

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

13-Feb-25

	Closing prices 12-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%	0.00%	-0.01%	0.26%	2.48%	5.74%	2.00%	2.69%
273 days	6.46%	0.00	0.00%	0.00%	0.01%	0.03%	0.53%	3.26%	6.43%	2.54%	2.95%
364 days	8.42%		0.00%	0.00%	-0.19%	-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	4.62%	0.85	0.09%	0.20%	-0.03%	0.05%	0.79%	-0.62%	4.57%	3.88%	3.87%
United Kingdom	4.54%	0.69	0.03%	0.11%	-0.19%	-0.03%	0.57%	-0.17%	4.57%	3.54%	3.67%
Australia	4.46%	0.73	0.07%	0.10%	-0.16%	0.10%	0.39%	-0.34%	4.36%	3.96%	4.05%
New Zealand	4.55%	0.52	0.04%	0.10%	-0.22%	0.14%	0.17%	-0.43%	4.41%	4.32%	4.47%
France	3.24%	0.69	0.03%	0.16%	-0.12%	0.04%	0.28%	-0.38%	3.20%	2.56%	3.12%
Japan	1.34%	1.00	0.03%	0.05%	0.09%	0.24%	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	0.2490	0.00	0.00%	-0.12%	-0.16%	-0.40%	-2.04%	-1.85%	-6.82%	-5.53%	-0.35%
PGK/AUD	0.3958	0.63	-0.25%	-0.75%	-1.81%	-1.59%	9.26%	-6.22%	2.60%	-6.44%	6.67%
PGK/GBP	0.2001	0.41	-0.69%	0.10%	-2.15%	0.45%	4.51%	-7.39%	-5.23%	-10.82%	11.60%
PGK/NZD	0.4404	0.81	-0.14%	-0.07%	-1.17%	-0.86%	10.86%	-6.60%	5.21%	-5.95%	7.55%
PGK/JPY	38.24	0.37	1.11%	-0.03%	-2.55%	-2.10%	7.93%	-13.55%	3.03%	0.69%	14.75%
AUD/USD	0.6292	0.21	0.25%	0.64%	1.70%	1.21%	-10.34%	4.66%	-9.17%	0.99%	-6.60%
USD/JPY	153.55	0.61	1.11%	0.09%	-2.41%	-1.71%	10.17%	-11.91%	10.57%	6.59%	15.13%
EUR/USD	1.0359	0.14	0.51%	-0.17%	0.64%	-0.45%	-6.81%	4.43%	-5.99%	3.93%	-5.83%
GBP/USD	1.2446	0.24	0.68%	-0.19%	2.02%	-0.84%	-6.25%	5.97%	-1.68%	5.95%	-10.71%
Equity Indices											
Papua New Guinea											
KSI Index	6,880.23	0.95	0.00%	0.03%	0.56%	3.07%	1.36%	1.61%	5.55%	0.75%	7.10%
KSI Home Index	21,571.48	1.00	0.00%	5.47%	7.03%	7.78%	7.84%	10.56%	28.61%	2.91%	5.07%
Australia											
All Ordinaries	8,799.61	1.00	0.55%	1.34%	4.05%	4.50%	-1.38%	6.55%	7.55%	8.42%	-7.17%
S&P/ASX 100	7,182.72	1.00	0.74%	1.59%	3.93%	4.61%	-1.33%	6.60%	7.69%	7.96%	-3.95%
S&P/ASX 20	4,798.50	1.00	0.93%	1.79%	3.71%	4.15%	-1.18%	5.60%	6.76%	8.33%	-1.83%
S&P/ASX 50	8,373.90	1.00	0.88%	1.64%	3.78%	4.40%	-1.37%	6.33%	7.44%	8.52%	-3.01%
S&P/ASX 50 Accumulation	113,398.00	1.00	0.88%	1.64%	3.78%	4.41%	-0.79%	7.71%	11.65%	13.42%	1.89%
S&P/ASX Midcap 50	10,757.40	0.99	-0.13%	1.26%	4.96%	5.96%	-1.09%	8.30%	9.42%	4.41%	-9.00%
S&P/ASX Small Ordinaries	3,192.30	0.88	-0.86%	-0.55%	3.28%	3.23%	-1.45%	5.55%	5.54%	4.71%	-20.72%
