

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

02-Jun-25

	Closing prices 30-May-25	52 wk	Day	Week	Month	YTD	Q1 2025	Q4 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%	0.00%	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		4.55%		0.00%	0.00%	0.10%	0.31%	1.72%	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		4.55%		0.00%	0.00%	0.00%	0.12%	0.31%	3.85%		2.32%
182 days	Tbill auctions are regular Wednesdays	7.50%	1.00	0.00%	0.99%	1.11%	1.76%	0.11%	5.74%	2.00%	2.69%
273 days	reported Thursday/Friday	8.25%	0.00	0.00%	0.00%	0.02%	1.82%	1.57%	6.43%	2.54%	2.95%
364 days		8.26%		0.00%	0.01%	0.03%	-0.40%	-0.43%	1.35%	8.66%	3.57%
Government Inscribed Stock											
GIS 2Y 2024-26	GIS auctions usually monthly	8.63%		0.00%	0.00%	0.00%	-0.14%	0.77%	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%	9.00%	4.16%	9.00%
GIS 4Y 2024-28		8.95%		0.00%	0.00%	-0.24%	4.46%	4.51%	4.49%	4.49%	5.16%
GIS 5Y 2024-29		9.10%		0.00%	0.00%	0.00%	-0.14%	-0.09%	3.54%	9.24%	5.24%
GIS 6Y 2024-30		9.10%		0.00%	0.00%	0.00%	-0.24%	-0.24%	4.14%	9.34%	4.99%
GIS 7Y 2024-31		9.22%		0.00%	0.00%	0.02%	-0.22%	-0.34%	3.95%	9.44%	5.27%
GIS 8Y 2024-32		9.34%		0.00%	0.00%	0.04%	-0.20%	-0.24%	1.04%	9.54%	5.42%
GIS 9Y 2024-33		9.46%		0.00%	0.04%	0.06%	-0.18%	-0.24%	0.94%	9.64%	5.56%
GIS 10Y 2024-34		9.56%		0.00%	0.00%	0.06%	-0.18%	-0.24%	0.84%	9.74%	5.44%
Kina Facility Rate		4.00%	1.00	0.00%	0.00%	0.00%	0.00%	1.00%	4.00%	3.50%	3.25%
Ten year Government Bond yields											
United States		4.40%	0.67	-0.02%	-0.11%	0.09%	-0.17%	0.79%	4.57%	3.88%	3.87%
United Kingdom		4.65%	0.79	0.00%	-0.03%	0.14%	0.08%	0.11%	4.57%	3.54%	3.67%
Australia		4.26%	0.50	-0.11%	-0.16%	0.04%	-0.10%	0.02%	4.36%	3.96%	4.05%
New Zealand		4.57%	0.71	-0.07%	-0.09%	0.13%	0.16%	0.08%	4.41%	4.32%	4.47%
France		3.16%	0.44	-0.02%	-0.10%	-0.09%	-0.03%	0.26%	3.20%	2.56%	3.12%
Japan		1.50%	0.89	-0.03%	-0.04%	0.24%	0.40%	0.39%	1.10%	0.61%	0.42%
Australia	RBA Cash Rate	3.85%		0.00%	0.00	-0.25%	-0.50%	-0.25%	0.00%	4.35%	3.10%
PNG CPI Index	Latest 12 mth % change	2.40%									
							2.40%	2.70%	0.70%	3.90%	3.40%
Currencies											
PGK/USD		0.2438	0.00	-0.04%	-0.12%	-0.49%	-2.48%	-1.44%	-2.04%	-6.82%	-5.53%
PGK/AUD		0.3792	0.26	-0.18%	-0.05%	-0.63%	-5.72%	-2.49%	9.26%	-2.60%	-6.44%
PGK/GBP		0.1810	0.05	-0.33%	-0.22%	-1.63%	-9.14%	-4.47%	4.51%	-5.23%	-10.82%
PGK/NZD		0.4082	0.15	-0.71%	-1.04%	-1.16%	-8.10%	-2.84%	10.86%	5.21%	-9.59%
