

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

14-Feb-25

		Closing prices	52	Movement for the period					Q4 2024	Q3 2024	2024	2023	2022
		13-Feb-25	wk	Day	Week	Month	YTD						
Interest Rates		Change to today's price from closing prices of prior period							For interest rates, rate at end of each respective year reported.				
Central Bank Bills													
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%		0.00%	0.00%	0.15%	0.15%	0.31%	1.22%	3.85%		2.32%	
182 days	Tbill auctions are regular Wednesdays	5.66%	0.98	-0.07%	-0.07%	-0.07%	-0.08%	0.26%	2.48%	5.74%	2.00%	2.69%	
273 days	reported Thursday/Friday	6.44%	0.00	-0.02%	-0.02%	-0.01%	0.01%	0.53%	3.26%	6.43%	2.54%	2.95%	
364 days		8.33%		-0.09%	-0.09%	-0.28%	-0.33%	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	-0.09%	0.09%	-0.08%	-0.04%	0.79%	-0.62%	4.57%	3.88%	3.87%	
United Kingdom		4.49%	0.65	-0.05%	0.01%	-0.19%	-0.08%	0.57%	-0.17%	4.57%	3.54%	3.67%	
Australia		4.47%	0.75	0.01%	0.15%	-0.03%	0.11%	0.39%	-0.34%	4.36%	3.96%	4.05%	
New Zealand		4.57%	0.54	0.02%	0.11%	-0.10%	0.16%	0.17%	-0.43%	4.41%	4.32%	4.47%	
France		3.15%	0.58	-0.09%	0.06%	-0.18%	-0.04%	0.28%	-0.38%	3.20%	2.56%	3.12%	
Japan		1.35%	1.00	0.01%	0.08%	0.15%	0.25%	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%	0.00%	4.35%	4.35%	3.10%	
PNG CPI Index	Latest 12 mth % change	-0.90%							0.90%		3.90%	3.40%	
Currencies				Percentage changes									
PGK/USD		0.2489	0.00	-0.04%	-0.12%	-0.20%	-0.44%	-2.04%	-1.85%	-6.82%	-5.53%	-0.35%	
PGK/AUD		0.3954	0.62	-0.10%	-0.58%	-1.69%	-1.69%	9.26%	-6.22%	2.60%	-6.44%	6.67%	
PGK/GBP		0.1992	0.38	-0.45%	-0.20%	-2.45%	0.00%	4.51%	-7.39%	-5.23%	-10.82%	11.60%	
PGK/NZD		0.4399	0.80	-0.11%	0.00%	-1.21%	-0.97%	10.86%	-6.60%	5.21%	-5.95%	7.55%	
PGK/JPY		38.39	0.39	0.39%	1.05%	-1.41%	-1.72%	7.93%	-13.55%	3.03%	0.69%	14.75%	
AUD/USD		0.6296	0.21	0.06%	0.48%	1.53%	1.27%	-10.34%	4.66%	-9.17%	0.99%	-6.60%	
USD/JPY		154.23	0.64	0.44%	1.16%	-1.22%	-1.27%	10.17%	-11.91%	10.57%	6.59%	15.13%	
EUR/USD		1.0436	0.22	0.74%	0.47%	1.48%	0.29%	-6.81%	4.43%	-5.99%	3.93%	-5.83%	
GBP/USD		1.2494	0.27	0.39%	0.07%	2.31%	-0.46%	-6.25%	5.97%	-1.68%	5.95%	-10.71%	
Equity Indices				Percentage changes									
Papua New Guinea													
KSi Index		6,880.23	0.95	0.00%	0.00%	0.55%	3.07%	1.36%	1.61%	5.55%	0.75%	7.10%	
KSi Home Index		21,571.48	1.00	0.00%	0.00%	7.03%	7.78%	7.84%	10.56%	28.61%	2.91%	5.07%	
Australia													
All Ordinaries		8,804.25	1.00	0.05%	0.22%	2.74%	4.56%	-1.38%	6.55%	7.55%	8.42%	-7.17%	
S&P/ASX 100		7,185.01	1.00	0.03%	0.32%	2.57%	4.64%	-1.33%	6.60%	7.69%	7.96%	-3.95%	
S&P/ASX 20		4,815.80	1.00	0.36%	0.61%	2.49%	4.52%	-1.18%	5.60%	6.76%	8.33%	-1.83%	
S&P/ASX 50		8,387.00	1.00	0.16%	0.40%	2.48%	4.57%	-1.37%	6.33%	7.44%	8.52%	-3.01%	
