

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

28-Feb-25

	Closing prices	52 wk	Day	Week	Month	YTD	Q4 2024	Q3 2024	2024	2023	2022
	27-Feb-25										
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%	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%	2.74%	2.74%	2.72%
Treasury Bills											
91 days		3.97%	-0.03%	-0.03%	-0.03%	0.12%	0.31%	1.22%	3.85%		2.32%
182 days	Tbill auctions are regular Wednesdays	5.82%	0.00%	0.00%	0.09%	0.08%	0.26%	2.48%	5.74%	2.00%	2.69%
273 days	reported Thursday/Friday	6.83%	0.24%	0.24%	0.37%	0.40%	0.53%	3.26%	6.43%	2.54%	2.95%
364 days		8.26%	-0.01%	-0.01%	-0.24%	-0.40%	1.35%	2.96%	8.66%	3.57%	4.27%
Government Inscribed Stock											
GIS 2Y 2024-26	GIS auctions usually monthly	8.50%	0.00%	-0.27%	-0.27%	-0.27%	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		8.90%	0.00%	4.41%	4.41%	4.41%	0.00%	0.00%	4.49%	4.49%	5.16%
GIS 5Y 2024-29		9.19%	0.00%	-0.05%	-0.05%	-0.05%	3.54%	1.01%	9.24%	5.24%	5.24%
GIS 6Y 2024-30		9.08%	0.00%	-0.26%	-0.26%	-0.26%	4.14%	0.00%	9.34%	4.99%	0.00%
GIS 7Y 2024-31		9.17%	0.00%	-0.27%	-0.27%	-0.27%	3.95%	0.00%	9.44%	5.27%	5.56%
GIS 8Y 2024-32		9.27%	0.00%	-0.27%	-0.27%	-0.27%	1.04%	2.93%	9.54%	5.42%	5.44%
GIS 9Y 2024-33		9.37%	0.00%	-0.27%	-0.27%	-0.27%	0.94%	2.91%	9.64%	5.56%	5.44%
GIS 10Y 2024-34		9.48%	0.00%	-0.26%	-0.26%	-0.26%	0.84%	2.96%	9.74%	5.74%	5.44%
Kina Facility Rate											
		4.00%	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		4.26%	0.00%	-0.25%	-0.26%	-0.31%	0.79%	-0.62%	4.57%	3.88%	3.87%
United Kingdom		4.51%	0.01%	-0.10%	-0.05%	-0.06%	0.57%	-0.17%	4.57%	3.54%	3.67%
Australia		4.34%	-0.02%	-0.19%	-0.04%	-0.02%	0.39%	-0.34%	4.36%	3.96%	4.05%
New Zealand		4.51%	0.01%	-0.07%	0.02%	0.10%	0.17%	-0.43%	4.41%	4.32%	4.47%
France		3.14%	-0.01%	-0.13%	-0.13%	-0.05%	0.28%	-0.38%	3.20%	2.56%	3.12%
Japan		1.40%	0.03%	-0.04%	0.18%	0.30%	0.24%	-0.20%	1.10%	0.61%	0.42%
Australia											
RBA Cash Rate		4.10%	0.00%	0.00%	-0.25%	-0.25%	0.00%	0.00%	4.35%	4.35%	3.10%
PNG CPI Index											
Latest 12 mth % change		0.70%					2.70%	0.90%	0.70%	3.90%	3.40%
Currencies											
Percentage changes											
PGK/USD		0.2487	0.00%	0.00%	-0.28%	-0.52%	-2.04%	-1.85%	-6.82%	-5.53%	-0.35%
PGK/AUD		0.3952	0.62%	0.97%	1.20%	-1.47%	9.26%	-6.22%	2.60%	-6.44%	6.67%
PGK/GBP		0.1965	-0.26%	-0.20%	-0.51%	-1.95%	4.51%	-7.39%	-5.23%	-10.82%	11.60%
PGK/NZD		0.4378	0.75%	0.99%	0.76%	-0.93%	10.86%	-6.60%	5.21%	-9.59%	7.55%
