

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-Mar-25

	Closing prices 03-Mar-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		3.97%		0.00%	-0.03%	-0.03%	0.12%	0.31%	1.22%	3.85%	2.32%
182 days	Tbill auctions are regular Wednesdays	5.82%	1.00	0.00%	0.00%	0.09%	0.08%	0.26%	2.48%	5.74%	2.69%
273 days	reported Thursday/Friday	6.83%	0.00	0.00%	0.24%	0.37%	0.40%	0.53%	3.26%	6.43%	2.54%
364 days		8.26%		0.00%	-0.01%	-0.24%	-0.40%	1.35%	2.96%	8.66%	3.57%
Government Inscribed Stock											
GIS 2Y 2024-26	GIS auctions usually monthly	8.50%		0.00%	-0.18%	-0.27%	-0.27%	0.77%	3.07%	8.77%	3.93%
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%
GIS 4Y 2024-28		8.90%		0.00%	-0.18%	4.41%	4.41%	0.00%	0.00%	4.49%	4.49%
GIS 5Y 2024-29		9.19%		0.00%	0.00%	-0.05%	-0.05%	3.54%	1.01%	9.24%	5.24%
GIS 6Y 2024-30		9.08%		0.00%	-0.21%	-0.26%	-0.26%	4.14%	0.00%	9.34%	4.99%
GIS 7Y 2024-31		9.17%		0.00%	-0.22%	-0.27%	-0.27%	3.95%	0.00%	9.44%	5.27%
GIS 8Y 2024-32		9.27%		0.00%	-0.21%	-0.27%	-0.27%	1.04%	2.93%	9.54%	5.42%
GIS 9Y 2024-33		9.37%		0.00%	-0.20%	-0.27%	-0.27%	0.94%	2.91%	9.64%	5.56%
GIS 10Y 2024-34		9.48%		0.00%	-0.20%	-0.26%	-0.26%	0.84%	2.96%	9.74%	5.74%
Kina Facility Rate		4.00%	1.00	0.00%	0.00%	0.00%	0.00%	1.00%	0.50%	4.00%	3.50%
Ten year Government Bond yields											
United States		4.16%	0.46	-0.05%	-0.25%	-0.40%	-0.41%	0.79%	-0.62%	4.57%	3.88%
United Kingdom		4.56%	0.70	0.07%	-0.01%	0.07%	-0.01%	0.57%	-0.17%	4.57%	3.54%
Australia		4.33%	0.58	0.03%	-0.11%	-0.05%	-0.03%	0.39%	-0.34%	4.36%	3.96%
New Zealand		4.43%	0.39	0.02%	-0.11%	-0.01%	0.02%	0.17%	-0.43%	4.41%	4.32%
France		3.22%	0.66	0.07%	-0.01%	0.10%	0.02%	0.28%	-0.38%	3.20%	2.56%
Japan		1.41%	0.96	0.04%	-0.02%	0.16%	0.31%	0.24%	-0.20%	1.10%	0.61%
Australia	RBA Cash Rate	4.10%		0.00%	0.00	-0.25%	-0.25%	0.00%	0.00%	4.35%	4.35%
PNG CPI Index	Latest 12 mth % change	0.70%						2.70%	0.90%	0.70%	3.40%
Currencies											
PGK/USD		0.2487	0.00	0.00%	0.00%	-0.28%	-0.52%	-2.04%	-1.85%	-6.82%	-5.53%
PGK/AUD		0.4002	0.73	0.00%	2.56%	-1.77%	-0.50%	9.26%	-6.22%	2.60%	-6.44%
PGK/GBP		0.1974	0.30	-0.15%	0.56%	-2.81%	-0.90%	4.51%	-7.39%	-5.23%	-10.82%
PGK/NZD		0.4441	0.88	-0.02%	2.75%	-1.31%	-0.02%	10.86%	-6.60%	5.21%	-5.95%
PGK/JPY		37.38	0.23	0.27%	0.62%	-3.63%	-4.30%	7.93%	-13.55%	3.03%	0.69%