PGK/JPY		35.12	0.10	-1.35%	0.31%	-1.21%	-10.09%	-5.94%	7.93%	3.03%	0.69%
AUD/USD		0.6431	0.47	0.16%	-0.06%	0.16%	3.44%	1.06%	-10.34%	-9.17%	0.99%
USD/JPY		144.04	0.19	-1.32%	0.43%	-0.72%	-7.80%	-4.57%	10.17%	10.57%	6.59%
EUR/USD		1.1338	0.85	0.83%	0.13%	0.08%	8.96%	4.07%	-6.81%	-5.99%	3.93%
GBP/USD		1.3467	0.92	0.27%	0.07%	1.11%	7.29%	3.21%	-6.25%	-1.68%	5.95%
Equity Indices											
Papua New Guinea											
KSI Index		6,625.06	0.37	0.18%	0.02%	-3.35%	-0.75%	-0.15%	1.34%	5.50%	0.79%
KSI Home Index		30,771.44	1.00	0.10%	0.10%	9.24%	53.75%	27.89%	7.84%	28.61%	2.91%
Australia											
All Ordinaries		8,660.32	0.87	0.26%	0.86%	2.41%	2.85%	-4.36%	-1.38%	7.55%	8.42%
S&P/ASX 100		7,085.26	0.89	0.29%	0.84%	2.15%	3.19%	-4.02%	-1.33%	7.69%	7.96%
S&P/ASX 20		4,686.50	0.81	0.43%	0.86%	1.13%	1.72%	-4.56%	-1.18%	6.76%	8.33%
S&P/ASX 50		8,250.90	0.88	0.31%	0.88%	1.80%	2.87%	-4.07%	-1.37%	7.44%	8.52%
S&P/ASX 50 Accumulation		113,564.40	0.99	0.31%	0.88%	2.30%	4.56%	-2.96%	-0.79%	11.65%	13.42%
S&P/ASX Midcap 50		10,688.80	0.95	0.19%	0.55%	4.42%	5.28%	-3.73%	-1.09%	9.42%	4.41%
S&P/ASX Small Ordinaries		3,229.00	0.95	0.45%	1.28%	4.65%	4.42%	-2.98%	-1.45%	5.54%	4.71%
S&P/ASX 200		8,434.71	0.90	0.30%	0.88%	2.39%	3.38%	-3.87%	-1.34%	7.49%	7.84%
S&P/ASX 200 Accumulation		112,008.00	1.00	0.30%	0.89%	2.79%	4.95%	-2.80%	-0.80%	11.44%	12.42%
S&P/ASX 300		8,367.18	0.90	0.31%	0.88%	2.41%	3.31%	-3.91%	-1.34%	7.47%	7.62%
S&P/ASX 200 Energy		7,958.30	0.35	-1.37%	2.61%	7.96%	-7.71%	-7.92%	-5.54%	-18.83%	-3.76%
S&P/ASX 200 Materials		16,367.60	0.50	0.33%	-0.21%	1.68%	1.50%	-0.93%	-11.97%	-17.27%	11.11%
S&P/ASX 200 Industrials		8,288.80	0.99	0.02%	0.87%	3.45%	8.40%	1.48%	2.68%	11.37%	10.13%
S&P/ASX 200 Consumer Discretionary		4,081.30	0.75	-0.45%	0.88%	0.78%	4.35%	-3.64%	1.88%	20.71%	18.68%
S&P/ASX 200 Consumer Staples		12,404.90	0.66	0.96%	-0.14%	-1.89%	5.40%	-0.93%	-5.58%	-4.40%	-1.85%
S&P/ASX 200 Healthcare		42,053.10	0.46	0.17%	0.65%	-0.71%	-6.31%	-9.71%	1.85%	6.01%	2.31%
S&P/ASX 200 Financials		9,137.80	0.93	0.73%	1.44%	2.62%	6.08%	-3.37%	4.78%	28.22%	5.66%
S&P/ASX 200 Information Technology		2,879.90	0.93	-0.58%	3.85%	14.36%	5.07%	-17.55%	0.86%	49.54%	30.41%
S&P/ASX 200 Telecommunication Services		1,823.60	0.98	-0.42%	-0.06%	4.16%	12.06%	-0.20%	2.17%	2.47%	12.55%
S&P/ASX 200 Utilities		9,262.50	0.73	1.18%	-0.68%	-1.12%	2.54%	0.29%	0.55%	10.43%	-1.59%