PGK/JPY		37.14	0.19%	-0.21%	-0.51%	-3.68%	7.93%	-13.55%	3.03%	0.69%	14.75%
AUD/USD		0.6294	0.21%	-0.96%	-1.18%	1.21%	-10.34%	4.66%	-9.17%	0.99%	-6.60%
USD/JPY		149.34	0.41%	-0.20%	-0.49%	-3.40%	10.17%	-11.91%	10.57%	6.59%	15.13%
EUR/USD		1.0467	0.25%	-0.10%	0.35%	0.44%	-6.81%	0.59%	-5.99%	3.93%	-5.83%
GBP/USD		1.2657	0.40%	0.16%	0.50%	1.70%	-6.25%	5.97%	-1.68%	5.95%	-10.71%
Equity Indices											
Papua New Guinea											
Percentage changes											
KSI Index		6,883.15	0.96%	0.00%	-0.12%	0.16%	3.11%	1.36%	1.61%	5.55%	0.75%
KSI Home Index		21,720.89	0.63%	0.00%	-10.86%	6.20%	8.53%	7.84%	10.56%	28.61%	2.91%
Australia											
All Ordinaries		8,506.15	0.68%	0.34%	-1.11%	-2.74%	1.02%	-1.38%	6.55%	7.55%	8.42%
S&P/ASX 100		6,940.17	0.70%	0.30%	-0.58%	-2.83%	1.08%	-1.33%	6.60%	7.69%	7.96%
S&P/ASX 20		4,616.50	0.66%	0.22%	-0.01%	-3.31%	0.20%	-1.18%	5.60%	6.76%	8.33%
S&P/ASX 50		8,095.20	0.70%	0.30%	-0.28%	-2.89%	0.93%	-1.37%	6.33%	7.44%	8.52%
S&P/ASX 50 Accumulation		110,150.00	0.78%	0.30%	-0.07%	-2.42%	1.41%	-0.79%	7.71%	11.65%	13.42%
S&P/ASX Midcap 50		10,360.50	0.71%	0.27%	-2.47%	-2.43%	2.05%	-1.09%	8.30%	9.42%	4.41%
S&P/ASX Small Ordinaries		3,176.50	0.80%	0.75%	-1.51%	-0.67%	2.72%	-1.45%	5.55%	5.54%	4.71%
S&P/ASX 200		8,268.22	0.71%	0.33%	-0.66%	-2.65%	1.34%	-1.34%	6.47%	7.49%	7.84%
S&P/ASX 200 Accumulation		108,628.86	0.78%	0.35%	-0.44%	-2.22%	1.79%	-0.80%	7.79%	11.44%	12.42%
S&P/ASX 300		8,200.37	0.71%	0.35%	-0.68%	-2.60%	1.25%	-1.34%	6.50%	7.47%	7.62%
S&P/ASX 200 Energy		8,420.90	0.08%	0.67%	1.41%	-4.90%	-2.34%	-5.54%	-9.00%	-18.83%	-3.76%
S&P/ASX 200 Materials		16,653.00	0.33%	0.98%	-1.40%	0.37%	3.27%	-11.97%	8.52%	-17.27%	11.11%
S&P/ASX 200 Industrials		8,069.10	0.99%	0.92%	-0.25%	2.50%	5.53%	2.68%	9.33%	11.37%	10.13%
S&P/ASX 200 Consumer Discretionary		4,086.30	0.79%	0.49%	-2.54%	-1.85%	4.48%	1.88%	9.32%	20.71%	18.68%
S&P/ASX 200 Consumer Staples		12,298.20	0.60%	1.55%	2.08%	3.83%	4.49%	-5.58%	0.70%	-4.40%	-1.85%
S&P/ASX 200 Healthcare		43,214.80	0.45%	-1.07%	0.14%	-6.49%	-3.72%	1.85%	-0.41%	6.01%	2.31%
S&P/ASX 200 Financials		8,710.70	0.75%	0.22%	0.89%	-4.43%	1.12%	4.78%	7.37%	28.22%	5.66%
S&P/ASX 200 Information Technology		2,577.40	0.57%	-1.01%	-10.13%	-8.68%	-5.97%	0.86%	16.05%	49.54%	30.41%
S&P/ASX 200 Telecommunication Services		1,686.00	0.87%	0.87%	-2.12%	0.72%	3.60%	2.17%	6.11%	2.47%	12.55%
S&P/ASX 200 Utilities		9,160.20	0.85%	0.34%	5.99%	-0.41%	1.41%	0.55%	-3.25%	10.43%	-1.59%