AUD/USD		0.6215	0.11	0.00%	-2.51%	1.50%	-0.03%	-10.34%	4.66%	-9.17%	-6.60%
USD/JPY		150.29	0.45	0.27%	0.61%	-3.36%	-3.80%	10.17%	-11.91%	10.57%	6.59%
EUR/USD		1.0414	0.20	0.26%	-0.93%	1.66%	0.08%	-6.81%	4.43%	-5.99%	3.93%
GBP/USD		1.2603	0.36	0.15%	-0.53%	2.61%	0.41%	-6.25%	5.97%	-1.68%	5.95%
Equity Indices											
Papua New Guinea											
KSI Index		6,894.71	0.98	0.17%	0.01%	0.27%	3.28%	1.36%	1.61%	5.55%	0.75%
KSI Home Index		25,020.42	1.00	15.19%	0.38%	22.33%	25.02%	7.84%	10.56%	28.61%	2.91%
Australia											
All Ordinaries		8,478.77	0.66	0.89%	-0.95%	-1.73%	0.69%	-1.38%	6.55%	7.55%	8.42%
S&P/ASX 100		6,922.35	0.68	0.92%	-0.76%	-1.75%	0.82%	-1.33%	6.60%	7.69%	7.96%
S&P/ASX 20		4,611.40	0.65	0.82%	-0.67%	-2.07%	0.09%	-1.18%	5.60%	6.76%	8.33%
S&P/ASX 50		8,078.10	0.68	0.88%	-0.62%	-1.71%	0.71%	-1.37%	6.33%	7.44%	8.52%
S&P/ASX 50 Accumulation		109,920.10	0.76	0.88%	-0.45%	-1.24%	1.20%	-0.79%	7.71%	11.65%	13.42%
S&P/ASX Midcap 50		10,303.60	0.67	1.20%	-1.69%	-2.03%	1.49%	-1.09%	8.30%	9.42%	4.41%
S&P/ASX Small Ordinaries		3,157.20	0.75	0.65%	-0.90%	-0.10%	2.10%	-1.45%	5.55%	5.54%	4.71%
S&P/ASX 200		8,245.65	0.69	0.90%	-0.75%	-1.60%	1.06%	-1.34%	6.47%	7.49%	7.84%
S&P/ASX 200 Accumulation		108,354.40	0.77	0.91%	-0.56%	-1.14%	1.53%	-0.80%	7.79%	11.44%	12.42%
S&P/ASX 300		8,176.21	0.68	0.89%	-0.78%	-1.58%	0.95%	-1.34%	6.50%	7.47%	7.62%
S&P/ASX 200 Energy		8,534.10	0.13	2.02%	3.66%	-3.42%	-1.03%	-5.54%	-9.00%	-18.83%	-3.76%
S&P/ASX 200 Materials		16,506.10	0.29	1.63%	-2.39%	0.35%	2.36%	-11.97%	8.52%	-17.27%	11.11%
S&P/ASX 200 Industrials		8,070.20	0.99	0.93%	0.79%	3.85%	5.54%	2.68%	9.33%	11.37%	10.13%
S&P/ASX 200 Consumer Discretionary		4,078.00	0.78	1.25%	-2.32%	-0.63%	4.26%	1.88%	9.32%	20.71%	18.68%
S&P/ASX 200 Consumer Staples		12,059.70	0.46	0.32%	-1.20%	3.18%	2.47%	-5.58%	0.70%	-4.40%	-1.85%
S&P/ASX 200 Healthcare		43,073.30	0.42	0.75%	-0.76%	-4.87%	-4.04%	1.85%	-0.41%	6.01%	2.31%
S&P/ASX 200 Financials		8,697.80	0.74	0.16%	0.16%	-3.02%	0.97%	4.78%	7.37%	28.22%	5.66%
S&P/ASX 200 Information Technology		2,548.50	0.53	1.79%	-4.16%	-9.01%	-7.02%	0.86%	16.05%	49.54%	30.41%
S&P/ASX 200 Telecommunication Services		1,715.30	0.97	1.49%	0.77%	3.64%	5.40%	2.17%	6.11%	2.47%	12.55%
S&P/ASX 200 Utilities		9,122.70	0.82	0.71%	1.76%	4.91%	1.00%	0.55%	-3.25%	10.43%	-1.59%
