

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

10-Mar-25

	Closing prices 07-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%	0.00%	-0.03%	0.12%	0.31%	3.85%		2.32%
182 days	Tbill auctions are regular Wednesdays	5.89%	1.00	0.00%	0.07%	0.16%	0.15%	0.26%	2.48%	5.74%	2.69%
273 days	reported Thursday/Friday	7.18%	0.00	0.00%	0.35%	0.72%	0.75%	0.53%	3.26%	6.43%	2.54%
364 days		8.18%		0.00%	-0.08%	-0.24%	-0.48%	1.35%	2.96%	8.66%	3.57%
Government Inscribed Stock											
GIS 2Y 2024-26	GIS auctions usually monthly	8.50%		0.00%	0.00%	-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%	0.00%	4.41%	4.41%	0.00%	0.00%	4.49%	4.49%
GIS 5Y 2024-29		9.30%		0.00%	0.06%	0.06%	0.06%	3.54%	1.01%	9.24%	5.24%
GIS 6Y 2024-30		9.08%		0.00%	0.00%	-0.26%	-0.26%	4.14%	0.00%	9.34%	4.99%
GIS 7Y 2024-31		9.17%		0.00%	0.00%	-0.27%	-0.27%	3.95%	0.00%	9.44%	5.27%
GIS 8Y 2024-32		9.27%		0.00%	0.00%	-0.27%	-0.27%	1.04%	2.93%	9.54%	5.42%
GIS 9Y 2024-33		9.40%		0.00%	0.03%	-0.24%	-0.24%	0.94%	2.91%	9.64%	5.56%
GIS 10Y 2024-34		9.50%		0.00%	0.02%	-0.24%	-0.24%	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		4.30%	0.58	0.02%	0.09%	-0.19%	-0.27%	0.79%	-0.62%	4.57%	3.88%
United Kingdom		4.64%	0.78	-0.02%	0.16%	0.16%	0.07%	0.57%	-0.17%	4.57%	3.54%
Australia		4.40%	0.67	-0.08%	0.11%	0.04%	0.04%	0.39%	-0.34%	4.36%	3.96%
New Zealand		4.53%	0.50	-0.07%	0.11%	0.05%	0.12%	0.17%	-0.43%	4.41%	4.32%
France		3.56%	1.00	0.01%	0.41%	0.46%	0.36%	0.28%	-0.38%	3.20%	2.56%
Japan		1.52%	0.97	-0.02%	0.14%	0.22%	0.42%	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%	-0.20%	-0.52%	-2.04%	-1.85%	-6.82%	-5.53%
PGK/AUD		0.3946	0.61	0.56%	-1.40%	-0.58%	-1.89%	9.26%	-6.22%	2.60%	-6.44%
PGK/GBP		0.1930	0.10	0.10%	-2.38%	-3.84%	-3.11%	4.51%	-7.39%	-5.23%	-10.82%
PGK/NZD		0.4354	0.70	0.42%	-1.98%	-0.87%	-1.98%	10.86%	-6.60%	5.21%	-5.95%
PGK/JPY		36.70	0.12	-0.92%	-1.56%	-2.88%	-6.04%	7.93%	-13.55%	3.03%	0.69%
AUD/USD		0.6303	0.22	-0.57%	1.42%	0.38%	1.38%	-10.34%	4.66%	-9.17%	-6.60%
USD/JPY		147.57	0.33	-0.91%	-1.55%	-2.68%	-5.54%	10.17%	-11.91%	10.57%	6.59%
EUR/USD		1.0816	0.61	0.05%	4.13%	4.26%	3.94%	-6.81%	4.43%	-5.99%	3.93%
GBP/USD		1.2890	0.59	-0.11%	2.43%	3.78%	2.69%	-6.25%	5.97%	-1.68%	5.95%
Equity Indices											
Papua New Guinea											
KSI Index		6,903.93	1.00	0.00%	0.30%	0.34%	3.42%	1.36%	1.61%	5.55%	0.75%