S&P/ASX 200	8,535.26	1.00	0.60%	1.41%	3.92%	4.61%	-1.34%	6.47%	7.49%	7.84%	-5.45%
S&P/ASX 200 Accumulation	111,645.14	1.00	0.61%	1.41%	3.92%	4.61%	-0.80%	7.79%	11.44%	12.42%	-1.08%
S&P/ASX 300	8,460.39	1.00	0.57%	1.36%	3.86%	4.46%	-1.34%	6.50%	7.47%	7.62%	-6.05%
S&P/ASX 200 Energy	8,775.50	0.21	0.98%	-1.41%	-3.00%	1.77%	-5.54%	-9.00%	-18.83%	-3.76%	39.71%
S&P/ASX 200 Materials	16,898.00	0.41	-0.42%	0.17%	1.85%	4.79%	-11.97%	8.52%	-17.27%	11.11%	4.79%
S&P/ASX 200 Industrials	8,006.80	1.00	1.93%	2.82%	4.49%	4.71%	2.68%	9.33%	11.37%	10.13%	-6.18%
S&P/ASX 200 Consumer Discretionary	4,185.40	0.99	0.58%	2.36%	7.18%	7.01%	1.88%	9.32%	20.71%	18.68%	-22.65%
S&P/ASX 200 Consumer Staples	11,873.50	0.35	1.08%	2.30%	2.28%	0.89%	-5.58%	0.70%	-4.40%	-1.85%	-7.39%
S&P/ASX 200 Healthcare	43,510.70	0.50	-0.25%	-3.38%	-2.85%	-3.06%	1.85%	-0.41%	6.01%	2.31%	-8.41%
S&P/ASX 200 Financials	9,262.10	1.00	1.41%	3.48%	7.75%	7.52%	4.78%	7.37%	28.22%	5.66%	-2.72%
S&P/ASX 200 Information Technology	2,866.40	0.92	-1.05%	-0.75%	8.74%	4.58%	0.86%	16.05%	49.54%	30.41%	-34.25%
S&P/ASX 200 Telecommunication Services	1,670.60	0.85	0.02%	0.35%	2.09%	2.65%	2.17%	6.11%	2.47%	12.55%	-13.43%
S&P/ASX 200 Utilities	8,730.20	0.56	0.15%	0.61%	-4.53%	-3.35%	0.55%	-3.25%	10.43%	-1.59%	24.19%
S&P/ASX 200 A-REIT	1,794.40	0.74	-0.07%	1.67%	2.00%	4.42%	-7.02%	13.78%	14.38%	12.67%	-24.00%
S&P/ASX 200 Financial-x-A-REIT	10,330.40	1.00	1.41%	3.48%	7.75%	7.52%	4.78%	7.37%	28.22%	5.66%	-2.72%
North American											
DJIA	44,368.56	0.91	-0.50%	-1.12%	2.65%	4.29%	0.51%	8.21%	12.88%	13.70%	-8.78%
S&P 500	6,051.97	0.94	-0.27%	-0.16%	1.72%	2.90%	2.07%	5.53%	23.31%	24.23%	-19.44%
NASDAQ	19,649.95	0.89	0.03%	-0.22%	0.71%	1.76%	6.17%	2.57%	28.64%	43.42%	-33.10%
Toronto S&P/TSX	25,563.11	0.95	-0.27%	-0.03%	3.12%	3.38%	3.03%	9.71%	17.99%	8.12%	-8.66%
Europe											
FTSE	8,807.44	1.00	0.34%	2.14%	6.10%	7.76%	-0.78%	0.89%	5.69%	3.78%	0.91%
DAX	22,148.03	1.00	0.50%	2.60%	7.65%	11.25%	3.02%	5.97%	18.85%	20.31%	-12.35%
CAC 40	8,042.19	0.82	0.17%	1.91%	7.59%	8.96%	-3.34%	2.09%	-2.15%	16.52%	-9.50%
Asia											
Nikkei	38,963.70	0.70	0.42%	0.34%	1.35%	-2.33%	5.21%	-4.20%	19.22%	28.24%	-9.37%
Hang Seng	21,857.92	0.82	2.64%	6.12%	13.34%	8.96%	-5.08%	19.27%	17.67%	-13.82%	-15.46%
Shanghai	3,346.39	0.82	0.85%	3.62%	3.70%	-0.16%	0.46%	12.44%	12.67%	-3.70%	-15.13%
Sensex	76,171.08	0.30	-0.16%	-2.68%	-0.72%	-2.52%	-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%)

