

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-Jun-25

	Closing prices 03-Jun-25	52 wk	Day	Week	Month	YTD	Q1 2025	Q4 2024	2024	2023	2022
Interest Rates											
Central Bank Bills											
7 days	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	7.50%	1.00		0.00%	0.99%	1.11%	0.11%	0.26%	5.74%	2.00%	2.69%
273 days	8.25%	0.00		0.00%	0.00%	0.02%	1.57%	0.53%	6.43%	2.54%	2.95%
364 days	8.26%			0.00%	0.01%	0.03%	-0.43%	1.35%	8.66%	3.57%	4.27%
Government Inscribed Stock											
GIS 2Y 2024-26	8.63%			0.00%	0.00%	0.00%	-0.14%	0.77%	8.77%	3.93%	4.20%
GIS 3Y 2024-27	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%	4.51%	0.00%	4.49%	4.49%	5.16%
GIS 5Y 2024-29	9.10%			0.00%	0.00%	0.00%	-0.09%	3.54%	9.24%	5.24%	5.24%
GIS 6Y 2024-30	9.10%			0.00%	0.00%	0.00%	-0.24%	4.14%	9.34%	4.99%	0.00%
GIS 7Y 2024-31	9.22%			0.00%	0.00%	0.02%	-0.34%	3.95%	9.44%	5.27%	5.56%
GIS 8Y 2024-32	9.34%			0.00%	0.00%	0.04%	-0.24%	1.04%	9.54%	5.42%	5.44%
GIS 9Y 2024-33	9.46%			0.00%	0.04%	0.06%	-0.18%	0.94%	9.64%	5.56%	5.44%
GIS 10Y 2024-34	9.56%			0.00%	0.00%	0.06%	-0.18%	0.84%	9.74%	5.74%	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	4.45%	0.71		0.01%	0.01%	0.16%	-0.36%	0.79%	4.57%	3.88%	3.87%
United Kingdom	4.64%	0.78		-0.03%	-0.03%	0.12%	0.11%	0.57%	4.57%	3.54%	3.67%
Australia	4.26%	0.50		-0.01%	-0.05%	-0.07%	0.02%	0.39%	4.36%	3.96%	4.05%
New Zealand	4.60%	0.76		0.04%	0.02%	0.04%	0.08%	0.17%	4.41%	4.32%	4.47%
France	3.19%	0.48		0.00%	-0.01%	-0.07%	0.26%	0.28%	3.20%	2.56%	3.12%
Japan	1.49%	0.88		-0.02%	0.02%	0.23%	0.39%	0.24%	1.10%	0.61%	0.42%
Australia	3.85%			0.00%	0.00	-0.25%	-0.25%	0.00%	4.35%	4.35%	3.10%
RBA Cash Rate	2.40%						2.40%	2.70%	0.70%	3.90%	3.40%
PNG CPI Index											
Latest 12 mth % change	2.40%										
Currencies											
PGK/USD	0.2437	0.00		-0.04%	-0.12%	-0.49%	-1.44%	-2.04%	-6.82%	-5.53%	-0.35%
PGK/AUD	0.3774	0.22		-0.05%	0.24%	-0.61%	-2.49%	9.26%	2.60%	-6.44%	6.67%
PGK/GBP	0.1802	0.02		-0.17%	0.11%	-2.22%	-4.47%	4.51%	-5.23%	-10.82%	11.60%
PGK/NZD	0.4059	0.11		-0.22%	-0.42%	-1.05%	-2.84%	10.86%	5.21%	-5.95%	7.55%
PGK/JPY	34.86	0.06		-0.26%	-0.17%	-1.05%	-5.94%	7.93%	3.03%	0.69%	14.75%
AUD/USD	0.6458	0.50		0.02%	-0.35%	0.11%	1.06%	-10.34%	-9.17%	0.99%	-6.60%
USD/JPY	143.02	0.14		-0.22%	-0.06%	-0.58%	-4.57%	10.17%	10.57%	6.59%	15.13%