S&P/ASX 200 A-REIT		1,702.80	0.43%	-0.36%	-3.74%	-4.32%	-0.91%	-7.02%	13.78%	14.38%	12.67%
S&P/ASX 200 Financial-x-A-REIT		9,715.40	0.75%	0.22%	0.89%	-4.43%	1.12%	4.78%	7.37%	28.22%	5.66%
North American											
DJIA		43,239.50	0.76%	-0.45%	-2.12%	-3.66%	1.63%	0.51%	8.21%	12.88%	13.70%
S&P 500		5,861.57	0.76%	-1.59%	-4.18%	-3.45%	-0.34%	2.07%	5.53%	23.31%	24.23%
NASDAQ		18,544.42	0.67%	-2.78%	-7.10%	-5.78%	-3.97%	6.17%	2.57%	28.64%	43.42%
Toronto S&P/TSX		25,128.24	0.84%	-0.79%	-1.51%	-2.63%	1.62%	3.03%	9.71%	17.99%	8.12%
Europe											
FTSE		8,756.21	0.96%	0.28%	1.08%	1.26%	7.14%	-0.78%	0.89%	5.69%	3.78%
DAX		22,550.89	0.95%	-1.07%	1.06%	3.79%	13.27%	3.02%	5.97%	18.85%	20.31%
CAC 40		8,102.52	0.88%	-0.51%	-0.25%	2.03%	9.78%	-3.34%	2.09%	-2.15%	16.52%
Asia											
Nikkei		38,256.17	0.63%	0.30%	-1.09%	-3.18%	-4.11%	5.21%	-4.20%	19.22%	28.24%
Hang Seng		23,718.29	0.99%	-0.29%	5.06%	17.27%	18.24%	-5.08%	19.27%	17.67%	-13.82%
Shanghai		3,388.06	0.87%	0.23%	1.11%	4.23%	1.08%	0.46%	12.44%	12.67%	-3.70%
Sensex		74,612.43	0.19%	0.01%	-1.48%	-2.80%	-4.51%	-7.31%	6.66%	8.17%	18.74%

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	1 standard deviation move up (33%)
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	2 standard deviation move down (5%)

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28-Feb-25

			Closing prices	52	Movement for the period									
			27-Feb-25	wk	Day	Week	Month	YTD	Q4 2024	Q3 2024	2024	2023	2022	
Indices														
MSCI World USD Index			3,767.35	0.78	-1.41%	-3.24%	-1.60%	1.60%	-0.41%	6.02%	17.00%	21.77%	-19.46%	
MSCI World Net TR USD Index			11,936.58	0.79	-1.40%	-3.23%	-1.50%	1.75%	-0.16%	6.36%	18.67%	23.79%	-18.14%	
MSCI ACWI-ex-Australia TR AUD Index			21,624.38	0.88	-0.47%	-1.10%	-1.96%	0.68%	11.87%	2.52%	31.18%	23.23%	-12.52%	
MSCI ACWI Net TR USD Index			465.34	0.81	-1.36%	-2.98%	-1.06%	2.05%	-0.99%	6.61%	17.49%	22.20%	-18.36%	
MSCI ACWI Minimum Volatility USD			2,545.70	0.96	0.03%	0.36%	1.70%	4.51%	-3.79%	9.05%	9.19%	5.36%	-12.04%	
MSCI EM Asia Net TR USD Index			712.32	0.70	-0.95%	-0.19%	3.37%	4.18%	-7.89%	9.47%	11.96%	7.76%	-21.11%	
MSCI EM Net TR USD Index			601.29	0.70	-0.96%	-0.68%	3.04%	4.78%	-8.01%	8.72%	7.50%	9.83%	-20.09%	
VIX Volatility S&P500			21.13	0.35	10.63%	34.93%	33.40%	21.79%	3.71%	34.49%	39.36%	-42.55%	25.84%	
Commodities														