7%	2 standard deviation move up (87%)
1%	1 standard deviation move up (33%)

70%	1 standard deviation move up (55%)
20%	1 standard deviation move down (33%)

1 standard deviation move down (55%)
2 standard deviation move down (5%)

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

13-Feb-25

			Closing prices		52	Movement for the period				Down (%)					
			12-Feb-25	wk	Day	Week	Month	YTD	Q4 2024	Q3 2024	2024	2023	2022		
Indices															
MSCI World USD Index			3,854.96	1.00		0.00%	0.75%	4.68%	3.97%	-0.41%	6.02%	17.00%	21.77%	-19.46%	
MSCI World Net TR USD Index			12,205.39	1.00		0.00%	0.76%	4.73%	4.04%	-0.16%	6.36%	18.67%	23.79%	-18.14%	
MSCI ACWI-ex-Australia TR AUD Index			21,996.67	0.98		-0.04%	0.12%	3.19%	2.42%	11.87%	2.52%	31.18%	23.23%	-12.52%	
MSCI ACWI Net TR USD Index			473.89	1.00		0.00%	0.79%	4.75%	3.93%	-0.99%	6.61%	17.49%	22.20%	-18.36%	
MSCI ACWI Minimum Volatility USD			2,517.18	0.92		-0.11%	0.58%	4.62%	3.34%	-3.79%	9.05%	9.19%	5.36%	-12.04%	
MSCI EM Asia Net TR USD Index			694.21	0.58		0.00%	0.98%	4.32%	1.54%	-7.89%	9.47%	11.96%	7.76%	-21.11%	
MSCI EM Net TR USD Index			590.31	0.60		0.00%	1.09%	4.96%	2.86%	-8.01%	8.72%	7.50%	9.83%	-20.09%	
VIX Volatility S&P500			15.89	0.15		-0.81%	0.76%	-1.43%	-8.41%	3.71%	34.49%	39.36%	-42.55%	25.84%	
Commodities															
Light Crude WTI Futures	US\$/bbl		71.37	0.27		-2.66%	0.48%	-10.83%	-0.49%	5.21%	-16.40%	0.10%	-10.73%	6.11%	
Brent Crude	US\$/bbl		74.99	0.26		-2.36%	0.40%	-9.04%	0.47%	4.00%	-16.94%	-3.12%	-10.32%	9.89%	
Gold	US\$/oz		2,928.70	0.39		-0.13%	1.23%	7.76%	10.89%	-0.69%	13.67%	27.47%	13.45%	-0.31%	
Silver	US\$/oz		32.79	0.82		1.43%	-0.58%	3.98%	12.12%	-7.04%	6.42%	21.41%	0.19%	2.67%	
Copper	US\$/lb		4.70	0.68		2.25%	5.86%	7.19%	16.84%	-11.56%	3.68%	3.50%	2.10%	-14.77%	
Iron Ore	US\$/mt		99.45	0.34		-0.90%	-0.52%	3.36%	6.69%	-6.62%	-1.42%	-28.48%	19.98%	-3.57%	
Malaysian Palm Oil* RM/tn			4,875.00	0.70		0.97%	5.68%	4.28%	0.29%	17.87%	3.72%	32.74%	-12.20%	-19.15%	
LNG *Jap/Korea	US\$/mmBtu		14.92	0.97		0.20%	3.40%	5.60%	4.78%	8.50%	3.88%	23.61%	-60.97%	-3.21%	
ICCO Cocoa	US\$/mt		10,006.00	0.61		-1.23%	-4.83%	-7.53%	-14.30%	51.19%	-0.09%	178.24%	61.38%	3.17%	
ICO Coffee	US cents/lb		431.80	1.00		4.44%	8.56%	30.67%	35.04%	18.32%	18.04%	69.81%	12.55%	-26.01%	
Equities															
			Percentage changes												
Domestic		PGK	Arbitrage	PNGX											
Bank South Pacific			17.86	20.95	0.90	0.00%	-0.29%	4.75%	5.28%	9.82%	3.54%	45.26%	10.39%	1.31%	
Credit Corporation				3.00	1.00	0.00%	7.14%	11.11%	11.11%	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			2.87	3.30	1.00	0.00%	0.00%	1.54%	1.54%	4.84%	1.64%	30.00%	-9.09%	-6.78%	
Steamship Trading Company			35.12	50.00		0.00%	0.00%	4.17%	4.17%	-4.00%	4.17%	35.36%	0.00%	0.00%	
Santos Limited			17.84	20.40	1.00	0.00%	0.00%	0.00%	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			182.26	150.00		0.00%	0.00%	0.00%	0.00%	0.00%	3.45%				
Australia															