S&P/ASX 50 Accumulation		113,600.80	1.00	0.18%	0.42%	2.51%	4.59%	-0.79%	7.71%	11.65%	13.42%	1.89%	
S&P/ASX Midcap 50		10,674.80	0.93	-0.77%	-0.16%	3.12%	5.14%	-1.09%	8.30%	9.42%	4.41%	-9.00%	
S&P/ASX Small Ordinaries		3,203.10	0.91	0.34%	-0.77%	2.23%	3.58%	-1.45%	5.55%	5.54%	4.71%	-20.72%	
S&P/ASX 200		8,539.95	1.00	0.05%	0.23%	2.56%	4.67%	-1.34%	6.47%	7.49%	7.84%	-5.45%	
S&P/ASX 200 Accumulation		111,726.20	1.00	0.07%	0.25%	2.58%	4.69%	-0.80%	7.79%	11.44%	12.42%	-1.08%	
S&P/ASX 300		8,465.80	1.00	0.06%	0.20%	2.53%	4.53%	-1.34%	6.50%	7.47%	7.62%	-6.05%	
S&P/ASX 200 Energy		8,707.10	0.19	-0.78%	-1.87%	-4.16%	0.98%	-5.54%	-9.00%	-18.83%	-3.76%	39.71%	
S&P/ASX 200 Materials		17,154.60	0.48	1.52%	0.83%	2.35%	6.39%	-11.97%	8.52%	-17.27%	11.11%	4.79%	
S&P/ASX 200 Industrials		8,015.40	1.00	0.11%	1.89%	4.01%	4.83%	2.68%	9.33%	11.37%	10.13%	-6.18%	
S&P/ASX 200 Consumer Discretionary		4,222.10	1.00	0.88%	1.35%	7.66%	7.95%	1.88%	9.32%	20.71%	18.68%	-22.65%	
S&P/ASX 200 Consumer Staples		11,758.60	0.29	-0.97%	1.01%	1.11%	-0.09%	-5.58%	0.70%	-4.40%	-1.85%	-7.39%	
S&P/ASX 200 Healthcare		43,223.40	0.45	-0.66%	-4.52%	-3.51%	-3.70%	1.85%	-0.41%	6.01%	2.31%	-8.41%	
S&P/ASX 200 Financials		9,233.90	0.99	-0.30%	1.14%	4.74%	7.19%	4.78%	7.37%	28.22%	5.66%	-2.72%	
S&P/ASX 200 Information Technology		2,860.30	0.91	-0.21%	-1.24%	6.58%	4.36%	0.86%	16.05%	49.54%	30.41%	-34.25%	
S&P/ASX 200 Telecommunication Services		1,661.60	0.81	-0.54%	-0.71%	0.92%	2.10%	2.17%	6.11%	2.47%	12.55%	-13.43%	
S&P/ASX 200 Utilities		8,524.40	0.41	-2.36%	-2.06%	-6.94%	-5.63%	0.55%	-3.25%	10.43%	-1.59%	24.19%	
S&P/ASX 200 A-REIT		1,788.50	0.72	-0.33%	-0.04%	-0.66%	4.08%	-7.02%	13.78%	14.38%	12.67%	-24.00%	
S&P/ASX 200 Financial-x-A-REIT		10,298.90	0.99	-0.30%	1.14%	4.74%	7.19%	4.78%	7.37%	28.22%	5.66%	-2.72%	
North American													
DJIA		44,711.43	0.96	0.77%	-0.08%	3.61%	5.09%	0.51%	8.21%	12.88%	13.70%	-8.78%	
S&P 500		6,115.07	1.00	1.04%	0.52%	2.99%	3.97%	2.07%	5.53%	23.31%	24.23%	-19.44%	
NASDAQ		19,945.64	0.95	1.50%	0.78%	3.14%	3.29%	6.17%	2.57%	28.64%	43.42%	-33.10%	
Toronto S&P/TSX		25,698.51	0.98	0.53%	0.64%	3.43%	3.92%	3.03%	9.71%	17.99%	8.12%	-8.66%	
Europe													
FTSE		8,764.72	0.96	-0.49%	0.43%	4.44%	7.24%	-0.78%	0.89%	5.69%	3.78%	0.91%	
DAX		22,612.02	1.00	2.09%	3.24%	9.47%	13.58%	3.02%	5.97%	18.85%	20.31%	-12.35%	
CAC 40		8,164.11	0.93	1.52%	1.95%	6.93%	10.61%	-3.34%	2.09%	-2.15%	16.52%	-9.50%	
Asia													
Nikkei		39,461.47	0.74	1.28%	1.01%	2.30%	-1.09%	5.21%	-4.20%	19.22%	28.24%	-9.37%	
Hang Seng		21,814.37	0.81	-0.20%	4.42%	11.74%	8.75%	-5.08%	19.27%	17.67%	-13.82%	-15.46%	
Shanghai		3,332.48	0.80	-0.42%	1.89%	2.98%	-0.58%	0.46%	12.44%	12.67%	-3.70%	-15.13%	
Sensex		76,138.97	0.30	-0.04%	-2.46%	-1.17%	-2.56%	-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

14-Feb-25