KSI Home Index		25,020.42	1.00	0.00%	15.19%	15.99%	25.02%	7.84%	10.56%	28.61%	2.91%
Australia											
All Ordinaries		8,178.50	0.36	-1.78%	-2.68%	-6.85%	-2.87%	-1.38%	6.55%	7.55%	8.42%
S&P/ASX 100		6,670.52	0.38	-1.86%	-2.75%	-6.76%	-2.85%	-1.33%	6.60%	7.69%	7.96%
S&P/ASX 20		4,427.60	0.34	-1.92%	-3.20%	-7.45%	-3.90%	-1.18%	5.60%	6.76%	8.33%
S&P/ASX 50		7,775.40	0.37	-1.86%	-2.90%	-6.79%	-3.06%	-1.37%	6.33%	7.44%	8.52%
S&P/ASX 50 Accumulation		106,382.80	0.54	-1.86%	-2.37%	-5.82%	-2.05%	-0.79%	7.71%	11.65%	13.42%
S&P/ASX Midcap 50		10,001.50	0.46	-1.84%	-1.77%	-6.55%	-1.49%	-1.09%	8.30%	9.42%	4.41%
S&P/ASX Small Ordinaries		3,055.50	0.48	-1.26%	-2.59%	-5.38%	-1.19%	-1.45%	5.55%	5.54%	4.71%
S&P/ASX 200		7,948.17	0.39	-1.81%	-2.74%	-6.62%	-2.59%	-1.34%	6.47%	7.49%	7.84%
S&P/ASX 200 Accumulation		104,951.90	0.54	-1.80%	-2.26%	-5.73%	-1.66%	-0.80%	7.79%	11.44%	12.42%
S&P/ASX 300		7,882.27	0.38	-1.79%	-2.74%	-6.61%	-2.68%	-1.34%	6.50%	7.47%	7.62%
S&P/ASX 200 Energy		7,741.40	0.00	-1.91%	-7.45%	-11.47%	-10.22%	-5.54%	-9.00%	-18.83%	-3.76%
S&P/ASX 200 Materials		16,269.10	0.22	-0.92%	0.17%	-4.65%	0.89%	-11.97%	8.52%	-17.27%	11.11%
S&P/ASX 200 Industrials		7,853.00	0.83	-1.16%	-1.79%	0.44%	2.70%	2.68%	9.33%	11.37%	10.13%
S&P/ASX 200 Consumer Discretionary		3,893.60	0.58	-1.85%	-3.33%	-6.28%	-0.45%	1.88%	9.32%	20.71%	18.68%
S&P/ASX 200 Consumer Staples		11,517.10	0.15	0.35%	-4.20%	-1.57%	-2.14%	-5.58%	0.70%	-4.40%	-1.85%
S&P/ASX 200 Healthcare		42,410.70	0.31	-1.28%	-0.80%	-5.34%	-5.51%	1.85%	-0.41%	6.01%	2.31%
S&P/ASX 200 Financials		8,283.60	0.55	-2.49%	-4.61%	-9.32%	-3.84%	4.78%	7.37%	28.22%	5.66%
S&P/ASX 200 Information Technology		2,455.60	0.42	-3.04%	-1.93%	-15.66%	-10.41%	0.86%	16.05%	49.54%	30.41%
S&P/ASX 200 Telecommunication Services		1,674.30	0.83	-1.99%	-0.93%	-0.16%	2.88%	2.17%	6.11%	2.47%	12.55%
S&P/ASX 200 Utilities		8,650.60	0.42	-1.02%	-4.50%	0.25%	-4.23%	0.55%	-3.25%	10.43%	-1.59%
S&P/ASX 200 A-REIT		1,643.10	0.24	-3.08%	-1.99%	-8.28%	-4.38%	-7.02%	13.78%	14.38%	12.67%
S&P/ASX 200 Financial-x-A-REIT		9,239.00	0.55	-2.49%	-4.61%	-9.32%	-3.84%	4.78%	7.37%	28.22%	5.66%
North American											
DJIA		42,801.72	0.70	0.52%	-2.37%	-3.39%	0.61%	0.51%	8.21%	12.88%	13.70%
S&P 500		5,770.20	0.68	0.55%	-3.10%	-4.24%	-1.89%	2.07%	5.53%	23.31%	24.23%