S&P/ASX 200 A-REIT		1,699.30	0.42	1.37%	-2.32%	-3.98%	-1.11%	-7.02%	13.78%	14.38%	12.67%
S&P/ASX 200 Financial-x-A-REIT		9,701.00	0.74	0.16%	0.16%	-3.02%	0.97%	4.78%	7.37%	28.22%	5.66%
North American											
DJIA		43,191.24	0.75	-1.48%	-0.62%	-2.77%	1.52%	0.51%	8.21%	12.88%	13.70%
S&P 500		5,849.72	0.75	-1.76%	-2.23%	-2.42%	-0.54%	2.07%	5.53%	23.31%	24.23%
NASDAQ		18,350.19	0.63	-2.64%	-4.86%	-5.37%	-4.97%	6.17%	2.57%	28.64%	43.42%
Toronto S&P/TSX		25,001.57	0.81	-1.54%	-0.60%	-0.95%	1.11%	3.03%	9.71%	17.99%	8.12%
Europe											
FTSE		8,871.31	1.00	0.70%	2.45%	3.35%	8.54%	-0.78%	0.89%	5.69%	3.78%
DAX		23,147.02	1.00	2.64%	3.22%	8.02%	16.26%	3.02%	5.97%	18.85%	20.31%
CAC 40		8,199.71	0.96	1.09%	1.34%	4.39%	11.10%	-3.34%	2.09%	-2.15%	16.52%
Asia											
Nikkei		37,785.47	0.59	1.70%	-2.56%	-1.91%	-5.29%	5.21%	-4.20%	19.22%	28.24%
Hang Seng		23,006.27	0.90	0.28%	-1.44%	13.80%	14.69%	-5.08%	19.27%	17.67%	-13.82%
Shanghai		3,316.93	0.78	-0.12%	-1.66%	2.04%	-1.04%	0.46%	12.44%	12.67%	-3.70%
Sensex		73,085.94	0.08	-0.15%	-1.84%	-5.31%	-6.47%	-7.31%	6.66%	8.17%	18.74%

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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-Mar-25

		Closing prices	52	Movement for the period				Q4 2024	Q3 2024	2024	2023	2022
		03-Mar-25	wk	Day	Week	Month	YTD					
Indices												
MSCI World USD Index		3,805.33	0.84	0.00%	-0.98%	-0.81%	2.63%	-0.41%	6.02%	17.00%	21.77%	-19.46%
MSCI World Net TR USD Index		12,057.74	0.85	0.00%	-0.96%	-0.72%	2.78%	-0.16%	6.36%	18.67%	23.79%	-18.14%
MSCI ACWI-ex-Australia TR AUD Index		21,987.62	0.92	0.00%	1.57%	-0.36%	2.37%	11.87%	2.52%	31.18%	23.23%	-12.52%
MSCI ACWI Net TR USD Index		468.46	0.85	0.00%	-1.30%	-0.60%	2.73%	-0.99%	6.61%	17.49%	22.20%	-18.36%
MSCI ACWI Minimum Volatility USD		2,555.27	0.99	0.00%	0.78%	2.35%	4.91%	-3.79%	9.05%	9.19%	5.36%	-12.04%
MSCI EM Asia Net TR USD Index		693.30	0.58	0.00%	-4.58%	0.66%	1.40%	-7.89%	9.47%	11.96%	7.76%	-21.11%
MSCI EM Net TR USD Index		586.97	0.57	0.00%	-4.31%	0.48%	2.28%	-8.01%	8.72%	7.50%	9.83%	-20.09%
VIX Volatility S&P500		22.78	0.41	16.05%	20.02%	22.34%	31.30%	3.71%	34.49%	39.36%	-42.55%	25.84%
Commodities												
Light Crude WTI Futures	US\$/bbl	68.37	0.12	-1.99%	-3.30%	-5.45%	-4.67%	5.21%	-16.40%	0.10%	-10.73%	6.11%