S&P/ASX 200 A-REIT		1,779.10	0.72	0.55%	0.59%	2.34%	3.53%	-7.30%	-7.02%	14.38%	12.67%
S&P/ASX 200 Financial-x-A-REIT		10,191.80	0.93	0.73%	1.44%	2.63%	6.08%	-3.37%	4.78%	28.22%	5.66%
North American											
DJIA		42,270.07	0.63	0.13%	1.60%	2.31%	-0.64%	-1.28%	0.51%	12.88%	13.70%
S&P 500		5,911.69	0.80	-0.01%	1.88%	3.96%	0.51%	-4.59%	2.07%	23.31%	24.23%
NASDAQ		19,113.77	0.78	-0.32%	2.01%	6.32%	-1.02%	-10.42%	6.17%	28.64%	43.42%
Toronto S&P/TSX		26,175.05	0.98	-0.14%	1.14%	4.57%	5.85%	0.77%	3.03%	17.99%	8.12%
Europe											
FTSE		8,772.38	0.92	0.64%	0.62%	2.05%	7.33%	5.01%	-0.78%	5.69%	3.78%
DAX		23,997.48	0.97	0.27%	1.56%	3.95%	20.53%	11.32%	3.02%	18.85%	20.31%
CAC 40		7,751.89	0.66	-0.36%	0.23%	-0.24%	5.03%	5.55%	-3.34%	-2.15%	16.52%
Asia											
Nikkei		37,965.10	0.62	-1.22%	2.17%	3.08%	-4.84%	-10.72%	5.21%	19.22%	28.24%
Hang Seng		23,289.77	0.82	-1.20%	-1.32%	3.49%	16.10%	15.25%	-5.08%	17.67%	-13.82%
Shanghai		3,347.49	0.82	-0.47%	-0.03%	2.09%	-0.13%	-0.48%	0.46%	12.67%	-3.70%
Sensex		81,451.01	0.66	-0.22%	-0.33%	1.18%	4.24%	-0.93%	-7.31%	8.17%	18.74%

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

02-Jun-25

			Closing prices	52	Movement for the period									
			30-May-25	wk	Day	Week	Month	YTD	Q1 2025	Q4 2024	2024	2023	2022	
Indices														
MSCI World USD Index			3,863.48	0.93		0.03%	1.60%	3.73%	4.20%	-2.14%	-0.41%	17.00%	21.77%	-19.46%
MSCI World Net TR USD Index			12,311.31	0.96		0.04%	1.63%	3.94%	4.95%	-1.79%	-0.16%	18.67%	23.79%	-18.14%
MSCI ACWI-ex-Australia TR AUD Index			21,673.53	0.89		0.16%	2.25%	4.50%	0.91%	-2.41%	11.87%	31.18%	23.23%	-12.52%
MSCI ACWI Net TR USD Index			480.25	0.98		-0.08%	1.34%	3.78%	5.32%	-1.32%	-0.99%	17.49%	22.20%	-18.36%
MSCI ACWI Minimum Volatility USD			2,616.36	0.97		0.32%	0.38%	0.73%	7.42%	5.69%	-3.79%	9.19%	5.36%	-12.04%
MSCI EM Asia Net TR USD Index			733.01	0.82		-0.98%	-1.17%	2.71%	7.21%	1.35%	-7.89%	11.96%	7.76%	-21.11%
MSCI EM Net TR USD Index			623.98	0.91		-1.08%	-1.12%	2.36%	8.73%	2.93%	-8.01%	7.50%	9.83%	-20.09%
VIX Volatility S&P500			18.57	0.16		-3.18%	-16.69%	-18.12%	7.03%	28.41%	3.71%	39.36%	-42.55%	25.84%
Commodities														
Light Crude WTI Futures	US\$/bbl		60.79	0.14		-0.25%	-1.20%	4.29%	-15.24%	-0.33%	5.21%	0.10%	-10.73%	6.11%
Brent Crude	US\$/bbl		63.90	0.13		-0.39%	-1.36%	4.26%	-14.39%	0.13%	4.00%	-3.12%	-10.32%	9.89%
Gold	US\$/oz		3,315.40	0.90		-0.85%	-2.33%	2.22%	25.54%	19.28%	-0.69%	27.47%	13.45%	-0.31%