Light Crude WTI Futures	US\$/bbl	70.35	0.22	2.52%	-3.06%	-3.27%	-1.91%	5.21%	-16.40%	0.10%	-10.73%	6.11%		
Brent Crude	US\$/bbl	74.04	0.22	2.08%	-3.19%	-3.97%	-0.80%	4.00%	-16.94%	-3.12%	-10.32%	9.89%		
Gold	US\$/oz	2,895.90	0.92	-1.18%	-2.04%	1.78%	9.65%	-0.69%	13.67%	27.47%	13.45%	-0.31%		
Silver	US\$/oz	32.11	0.72	-1.43%	-5.02%	-1.18%	9.81%	-7.04%	6.42%	21.41%	0.19%	2.67%		
Copper	US\$/lb	4.62	0.60	0.70%	-1.02%	7.22%	14.70%	-11.56%	3.68%	3.50%	2.10%	-14.77%		
Iron Ore	US\$/mt	100.21	0.43	0.00%	-2.44%	0.41%	7.51%	-6.62%	-1.42%	-28.48%	19.98%	-3.57%		
Malaysian Palm Oil* RM/tn		4,696.00	0.58	-0.68%	-2.49%	3.55%	-3.39%	17.87%	3.72%	32.74%	-12.20%	-19.15%		
LNG *Jap/Korea	US\$/mmBtu	13.99	0.83	3.67%	-1.86%	-1.69%	-1.79%	8.50%	3.88%	23.61%	-60.97%	-3.21%		
ICCO Cocoa	US\$/mt	9,130.00	0.41	0.33%	-9.38%	-18.53%	-21.80%	51.19%	-0.09%	178.24%	61.38%	3.17%		
ICO Coffee	US cents/lb	378.75	0.77	-0.18%	-4.30%	1.43%	18.45%	18.32%	18.04%	69.81%	12.55%	-26.01%		
Equities														
Domestic		PGK	Arbitrage	PNGX	Percentage changes									
Bank South Pacific		17.71	21.00	1.00	0.00%	0.00%	0.24%	5.53%	9.82%	3.54%	45.26%	10.39%	1.31%	
Credit Corporation			3.01	0.60	0.00%	-14.00%	7.50%	11.48%	7.57%	16.20%	35.00%	8.11%	10.12%	
City Pharmacy			0.69	0.90	0.00%	0.00%	0.00%	0.00%	0.00%	-12.66%	-12.66%	-12.22%	-5.26%	
Kina Asset Management Limited			1.75		0.00%	6.06%	6.06%	9.38%	14.29%	12.00%	77.78%	-5.26%	-4.04%	
Kina Securities Limited	2.96		3.35	1.00	0.00%	1.21%	1.52%	3.08%	4.84%	1.64%	30.00%	-9.09%	-6.78%	
Steamship Trading Company	35.17		50.00		0.00%	0.00%	4.17%	4.17%	-4.00%	4.17%	35.36%	0.00%	0.00%	
Santos Limited	16.60		20.40	1.90	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%	0.00%	-20.00%	33.33%	8.70%	44.93%	0.00%	-1.43%	
Newmont Corporation	174.49		150.00		0.00%	0.00%	0.00%	0.00%	0.00%	3.45%				
Australia														
A2 Milk Company Limited			8.10	1.00	1.89%	8.00%	40.87%	40.14%	-7.37%	-7.83%	35.68%	-38.08%	26.01%	
ANZ Banking Group Limited			29.89	0.49	0.47%	2.33%	-2.54%	4.73%	-6.36%	7.93%	10.11%	8.95%	-13.52%	
BSP Financial Group			7.00	0.66	-1.41%	-7.89%	-7.04%	1.74%	11.15%	-4.03%	26.94%	10.61%	14.75%	
BHP Billiton Limited			40.02	0.20	0.78%	-0.32%	1.37%	1.19%	-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	0.05	1.37%	4.23%	0.00%	-11.90%	-12.50%	-1.03%	23.53%	-2.86%	14.75%	
Bank of Queensland			6.66	0.70	0.60%	-1.33%	-3.34%	-0.60%	8.41%	6.37%	10.20%	-11.88%	-14.71%	
Brambles Limited			21.10	1.00	0.57%	5.87%	6.46%	9.67%	1.10%	30.97%	41.47%	12.68%	13.55%	