EUR/USD	1.1423	0.92		0.36%	0.34%	0.92%	4.07%	-6.81%	-5.99%	3.93%	-5.83%
GBP/USD	1.3525	0.96		0.16%	-0.26%	1.76%	3.21%	-6.25%	-1.68%	5.95%	-10.71%
Equity Indices											
Papua New Guinea											
KSI Index	6,625.06	0.37		0.00%	0.24%	-3.35%	-0.15%	1.34%	5.50%	0.79%	7.10%
KSI Home Index	30,771.44	1.00		0.00%	0.10%	9.24%	27.89%	7.84%	28.61%	2.91%	5.07%
Australia											
All Ordinaries	8,690.94	0.90		0.62%	0.69%	3.84%	-4.36%	-1.38%	7.55%	8.42%	-7.17%
S&P/ASX 100	7,110.59	0.92		0.61%	0.61%	3.73%	-4.02%	-1.33%	7.69%	7.96%	-3.95%
S&P/ASX 20	4,699.90	0.83		0.60%	0.52%	3.25%	-4.56%	-1.18%	6.76%	8.33%	-1.83%
S&P/ASX 50	8,279.00	0.90		0.65%	0.58%	3.61%	-4.07%	-1.37%	7.44%	8.52%	-3.01%
S&P/ASX 50 Accumulation	113,950.60	1.00		0.65%	0.58%	4.11%	-2.96%	-0.79%	11.65%	13.42%	1.89%
S&P/ASX Midcap 50	10,739.00	0.98		0.33%	0.81%	4.51%	-3.73%	-1.09%	9.42%	4.41%	-9.00%
S&P/ASX Small Ordinaries	3,242.90	0.98		0.71%	1.49%	4.92%	-2.98%	-1.45%	5.54%	4.71%	-20.72%
S&P/ASX 200	8,466.68	0.93		0.63%	0.70%	3.87%	-3.87%	-1.34%	7.49%	7.84%	-5.45%
S&P/ASX 200 Accumulation	112,434.10	1.00		0.63%	0.71%	4.28%	-2.80%	-0.80%	11.44%	12.42%	-1.08%
S&P/ASX 300	8,397.75	0.93		0.62%	0.71%	3.85%	-3.91%	-1.34%	7.47%	7.62%	-6.05%
S&P/ASX 200 Energy	7,896.00	0.34		0.61%	1.36%	9.41%	-7.92%	-5.54%	-18.83%	-3.76%	39.71%
S&P/ASX 200 Materials	16,284.90	0.48		0.27%	-0.97%	1.11%	-0.93%	-11.97%	-17.72%	11.11%	4.79%
S&P/ASX 200 Industrials	8,358.50	1.00		0.66%	1.07%	4.57%	1.48%	2.68%	11.37%	10.13%	-6.18%
S&P/ASX 200 Consumer Discretionary	4,064.10	0.73		-0.11%	-0.64%	0.54%	-3.64%	1.88%	20.71%	18.68%	-22.65%
S&P/ASX 200 Consumer Staples	12,521.20	0.73		0.80%	1.22%	-0.20%	-0.93%	-5.58%	-4.40%	-1.85%	-7.39%
S&P/ASX 200 Healthcare	41,805.50	0.43		-0.37%	-0.87%	0.65%	-9.71%	1.85%	6.01%	2.31%	-8.41%
S&P/ASX 200 Financials	9,249.80	0.99		1.24%	1.81%	5.97%	-3.37%	4.78%	28.22%	5.66%	-2.72%
S&P/ASX 200 Information Technology	2,880.70	0.93		0.34%	1.50%	15.31%	-17.55%	0.86%	49.54%	30.41%	-34.25%
S&P/ASX 200 Telecommunication Services	1,844.70	1.00		0.76%	1.65%	5.97%	-0.20%	2.17%	2.47%	12.55%	-13.43%
S&P/ASX 200 Utilities	9,232.30	0.71		0.50%	1.68%	-1.41%	0.29%	0.55%	10.43%	-1.59%	24.19%
S&P/ASX 200 A-REIT	1,787.10	0.74		0.67%	1.30%	3.03%	-7.30%	-7.02%	14.38%	12.67%	-24.00%