Brent Crude	US\$/bbl	71.55	0.11	-2.23%	-4.45%	-5.26%	-4.14%	4.00%	-16.94%	-3.12%	-10.32%	9.89%
Gold	US\$/oz	2,901.10	0.92	1.85%	-2.10%	1.79%	9.85%	-0.69%	13.67%	27.47%	13.45%	-0.31%
Silver	US\$/oz	32.31	0.74	2.58%	-1.88%	-0.71%	10.49%	-7.04%	6.42%	21.41%	0.19%	2.67%
Copper	US\$/lb	4.61	0.59	1.30%	0.95%	6.36%	14.42%	-11.56%	3.68%	3.50%	2.10%	-14.77%
Iron Ore	US\$/mt	98.50	0.38	-0.62%	-4.29%	-1.30%	5.68%	-6.62%	-1.42%	-28.48%	19.98%	-3.57%
Malaysian Palm Oil* RM/tn		4,682.00	0.57	-0.99%	-1.04%	1.19%	-3.68%	17.87%	3.72%	32.74%	-12.20%	-19.15%
LNG *Jap/Korea	US\$/mmBtu	13.97	0.83	0.83%	-2.58%	-3.05%	-1.93%	8.50%	3.88%	23.61%	-60.97%	-3.21%
ICCO Cocoa	US\$/mt	8,082.00	0.23	-10.34%	-3.23%	-26.54%	-30.78%	51.19%	-0.09%	178.24%	61.38%	3.17%
ICO Coffee	US cents/lb	392.70	0.82	3.60%	-0.28%	3.10%	22.81%	18.32%	18.04%	69.81%	12.55%	-26.01%
Equities												
Domestic												
				Percentage changes								
				Arbitrage								
				PGK								
				PNXG								
				17.77								
Bank South Pacific			1.00	0.00%	0.00%	0.24%	5.53%	9.82%	3.54%	45.26%	10.39%	1.31%
Credit Corporation			1.20	19.60%	0.00%	28.57%	33.33%	7.57%	16.20%	35.00%	8.11%	10.12%
City Pharmacy			0.69	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		2.95	3.35	0.00%	0.90%	1.52%	3.08%	4.84%	1.64%	30.00%	-0.99%	-6.78%
Steamship Trading Company		34.73	50.00	0.00%	0.00%	0.00%	4.17%	-4.00%	4.17%	35.36%	0.00%	0.00%
Santos Limited		16.64	20.40	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		171.11	150.00	0.00%	0.00%	0.00%	0.00%	0.00%	3.45%			
Australia												
A2 Milk Company Limited			8.06	1.00%	4.40%	38.73%	39.45%	-7.37%	-7.83%	35.68%	-38.08%	26.01%
ANZ Banking Group Limited			29.76	-0.10%	0.71%	-1.46%	4.27%	-6.36%	7.93%	10.11%	8.95%	-13.52%
BSP Financial Group			7.11	1.28%	-3.53%	-4.05%	3.34%	11.15%	-4.03%	26.94%	10.61%	14.75%
BHP Billiton Limited			39.60	1.43%	-2.94%	0.92%	0.13%	-13.95%	7.69%	-21.54%	10.48%	9.95%
Boral Limited			5.83	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	8.16%	86.51%	-52.62%
Bouganville Copper Limited			0.36	1.41%	1.41%	-1.37%	-14.29%	-12.50%	-1.03%	23.53%	-2.86%	14.75%
Bank of Queensland			6.72	0.30%	-0.30%	-1.32%	0.30%	8.41%	6.37%	10.20%	-11.88%	-14.71%
Brambles Limited			21.12	1.05%	5.86%	7.92%	9.77%	1.10%	30.97%	41.47%	12.68%	13.55%