NASDAQ		18,196.22	0.60	0.70%	-3.45%	-6.80%	-5.77%	6.17%	2.57%	28.64%	43.42%
Toronto S&P/TSX		24,758.76	0.76	0.71%	-2.50%	-2.69%	0.12%	3.03%	9.71%	17.99%	8.12%
Europe											
FTSE		8,679.88	0.83	-0.03%	-1.47%	-0.24%	6.20%	-0.78%	0.89%	5.69%	3.78%
DAX		23,008.94	0.93	-1.75%	2.03%	5.61%	15.57%	3.02%	5.97%	18.85%	20.31%
CAC 40		8,120.80	0.89	-0.94%	0.11%	1.85%	10.03%	-3.34%	2.09%	-2.15%	16.52%
Asia											
Nikkei		36,887.17	0.50	-2.17%	-0.72%	-4.90%	-7.54%	5.21%	-4.20%	19.22%	28.24%
Hang Seng		24,231.30	0.98	-0.57%	5.62%	14.66%	20.79%	-5.08%	19.27%	17.67%	-13.82%
Shanghai		3,372.55	0.85	-0.25%	1.56%	2.08%	0.62%	0.46%	12.44%	12.67%	-3.70%
Sensex		74,332.58	0.17	-0.01%	1.55%	-4.53%	-4.87%	-7.31%	6.66%	8.17%	18.74%

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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%)

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

10-Mar-25

			Closing prices	52	Movement for the period				Down (%)						
			07-Mar-25	wk	Day	Week	Month	YTD	Q4 2024	Q3 2024	2024	2023	2022		
Indices															
MSCI World USD Index			3,740.37	0.74	0.25%	-1.71%	-2.41%	0.88%	-0.41%	6.02%	17.00%	21.77%	-19.46%		
MSCI World Net TR USD Index			11,856.83	0.76	0.26%	-1.67%	-2.29%	1.07%	-0.16%	6.36%	18.67%	23.79%	-18.14%		
MSCI ACWI-ex-Australia TR AUD Index			21,293.24	0.80	-1.05%	-3.16%	-2.88%	-0.86%	11.87%	2.52%	31.18%	23.22%	-12.52%		
MSCI ACWI Net TR USD Index			462.75	0.78	0.21%	-1.22%	-1.87%	1.48%	-0.99%	6.61%	17.49%	22.20%	-18.36%		
MSCI ACWI Minimum Volatility USD			2,572.62	1.00	0.53%	0.68%	2.31%	5.62%	-3.79%	9.05%	9.19%	5.36%	-12.04%		
MSCI EM Asia Net TR USD Index			713.98	0.71	-0.37%	2.98%	2.22%	4.43%	-7.89%	9.47%	11.96%	7.76%	-21.11%		
MSCI EM Net TR USD Index			603.92	0.73	-0.23%	2.89%	1.96%	5.23%	-8.01%	8.72%	7.50%	9.83%	-20.09%		
VIX Volatility S&P500			23.37	0.43	-6.03%	19.05%	41.29%	34.70%	3.71%	34.49%	39.36%	-42.55%	25.84%		
Commodities															
Light Crude WTI Futures	US\$/bbl		67.04	0.06	1.02%	-3.90%	-5.58%	-6.53%	5.21%	-16.40%	0.10%	-10.73%	6.11%		
Brent Crude	US\$/bbl		70.36	0.05	1.30%	-3.85%	-5.76%	-5.73%	4.00%	-16.94%	-3.12%	-10.32%	9.89%		
Gold	US\$/oz		2,914.10	0.94	-0.43%	2.30%	0.92%	10.34%	-0.69%	13.67%	27.47%	13.45%	-0.31%		
Silver	US\$/oz		32.81	0.79	-1.59%	4.17%	1.13%	12.20%	-7.04%	6.42%	21.41%	0.19%	2.67%		