Silver	US\$/oz		33.03	0.75		-1.18%	-1.73%	2.39%	12.95%	18.36%	-7.04%	21.41%	0.19%	2.67%
Copper	US\$/lb		4.68	0.56		0.04%	-3.29%	0.10%	16.17%	25.02%	-11.56%	3.50%	2.10%	-14.77%
Iron Ore	US\$/mt		92.60	0.36		1.11%	-2.21%	-1.84%	-0.65%	3.92%	-6.62%	-28.48%	19.98%	-3.57%
Malaysian Palm Oil* RM/tn			3,888.00	0.10		-1.04%	1.67%	-0.82%	-20.02%	-2.04%	17.87%	32.74%	-12.20%	-19.15%
LNG *Jap/Korea	US\$/mmBtu		12.16	0.24		-1.14%	-2.64%	7.95%	-14.64%	-8.18%	8.50%	23.61%	-60.97%	-3.21%
ICCO Cocoa	US\$/mt		9,791.00	0.52		7.48%	0.28%	7.28%	-16.14%	-32.32%	51.19%	178.24%	61.38%	3.17%
ICO Coffee	US cents/lb		342.45	0.56		-1.71%	-5.14%	-13.39%	7.10%	18.76%	18.32%	69.81%	12.55%	-26.01%
Equities														
Percentage changes														
Domestic		PGK	Arbitrage	PNGX										
Bank South Pacific			19.54	22.50	1.00	1.81%	0.00%	4.17%	13.07%	8.04%	9.82%	45.26%	10.39%	1.31%
Credit Corporation				4.62	1.00	0.00%	0.00%	11.06%	71.11%	37.04%	7.57%	35.00%	8.11%	10.12%
City Pharmacy				0.69	0.00	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	-12.66%	-12.22%	-5.26%
Kina Asset Management Limited				1.80		2.86%	2.86%	2.86%	12.50%	9.38%	14.29%	77.78%	-5.26%	-4.04%
Kina Securities Limited		3.11		3.50	0.91	0.00%	-1.41%	1.45%	7.69%	3.08%	4.84%	30.00%	-9.09%	-6.78%
Steamship Trading Company		35.65		50.00		0.00%	0.00%	0.00%	4.17%	4.17%	-4.00%	35.36%	0.00%	0.00%
Santos Limited		17.38		19.06	0.04	0.00%	0.05%	0.05%	-2.80%	-0.56%	0.82%	1.98%	0.68%	
NGP Agmark Limited				0.80		-2.44%	-2.44%	-2.44%	-20.00%	-18.00%	33.33%	44.93%	0.00%	-1.43%
Newmont Corporation			212.68	145.00		0.00%	0.00%	0.00%	-3.33%	-3.33%	0.00%			
Australia														
A2 Milk Company Limited				8.33	0.87	3.35%	1.34%	-1.65%	44.12%	37.20%	-7.37%	35.68%	-38.08%	26.01%
ANZ Banking Group Limited				29.04	0.42	0.41%	-0.10%	-4.35%	1.75%	1.93%	-6.36%	10.11%	8.95%	-13.52%
BSP Financial Group				7.41	0.82	-0.27%	-0.54%	-2.50%	7.70%	11.63%	11.15%	26.94%	10.61%	14.75%
BHP Billiton Limited				38.25	0.35	0.26%	0.26%	0.45%	-3.29%	-3.41%	-13.95%	-21.54%	10.48%	9.95%
Bougainville Copper Limited				0.38	0.26	4.17%	-25.00%	13.64%	-10.71%	-21.43%	-12.50%	23.53%	-2.86%	14.75%
Bank of Queensland				7.81	1.00	0.51%	1.17%	4.27%	16.57%	0.60%	8.41%	10.20%	-11.88%	-14.71%
Brambles Limited				23.19	1.00	0.96%	5.12%	11.49%	20.53%	4.11%	1.10%	41.47%	12.68%	13.55%
Commonwealth Bank of Australia				175.95	1.00	0.87%	1.21%	3.71%	14.81%	-1.51%	13.19%	37.08%	8.97%	1.58%