			Closing prices		52	Movement for the period			Down (%)					
			13-Feb-25	wk	Day	Week	Month	YTD	Q4 2024	Q3 2024	2024	2023	2022	
Indices														
MSCI World USD Index			3,848.18	0.95	-0.18%	-0.01%	2.77%	3.78%	-0.41%	6.02%	17.00%	21.77%	-19.46%	
MSCI World Net TR USD Index			12,184.62	0.99	-0.17%	0.01%	2.81%	3.87%	-0.16%	6.36%	18.67%	23.79%	-18.14%	
MSCI ACWI-ex-Australia TR AUD Index			22,004.88	0.99	0.04%	0.28%	2.00%	2.45%	11.87%	2.52%	31.18%	23.23%	-12.52%	
MSCI ACWI Net TR USD Index			473.43	0.99	-0.10%	0.14%	3.05%	3.83%	-0.99%	6.61%	17.49%	22.20%	-18.36%	
MSCI ACWI Minimum Volatility USD			2,517.18	0.92	0.00%	-0.13%	4.16%	3.34%	-3.79%	9.05%	9.19%	5.36%	-12.04%	
MSCI EM Asia Net TR USD Index			699.68	0.62	0.79%	1.39%	5.21%	2.34%	-7.89%	9.47%	11.96%	7.76%	-21.11%	
MSCI EM Net TR USD Index			593.78	0.63	0.59%	1.42%	5.29%	3.47%	-8.01%	8.72%	7.50%	9.83%	-20.09%	
VIX Volatility S&P500			15.10	0.12	-4.97%	-2.58%	-9.04%	-12.97%	3.71%	34.49%	39.36%	-42.55%	25.84%	
Commodities														
Light Crude WTI Futures	US\$/bbl		71.29	0.26	-0.11%	0.96%	-9.39%	-0.60%	5.21%	-16.40%	0.10%	-10.73%	6.11%	
Brent Crude	US\$/bbl		75.24	0.28	-0.13%	1.27%	-7.52%	0.80%	4.00%	-16.94%	-3.12%	-10.32%	9.89%	
Gold	US\$/oz		2,945.40	1.90	0.57%	2.39%	7.07%	11.53%	-0.69%	13.67%	27.47%	13.45%	-0.31%	
Silver	US\$/oz		32.73	0.81	-0.18%	0.31%	3.16%	11.91%	-7.04%	6.42%	21.41%	0.19%	2.67%	
Copper	US\$/lb		4.83	0.78		8.17%	8.66%	19.84%	-11.56%	3.68%	3.50%	2.10%	-14.77%	
Iron Ore	US\$/mt		99.45	0.41	0.00%	-0.52%	3.36%	6.69%	-6.62%	-1.42%	-28.48%	19.98%	-3.57%	
Malaysian Palm Oil* RM/tn			4,768.00	0.63	-2.19%	1.92%	6.64%	-1.91%	17.87%	3.72%	32.74%	-12.20%	-19.15%	
LNG *Jap/Korea	US\$/mmBtu		14.94	0.97	0.10%	2.89%	8.66%	4.88%	8.50%	3.88%	23.61%	-60.97%	-3.21%	
ICCO Cocoa	US\$/mt		10,381.00	0.66	3.75%	2.84%	-1.15%	-11.08%	51.19%	-0.09%	178.24%	61.38%	3.17%	
ICO Coffee	US cents/lb		438.90	1.00	1.64%		34.16%	37.26%	18.32%	18.04%	69.81%	12.55%	-26.01%	
Equities														
Domestic			PGK	Arbitrage	Percentage changes									
Bank South Pacific			17.88	20.95	0.99	0.00%	0.00%	4.70%	5.28%	9.82%	3.54%	45.26%	10.39%	1.31%
Credit Corporation				3.00	1.00	0.00%	0.00%	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%	-12.22%	-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			2.91	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			35.15	50.00		0.00%	0.00%	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%	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			188.27	150.00		0.00%	0.00%	0.00%	0.00%	0.00%	3.45%			
Australia														
A2 Milk Company Limited				5.80	0.40	-0.85%	-1.36%	1.75%	0.35%	-7.37%	-7.83%	35.68%	-38.08%	26.01%
ANZ Banking Group Limited				31.24	0.75	0.03%	0.94%	4.20%	9.46%	-6.36%	7.93%	10.11%	8.95%	-13.52%
BSP Financial Group				7.07	0.73	0.00%	-5.73%	-0.70%	2.76%	11.15%	-4.03%	26.94%	10.61%	14.75%