Copper	US\$/lb		4.71	0.66	-2.03%	3.56%	2.64%	16.98%	-11.56%	3.68%	3.50%	2.10%	-14.77%		
Iron Ore	US\$/mt		95.40	0.29	-0.94%	-3.74%	-4.44%	2.35%	-6.62%	-1.42%	-28.48%	19.98%	-3.57%		
Malaysian Palm Oil* RM/tn			4,870.00	0.69	2.66%	2.98%	1.86%	0.19%	17.87%	3.72%	32.74%	-12.20%	-19.15%		
LNG *Jap/Korea	US\$/mmBtu		13.76	0.79	0.51%	-0.65%	-6.55%	-3.37%	8.50%	3.88%	23.61%	-60.97%	-3.21%		
ICCO Cocoa	US\$/mt		8,141.00	0.24	1.31%	-9.68%	-18.74%	-30.27%	51.19%	-0.09%	178.24%	61.38%	3.17%		
ICO Coffee	US cents/lb		390.20	0.81	-0.71%	2.94%	-3.50%	22.03%	18.32%	18.04%	69.81%	12.55%	-26.01%		
Equities															
			Percentage changes												
Domestic			PGK	Arbitrage	PNGX										
Bank South Pacific				18.45	21.31	1.00	0.00%	1.48%	1.72%	7.09%	9.82%	3.54%	45.26%	10.39%	1.31%
Credit Corporation					3.60	1.00	0.00%	19.60%	20.00%	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%	0.00%	-12.66%	-12.22%	-5.26%	
Kina Asset Management Limited					1.75	0.00%	0.00%	6.06%	9.38%	14.29%	12.00%	77.78%	-5.26%	-4.04%	
Kina Securities Limited				2.84	3.35	1.00	0.00%	0.00%	1.52%	3.08%	4.84%	1.64%	30.00%	-9.09%	-6.78%
Steamship Trading Company				35.20	50.00	0.00%	0.00%	0.00%	0.00%	4.17%	-4.00%	4.17%	35.36%	0.00%	0.00%
Santos Limited				15.26	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%	0.00%	0.00%	-20.00%	33.33%	8.70%	44.93%	0.00%	-1.43%
Newmont Corporation				175.44	150.00	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	3.45%			
Australia															
A2 Milk Company Limited				8.05	0.98	-0.25%	0.88%	36.90%	39.27%	-7.37%	-7.83%	35.68%	-38.08%	26.01%	
ANZ Banking Group Limited				28.67	0.26	-2.42%	-3.76%	-7.55%	0.46%	-6.36%	7.93%	10.11%	8.95%	-13.52%	
BSP Financial Group				7.28	0.81	2.54%	3.70%	-1.62%	5.81%	11.15%	-4.03%	26.94%	10.61%	14.75%	
BHP Billiton Limited				38.98	0.07	-0.64%	-0.15%	-3.71%	-1.44%	-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				0.33	0.01	-2.94%	-7.04%	-9.59%	-21.43%	-12.50%	-1.03%	23.53%	-2.86%	14.75%	
Bank of Queensland				6.42	0.52	-1.83%	-4.18%	-7.63%	-4.18%	8.41%	6.37%	10.20%	-11.88%	-14.71%	
Brambles Limited				20.72	0.95	-0.14%	-0.86%	6.58%	7.69%	1.10%	30.97%	41.47%	12.68%	13.55%	
Commonwealth Bank of Australia				148.50	0.67	-3.31%	-5.26%	-8.71%	-3.10%	13.19%	6.29%	37.08%	8.97%	1.58%	
CSL				259.66	0.10	-0.89%	-0.35%	-3.78%	-7.78%	-1.64%	-3.02%	-1.77%	-0.39%	-1.02%	
