										
Qbe Insurance Group Ltd			20.16	0.85	-1.27%	-1.42%	2.60%	5.00%	16.08%	-4.89%	29.64%	10.28%	18.33%										
Rio Tinto Limited			119.18	0.44	2.07%	2.54%	2.80%	1.46%	-9.04%	8.51%	-13.42%	16.54%	16.28%										
ResMed Inc			38.89	0.88	-0.18%	-3.11%	3.43%	5.77%	5.15%	20.17%	44.54%	-17.83%	-13.47%										
Santos Limited			7.08	0.43	1.14%	0.85%	1.43%	5.99%	-4.84%	-8.36%	-12.11%	6.44%	13.15%										
Steamship Trading Company			13.90	0.30	0.00%	0.00%	0.72%	0.36%	-1.07%	10.40%	19.05%	5.00%	5.00%										
Suncorp Metway Limited			19.97	0.87	-0.55%	-2.11%	1.42%	5.05%	5.09%	3.91%	37.26%	15.03%	8.76%										
Transurban Group			13.20	0.57	0.61%	-1.64%	-1.42%	-1.42%	1.98%	5.89%	-2.33%	5.62%	-6.08%										
Telstra Corporation Limited.			3.94	0.79	0.00%	-1.75%	-2.96%	-1.75%	3.35%	7.18%	1.26%	-0.75%	-4.55%										
Treasury Wine Estates Limited			10.65	0.67	0.28%	1.72%	-3.97%	-6.00%	-5.58%	-3.54%	5.10%	-20.79%	9.94%										
Westpac Banking Corporation			33.28	0.94	0.51%	-0.80%	-0.15%	2.97%	1.89%	16.49%	41.14%	-1.93%	9.37%										
Worley Limited			14.42	0.30	1.34%	-0.41%	4.42%	5.26%	-7.62%	-1.00%	-21.53%	16.40%	41.11%										
Woolworths Limited			29.57	0.05	-0.64%	-2.31%	-4.24%	-3.02%	-8.44%	-1.45%	-18.04%	10.85%	-11.71%										
International																							
Blackrock Int Equity Fund*	AUD \$		28.80	0.95	-0.09%	-0.33%	2.52%	2.43%	11.75%	-1.22%	27.51%	16.82%	-15.90%										
Vanguard International Share*	AUD \$		3.91	0.95	-0.09%	-0.33%	1.92%	1.47%	11.45%	0.65%	26.34%	17.60%	-16.11%										

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