A2 Milk Company Limited				5.85	0.42	1.21%	-1.02%	2.99%	1.21%	-7.37%	-7.83%	35.68%	-38.08%	26.01%	
ANZ Banking Group Limited				31.23	0.75	0.71%	3.51%	6.99%	9.43%	-6.36%	7.93%	10.11%	8.95%	-13.52%	
BSP Financial Group				7.07	0.74	-1.81%	-5.73%	1.00%	2.76%	11.15%	-4.03%	26.94%	10.61%	14.75%	
BHP Billiton Limited				40.14	0.22	0.05%	0.02%	0.90%	1.49%	-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				0.36	0.01	-2.74%	-4.05%	-1.39%	-15.48%	-12.50%	-1.03%	23.53%	-2.86%	14.75%	
Bank of Queensland				7.03	1.00	0.86%	2.63%	6.03%	4.93%	8.41%	6.37%	10.20%	-11.88%	-14.71%	
Brambles Limited				19.30	0.90	0.21%	0.52%	2.77%	0.31%	1.10%	30.97%	41.47%	12.68%	13.55%	
Commonwealth Bank of Australia				165.98	1.00		2.36%	4.67%	9.72%	8.31%	13.19%	6.29%	37.08%	8.97%	1.58%
CSL				256.28	0.80	-0.26%	-5.20%	-7.26%	-8.99%	-1.64%	-3.02%	-1.77%	-0.39%	-1.02%	
Fortescue Mining				19.32	0.28	1.05%	1.74%	2.55%	5.86%	-11.75%	-3.41%	-37.11%	41.49%	6.77%	
Horizon Oil Ltd				0.21	0.75	2.50%	2.50%	2.50%	7.89%	-5.00%	11.11%	22.58%	19.23%	41.30%	
Kina Securities Ltd				1.14	0.95	0.44%	0.44%	1.79%	-0.44%	11.76%	9.68%	42.50%	3.23%	-9.36%	
Macquarie Group Ltd				235.53	0.90	1.72%	2.68%	5.05%	6.26%	-4.61%	13.52%	20.70%	9.98%	-18.71%	
Mirvac Group				2.02	0.38	1.00%	6.04%	6.88%	7.73%	-12.79%	14.97%	-10.29%	-1.88%	-26.80%	
National Australia Bank				41.11	1.00	1.68%	4.37%	9.92%	10.81%	-0.67%	3.09%	20.85%	2.13%	4.23%	
Newmont Corporation				72.14	0.64	-2.50%	3.06%	11.10%	21.16%	-23.59%	22.77%	-2.55%			
Origin Energy Ltd				10.26	0.59	0.59%	0.69%	-8.31%	-5.87%	8.89%	-7.83%	28.69%	9.72%	47.33%	
Pilbara Minerals Ltd				2.13	0.03	0.47%	-8.58%	-6.99%	-2.74%	-33.03%	6.51%	-44.56%	5.33%	17.19%	
Qbe Insurance Group Ltd				20.43	0.90	0.00%	1.34%	4.61%	6.41%	16.08%	-4.89%	29.64%	10.28%	18.33%	
Rio Tinto Limited				119.00	0.44	-0.59%	-0.15%	-0.41%	1.31%	-9.04%	8.51%	-13.42%	16.54%	16.28%	
ResMed Inc				37.55	0.79	-0.71%	-3.45%	1.29%	2.12%	5.15%	20.17%	44.54%	-17.83%	-13.47%	
Santos Limited				7.06	0.42	1.29%	-0.28%	-1.12%	5.69%	-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				20.62	0.97	1.33%	3.25%	6.78%	8.47%	5.09%	3.91%	37.26%	15.03%	8.76%	
Transurban Group				13.14	0.53	0.15%	-0.45%	-2.59%	-1.87%	1.98%	5.89%	-2.33%	5.62%	-6.08%	
Telstra Corporation Limited.				3.91	0.74	-0.51%	-0.76%	-2.74%	-2.49%	3.35%	7.18%	1.26%	-0.75%	-4.55%	
Treasury Wine Estates Limited				11.15	0.27	1.64%	4.69%	4.79%	-1.59%	-5.58%	-3.54%	5.10%	-20.79%	9.94%	
Westpac Banking Corporation				34.65	1.00	1.14%	4.12%	8.76%	7.21%	1.89%	16.49%	41.14%	-1.93%	9.37%	
Worley Limited				14.75	0.37	0.20%	2.29%	4.98%	7.66%	-7.62%	-1.00%	-21.53%	16.40%	41.11%	
Woolworths Limited				30.39	0.16	1.06%	2.77%	1.20%	-0.33%	-8.44%	-1.45%	-18.04%	10.85%	-11.71%	
International															
Blackrock Int Equity Fund*		AUD \$	28.83	0.95		-0.04%	0.12%	3.18%	2.55%	11.75%	-1.22%	27.51%	16.82%	-15.90%	
Vanguard International Share*		AUD \$	3.92	0.95		-0.04%	0.12%	3.18%	1.59%	11.45%	0.65%	26.34%	17.60%	-16.11%	