Fortescue Mining				15.92	0.00	-1.18%	-3.57%	-19.27%	-12.77%	-11.75%	-3.41%	-37.11%	41.49%	6.77%	
Horizon Oil Ltd				0.21	0.73	2.50%	2.50%	2.50%	7.89%	-5.00%	11.11%	22.58%	19.23%	41.30%	
Kina Securities Ltd				1.12	0.79	0.90%	-6.28%	-1.75%	-1.75%	11.76%	9.68%	42.50%	3.23%	-9.36%	
Macquarie Group Ltd				209.08	0.45	-5.18%	-7.73%	-9.08%	-5.67%	-4.61%	13.52%	20.70%	9.98%	-18.71%	
Mirvac Group				2.07	0.46	-2.36%	0.00%	6.15%	10.40%	-12.79%	14.97%	-10.29%	-1.88%	-26.80%	
National Australia Bank				34.26	0.15	-0.95%	-2.95%	-15.82%	-7.65%	-0.67%	3.09%	20.85%	2.13%	4.23%	
Newmont Corporation				69.23	0.50	-0.03%	3.59%	-2.81%	16.27%	-23.59%	22.77%	-2.55%			
Origin Energy Ltd				10.20	0.51	-1.35%	-6.76%	2.00%	-6.42%	8.89%	-7.83%	28.69%	9.72%	47.33%	
Pilbara Minerals Ltd				1.81	0.00	-2.69%	-4.74%	-18.83%	-17.35%	-33.03%	6.51%	-44.56%	5.33%	17.19%	
Qbe Insurance Group Ltd				20.78	0.82	-0.29%	-3.48%	2.36%	8.23%	16.08%	-4.89%	29.64%	10.28%	18.33%	
Rio Tinto Limited				115.20	0.31	0.24%	1.61%	-4.61%	-1.92%	-9.04%	8.51%	-13.42%	16.54%	16.28%	
ResMed Inc				35.88	0.64	0.65%	-3.34%	-4.80%	-2.42%	5.15%	20.17%	44.54%	-17.83%	-13.47%	
Santos Limited				6.02	0.00	-1.79%	-7.95%	-13.75%	-9.88%	-4.84%	-8.36%	-12.11%	6.44%	13.15%	
Steamship Trading Company				13.89	0.29	-0.07%	-0.07%	-0.07%	0.65%	-0.36%	-1.07%	10.40%	19.05%	5.00%	
Suncorp Metway Limited				18.73	0.59	-1.99%	-6.86%	-7.32%	-1.47%	5.09%	3.91%	37.26%	15.03%	8.76%	
Transurban Group				12.95	0.41	-1.30%	-1.52%	-1.15%	-3.29%	1.98%	5.89%	-2.33%	5.62%	-6.08%	
Telstra Corporation Limited.				4.15	0.91	-0.48%	0.24%	5.87%	3.49%	3.35%	7.18%	1.26%	-0.75%	-4.55%	
Treasury Wine Estates Limited				10.15	0.06	0.89%	-7.14%	-5.84%	-10.41%	-5.58%	-3.54%	5.10%	-20.79%	9.94%	
Westpac Banking Corporation				30.57	0.55	-2.21%	-3.90%	-10.19%	-5.41%	1.89%	16.49%	41.14%	-1.93%	9.37%	
Worley Limited				14.32	0.31	-2.19%	-5.91%	-0.90%	4.53%	-7.62%	-1.00%	-21.53%	16.40%	41.11%	
Woolworths Limited				28.66	0.02	0.60%	-4.50%	-4.21%	-6.00%	-8.44%	-1.45%	-18.04%	10.85%	-11.71%	
International															
Blackrock Int Equity Fund*			AUD \$	27.67	0.72	-1.93%	-2.41%	-4.40%	-1.61%	11.75%	-1.22%	27.51%	16.82%	-15.90%	
Vanguard International Share*			AUD \$	3.76	0.70	-1.93%	-2.41%	-4.41%	-2.54%	11.45%	0.65%	26.34%	17.60%	-16.11%	

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