BHP Billiton Limited				40.99	0.33	2.12%	1.81%	2.53%	3.64%	-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%
Bougaville Copper Limited				0.36	0.01	0.00%	-4.05%	1.43%	-15.48%	-12.50%	-1.03%	23.53%	-2.86%	14.75%
Bank of Queensland				6.99	0.97	-0.57%	1.01%	3.86%	4.33%	8.41%	6.37%	10.20%	-11.88%	-14.71%
Brambles Limited				19.35	0.91	0.26%	-1.33%	2.44%	0.57%	1.10%	30.97%	41.47%	12.68%	13.55%
Commonwealth Bank of Australia				166.72	1.00	0.45%	2.51%	7.04%	8.79%	13.19%	6.29%	37.08%	8.97%	1.58%
CSL				254.00	0.60	-0.89%	-6.92%	-7.84%	-9.79%	-1.64%	-3.02%	-1.77%	-0.39%	-1.02%
Fortescue Mining				19.66	0.31	1.76%	1.55%	4.08%	7.73%	-11.75%	-3.41%	-37.11%	41.49%	6.77%
Horizon Oil Ltd				0.20	0.67	-2.44%	0.00%	0.00%	5.26%	-5.00%	11.11%	22.58%	19.23%	41.30%
Kina Securities Ltd				1.15	1.00	1.32%	0.00%	4.55%	0.88%	11.76%	9.68%	42.50%	3.23%	-9.36%
Macquarie Group Ltd				236.25	0.92	0.31%	2.05%	2.12%	6.59%	-4.61%	13.52%	20.70%	9.98%	-18.71%
Mirvac Group				2.00	0.34	-0.99%	3.36%	2.83%	6.67%	-12.79%	14.97%	-10.29%	-1.88%	-26.80%
National Australia Bank				41.24	1.00	0.32%	2.13%	7.26%	11.16%	-0.67%	3.09%	20.85%	2.13%	4.23%
Newmont Corporation				74.44	0.69	3.19%	4.11%	11.35%	25.03%	-23.59%	22.77%	-2.55%		
Origin Energy Ltd				10.14	0.53	-1.17%	0.00%	-8.81%	-6.97%	8.89%	-7.83%	28.69%	9.72%	47.33%
Pilbara Minerals Ltd				2.23	0.07	4.69%	-4.29%	-4.70%	1.83%	-33.03%	6.51%	-44.56%	5.33%	17.19%
Qbe Insurance Group Ltd				19.85	0.79	-2.84%	-2.22%	0.66%	3.39%	16.08%	-4.89%	29.64%	10.28%	18.33%
Rio Tinto Limited				120.35	0.48	1.13%	0.14%	0.62%	2.46%	-9.04%	8.51%	-13.42%	16.54%	16.28%
ResMed Inc				37.58	0.79	0.08%	-2.87%	0.11%	2.20%	5.15%	20.17%	44.54%	-17.83%	-13.47%
Santos Limited				7.02	0.39	-0.57%	-0.28%	-2.64%	5.09%	-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				19.68	0.81	-4.56%	-3.01%	0.41%	3.52%	5.09%	3.91%	37.26%	15.03%	8.76%
Transurban Group				13.20	0.57	0.46%	-0.45%	-3.08%	-1.42%	1.98%	5.89%	-2.33%	5.62%	-6.08%
Telstra Corporation Limited.				3.87	0.68	-1.02%	-2.03%	-3.25%	-3.49%	3.35%	7.18%	1.26%	-0.75%	-4.55%
Treasury Wine Estates Limited				10.51	0.02	-5.74%	-2.05%	-1.59%	-7.24%	-5.58%	-3.54%	5.10%	-20.79%	9.94%
Westpac Banking Corporation				34.65	1.00	0.00%	1.91%	6.09%	7.21%	1.89%	16.49%	41.14%	-1.93%	9.37%
Worley Limited				14.64	0.35	-0.75%	0.97%	4.13%	6.86%	-7.62%	-1.00%	-21.53%	16.40%	41.11%
Woolworths Limited				30.26	0.14	-0.43%	1.89%	0.67%	-0.75%	-8.44%	-1.45%	-18.04%	10.85%	-11.71%
International														
Blackrock Int Equity Fund*			AUD \$	28.85	0.96	0.04%	0.28%	2.00%	2.59%	11.75%	-1.22%	27.51%	16.82%	-15.90%
Vanguard International Share*			AUD \$	3.92	0.95	0.04%	0.28%	1.99%	1.63%	11.45%	0.65%	26.34%	17.60%	-16.11%

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