S&P/ASX 200 Financial-x-A-REIT	10,316.60	0.99		1.24%	1.81%	5.97%	-3.37%	4.78%	28.22%	5.66%	-2.72%
North American											
DJIA	42,519.64	0.66		0.51%	0.42%	4.14%	-1.28%	0.51%	12.88%	13.70%	-8.78%
S&P 500	5,970.37	0.85		0.58%	0.82%	6.48%	-4.59%	2.07%	23.31%	24.23%	-19.44%
NASDAQ	19,398.96	0.84		0.81%	1.04%	9.66%	-10.42%	6.17%	28.64%	43.42%	-33.10%
Toronto S&P/TSX	26,426.64	1.00		0.14%	0.60%	5.81%	0.77%	3.03%	17.99%	8.12%	-8.66%
Europe											
FTSE	8,787.02	0.93		0.15%	0.10%	2.21%	5.01%	-0.78%	5.69%	3.78%	0.91%
DAX	24,091.62	0.98		0.67%	-0.56%	3.62%	11.32%	3.02%	18.85%	20.31%	-12.35%
CAC 40	7,763.84	0.67		0.34%	-0.80%	0.87%	5.55%	-3.34%	-2.15%	16.52%	-9.50%
Asia											
Nikkei	37,446.81	0.57		-0.06%	-0.74%	1.67%	-10.72%	5.21%	19.22%	28.24%	-9.37%
Hang Seng	23,512.49	0.85		1.53%	0.56%	3.75%	15.25%	-5.08%	17.67%	-13.82%	-15.46%
Shanghai	3,361.98	0.84		0.43%	0.64%	1.38%	-0.48%	0.46%	12.67%	-3.70%	-15.13%
Sensex	80,737.51	0.60		-0.78%	-1.00%	0.12%	-0.93%	-7.31%	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%)
%	2 standard deviation move down (5%)

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

04-Jun-25

		Closing prices	52	Movement for the period					Q1 2025	Q4 2024	2024	2023	2022
		03-Jun-25	wk	Day	Week	Month	YTD						
Indices													
MSCI World USD Index		3,894.53	0.96	0.34%	0.66%	5.62%	5.04%	-2.14%	-0.41%	17.00%	21.77%	-19.46%	
MSCI World Net TR USD Index		12,411.31	1.00	0.34%	0.69%	5.83%	5.80%	-1.79%	-0.16%	18.67%	23.79%	-18.14%	
MSCI ACWI-ex-Australia TR AUD Index		21,737.42	0.90	0.81%	0.26%	6.04%	1.21%	-2.41%	11.87%	31.18%	23.23%	-12.52%	
MSCI ACWI Net TR USD Index		483.80	1.00	0.35%	0.57%	5.44%	6.10%	-1.32%	-0.99%	17.49%	22.20%	-18.36%	
MSCI ACWI Minimum Volatility USD		2,613.90	0.96	-0.14%	-0.07%	0.51%	7.31%	5.69%	-3.79%	9.19%	5.36%	-12.04%	
MSCI EM Asia Net TR USD Index		732.84	0.82	0.48%	-0.40%	2.11%	7.19%	1.35%	-7.89%	11.96%	7.76%	-21.11%	
MSCI EM Net TR USD Index		624.67	0.92	0.42%	-0.43%	2.08%	8.85%	2.93%	-8.01%	7.50%	9.83%	-20.09%	
VIX Volatility S&P500		17.69	0.14	-3.65%	-6.70%	-28.55%	1.96%	28.41%	3.71%	39.36%	-42.55%	25.84%	
Commodities													
Light Crude WTI Futures		US\$/bbl	63.41	0.23	1.42%	4.14%	7.31%	-11.59%	-0.33%	5.21%	0.10%	-10.73%	6.11%
Brent Crude		US\$/bbl	65.63	0.20	1.55%	2.40%	5.60%	-12.07%	0.13%	4.00%	-3.12%	-10.32%	9.89%