Commonwealth Bank of Australia			156.29	0.81	0.02%	0.36%	-2.69%	1.98%	13.19%	6.29%	37.08%	8.97%	1.58%	
CSL			260.29	0.11	-1.71%	0.54%	-6.95%	-7.56%	-1.64%	-3.02%	-1.77%	-0.39%	-1.02%	
Fortescue Mining			17.15	0.11	1.72%	-5.98%	-10.40%	-6.03%	-11.75%	-3.41%	-37.11%	41.49%	6.77%	
Horizon Oil Ltd			0.20	0.55	-2.50%	-4.88%	-4.88%	2.63%	-5.00%	11.11%	22.58%	19.23%	41.30%	
Kina Securities Ltd			1.17	1.00	1.74%	0.86%	3.54%	2.63%	11.76%	9.68%	42.50%	3.23%	-9.36%	
Macquarie Group Ltd			230.78	0.82	-0.12%	-0.53%	-4.25%	4.12%	-4.61%	13.52%	20.70%	9.98%	-18.71%	
Mirvac Group			2.08	0.48	1.46%	-1.89%	5.05%	10.93%	-12.79%	14.97%	-10.29%	1.88%	-26.80%	
National Australia Bank			35.45	0.29	-0.23%	0.97%	-11.15%	-4.45%	-0.67%	3.09%	20.85%	2.13%	4.23%	
Newmont Corporation			68.96	0.50	1.91%	-7.93%	3.47%	15.82%	-23.59%	22.77%	-2.55%			
Origin Energy Ltd			11.04	0.88	0.82%	4.64%	-1.43%	1.28%	8.89%	-7.83%	28.69%	9.72%	47.33%	
Pilbara Minerals Ltd			2.02	0.01	0.50%	-4.72%	-13.30%	-7.76%	-33.03%	6.51%	-44.56%	5.33%	17.19%	
Qbe Insurance Group Ltd			21.71	1.00	0.70%	8.17%	4.63%	13.07%	16.08%	-4.89%	29.64%	10.28%	18.33%	
Rio Tinto Limited			116.69	0.36	1.45%	-2.83%	-0.31%	-0.66%	-9.04%	8.51%	-13.42%	16.54%	16.28%	
ResMed Inc			37.38	0.76	0.38%	1.66%	-7.70%	1.66%	5.15%	20.17%	44.54%	-17.83%	-13.47%	
Santos Limited			6.56	0.12	1.23%	-2.38%	-7.34%	-1.80%	-4.84%	-8.36%	-12.11%	6.44%	13.15%	
Steamship Trading Company			13.90	0.30	0.00%	0.00%	0.00%	0.72%	-0.36%	-1.07%	10.40%	19.05%	5.00%	
Suncorp Metway Limited			20.31	0.91	-1.60%	1.75%	-1.26%	6.84%	5.09%	3.91%	37.26%	15.03%	8.76%	
Transurban Group			13.32	0.64	0.83%	0.00%	0.38%	-0.52%	1.98%	5.89%	-2.33%	5.62%	-6.08%	
Telstra Corporation Limited.			4.11	0.93	0.74%	-0.72%	3.01%	2.49%	3.35%	7.18%	1.26%	-0.75%	-4.55%	
Treasury Wine Estates Limited			11.02	0.22	1.66%	2.42%	2.32%	-2.74%	-5.58%	-3.54%	5.10%	-20.79%	9.94%	
Westpac Banking Corporation			31.62	0.66	0.35%	1.28%	-6.39%	-2.17%	1.89%	16.49%	41.14%	-1.93%	9.37%	
Worley Limited			15.55	0.63	0.58%	7.76%	7.46%	13.50%	-7.62%	-1.00%	-21.53%	16.40%	41.11%	
Woolworths Limited			30.70	0.20	0.33%	0.66%	0.62%	0.69%	-8.44%	-1.45%	-18.04%	10.85%	-11.71%	
International														
Blackrock Int Equity Fund*	AUD \$	28.48	0.88	0.46%	-0.64%	-1.50%	1.29%	11.75%	-1.22%		27.51%	16.82%	-15.90%	
Vanguard International Share*	AUD \$	3.87	0.87	0.00%	-0.64%	-1.50%	0.34%	11.45%	0.65%		26.34%	17.60%	-16.11%	