Commonwealth Bank of Australia			157.13	0.25%	0.58%	-0.63%	2.53%	13.19%	6.29%	37.08%	8.97%	1.58%
CSL			262.00	0.55%	0.38%	-4.86%	-6.95%	-1.64%	-3.02%	-1.77%	-0.39%	-1.02%
Fortescue Mining			16.71	1.21%	-9.68%	-8.64%	-8.44%	-11.75%	-3.41%	-37.11%	41.49%	6.77%
Horizon Oil Ltd			0.21	0.73%	2.50%	0.00%	2.50%	7.89%	11.11%	22.58%	19.23%	41.30%
Kina Securities Ltd			1.18	-1.26%	3.51%	6.79%	3.51%	11.76%	9.68%	42.50%	3.23%	-9.36%
Macquarie Group Ltd			227.01	0.19%	-2.08%	-4.21%	2.42%	-4.61%	13.52%	20.70%	9.98%	-18.71%
Mirvac Group			2.10	1.45%	1.94%	9.66%	12.00%	-12.79%	14.97%	-10.29%	-1.88%	-26.80%
National Australia Bank			35.32	0.06%	-1.62%	-9.94%	-4.80%	-0.67%	3.09%	20.85%	2.13%	4.23%
Newmont Corporation			68.48	2.47%	-3.62%	-0.12%	15.02%	-23.59%	22.77%	-2.55%		
Origin Energy Ltd			10.97	0.27%	1.29%	6.92%	0.64%	8.89%	-7.83%	28.69%	9.72%	47.33%
Pilbara Minerals Ltd			1.97	3.42%	-2.24%	-11.88%	-10.27%	-33.03%	6.51%	-44.56%	5.33%	17.19%
Qbe Insurance Group Ltd			21.89	1.67%	3.94%	7.04%	14.01%	16.08%	-4.89%	29.64%	10.28%	18.33%
Rio Tinto Limited			117.41	3.56%	-1.99%	2.18%	-0.04%	-9.04%	8.51%	-13.42%	16.54%	16.28%
ResMed Inc			37.43	0.84%	3.11%	-3.88%	1.79%	5.15%	20.17%	44.54%	-17.83%	-13.47%
Santos Limited			6.66	1.83%	3.10%	-5.53%	-0.30%	-4.84%	-8.36%	-12.11%	6.44%	13.15%
Steamship Trading Company			13.90	0.00%	0.00%	0.00%	0.72%	-0.36%	-1.07%	10.40%	19.05%	5.00%
Suncorp Metway Limited			19.65	-2.29%	-1.55%	-2.43%	3.37%	5.09%	3.91%	37.26%	15.03%	8.76%
Transurban Group			13.21	0.46%	-0.97%	0.23%	-1.34%	1.98%	5.89%	-2.33%	5.62%	-6.08%
Telstra Corporation Limited			4.22	1.93%	1.44%	6.57%	5.24%	3.35%	7.18%	1.26%	-0.75%	-4.55%
Treasury Wine Estates Limited			10.89	-0.37%	-0.09%	3.62%	-3.88%	-5.58%	-3.54%	5.10%	-20.79%	9.94%
Westpac Banking Corporation			31.80	-0.03%	1.66%	-4.10%	-1.61%	1.89%	16.49%	41.14%	-1.93%	9.37%
Worley Limited			15.27	0.33%	7.84%	6.34%	11.46%	-7.62%	-1.00%	-21.53%	16.40%	41.11%
Woolworths Limited			30.07	0.20%	-3.78%	0.10%	-1.38%	-8.44%	-1.45%	-18.04%	10.85%	-11.71%
International												
Blackrock Int Equity Fund*		AUD \$	28.82	1.68%	1.57%	-0.36%	2.51%	11.75%	-1.22%	27.51%	16.82%	-15.90%
Vanguard International Share*		AUD \$	3.91	1.68%	1.57%	-0.35%	1.55%	11.45%	0.65%	26.34%	17.60%	-16.11%