CSL				246.99	0.18	-0.41%	0.25%	-3.67%	-12.28%	-11.47%	-1.64%	-1.77%	-0.39%	-1.02%
Fortescue Mining				15.39	0.12	-1.85%	-0.77%	-5.87%	-15.67%	-15.78%	-11.75%	-37.11%	41.49%	6.77%
Horizon Oil Ltd				0.17	0.09	-2.86%	-8.11%	-6.85%	-10.53%	10.53%	-5.00%	22.58%	19.23%	41.30%
Kina Securities Ltd				1.18	0.95	0.85%	1.72%	6.79%	3.51%	0.00%	11.76%	42.50%	3.23%	-9.36%
Macquarie Group Ltd				214.21	0.62	0.28%	3.84%	8.20%	-3.36%	-11.28%	-4.61%	20.70%	9.98%	-18.71%
Mirvac Group				2.31	0.93	0.43%	1.76%	0.43%	23.20%	11.47%	-12.79%	-10.29%	-1.88%	-26.80%
National Australia Bank				38.00	0.64	1.33%	0.80%	4.14%	2.43%	-8.30%	-0.67%	20.85%	2.13%	4.23%
Newmont Corporation				80.65	0.73	-1.13%	-2.55%	-0.62%	35.46%	29.51%	-23.59%	-2.55%		
Origin Energy Ltd				10.82	0.71	2.08%	-2.08%	-0.37%	-0.73%	-3.39%	8.89%	28.69%	9.72%	47.33%
Pilbara Minerals Ltd				1.24	0.00	-5.70%	-10.14%	-16.22%	-43.38%	-23.06%	-33.03%	-44.56%	5.33%	17.19%
Qbe Insurance Group Ltd				23.16	0.93	-1.28%	-0.04%	7.47%	20.63%	14.06%	16.08%	29.64%	10.28%	18.33%
Rio Tinto Limited				112.66	0.34	-0.64%	-3.71%	-3.43%	-4.09%	-1.68%	-9.04%	-13.42%	16.54%	16.28%
ResMed Inc				37.92	0.80	-0.84%	-0.99%	1.77%	3.13%	-4.92%	5.15%	44.54%	-17.83%	-13.47%
Santos Limited				6.59	0.46	-0.90%	2.65%	8.39%	-1.35%	-0.30%	-4.84%	-12.11%	6.44%	13.15%
Steamship Trading Company				13.52	0.01	0.00%	0.15%	0.15%	-2.03%	0.36%	-0.36%	10.40%	19.05%	5.00%
Suncorp Metway Limited				20.63	0.95	-0.96%	0.29%	1.93%	8.52%	1.16%	5.09%	37.26%	15.03%	8.76%
Transurban Group				14.18	0.83	-0.56%	-0.14%	-1.39%	5.90%	0.00%	1.98%	-2.33%	5.62%	-6.08%
Telstra Corporation Limited				4.78	1.00	0.00%	0.63%	4.37%	19.20%	4.99%	3.35%	1.26%	-0.75%	-4.55%
Treasury Wine Estates Limited				8.44	0.07	4.07%	0.84%	-5.91%	-25.51%	-13.95%	-5.58%	5.10%	-20.79%	9.94%
Westpac Banking Corporation				32.56	0.73	2.68%	3.89%	-2.66%	0.74%	-2.32%	1.89%	41.14%	-1.93%	9.37%
Worley Limited				13.02	0.39	-0.61%	0.93%	5.34%	-4.96%	5.33%	-7.62%	-21.53%	16.40%	41.11%
Woolworths Limited				31.85	0.46	0.70%	-0.13%	-2.54%	4.46%	-3.08%	-8.44%	-18.04%	10.85%	-11.71%
International														
Blackrock Int Equity Fund*		AUD \$		28.39	0.86	0.13%	0.73%	4.73%	0.97%	-3.17%	11.75%	27.51%	16.82%	-15.90%
Vanguard International Share*		AUD \$		3.79	0.76	0.16%	2.25%	4.51%	-1.59%	-3.17%	11.45%	26.34%	17.60%	-16.11%

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