Gold		US\$/oz	3,377.10	0.96	-0.59%	1.47%	-1.34%	27.87%	19.28%	-0.69%	27.47%	13.45%	-0.31%
Silver		US\$/oz	34.63	0.94	-0.18%	3.97%	3.75%	18.44%	18.36%	-7.04%	21.41%	0.19%	2.67%
Copper		US\$/lb	4.83	0.68	-0.50%	1.98%	1.17%	20.05%	25.02%	-11.56%	3.50%	2.10%	-14.77%
Iron Ore		US\$/mt	92.60	0.36	0.00%	-1.73%	-1.84%	-0.65%	3.92%	-6.62%	-28.48%	19.98%	-3.57%
Malaysian Palm Oil* RM/tn			3,938.00	0.13	1.29%	1.84%	3.77%	-18.99%	-2.04%	17.87%	32.74%	-12.20%	-19.15%
LNG *Jap/Korea		US\$/mmBtu	12.33	0.29	0.24%	-1.32%	8.97%	-13.41%	-8.18%	8.50%	23.61%	-60.97%	-3.21%
ICCO Cocoa		US\$/mt	9,775.00	0.52	3.18%	0.37%	6.54%	-16.27%	-32.32%	51.19%	178.24%	61.38%	3.17%
ICO Coffee		US cents/lb	340.85	0.55	-1.05%	-5.76%	-15.02%	6.60%	18.76%	18.32%	69.81%	12.55%	-26.01%
Equities													
Domestic													
		PGK	Arbitrage	Percentage changes									
			PNGX										
Bank South Pacific		20.54	22.50	1.00	0.00%	2.04%	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	0.00	0.00%	2.86%	2.86%	12.50%	9.38%	14.29%	77.78%	-5.26%	-4.04%
Kina Securities Limited		3.15	3.50	0.91	0.00%	0.00%	1.16%	7.69%	3.08%	4.84%	30.00%	-9.09%	-6.78%
Steamship Trading Company		35.82	50.00	0.00	0.00%	0.00%	0.00%	4.17%	4.17%	-4.00%	35.36%	0.00%	0.00%
Santos Limited		17.30	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	0.00	0.00%	-2.44%	-2.44%	-20.00%	-18.00%	33.33%	44.93%	0.00%	-1.43%
Newmont Corporation		225.49	145.00	0.00	0.00%	0.00%	0.00%	-3.33%	-3.33%	0.00%			
Australia													
A2 Milk Company Limited			7.91	0.77	-0.25%	-3.54%	-4.24%	36.85%	37.20%	-7.37%	35.68%	-38.08%	26.01%
ANZ Banking Group Limited			29.36	0.47	1.31%	1.03%	-1.61%	2.87%	1.93%	-6.36%	10.11%	8.95%	-13.52%
BSP Financial Group			7.75	1.00	1.71%	4.31%	1.31%	12.65%	11.63%	11.15%	26.94%	10.61%	14.75%
BHP Billiton Limited			37.56	0.29	-0.58%	-2.80%	-0.11%	-5.03%	-3.41%	-13.95%	-21.54%	10.48%	9.95%
Bouganville Copper Limited			0.38	0.26	-3.85%	-7.41%	15.38%	-10.71%	-21.43%	-12.50%	23.53%	-2.86%	14.75%
Bank of Queensland			8.00	1.00	2.04%	3.36%	6.95%	19.40%	0.60%	8.41%	10.20%	-11.88%	-14.71%
Brambles Limited			23.46	1.00	0.17%	2.85%	11.77%	21.93%	4.11%	1.10%	41.47%	12.68%	13.55%
Commonwealth Bank of Australia			178.64	1.00	1.26%	1.88%	7.14%	16.57%	-1.51%	13.19%	37.08%	8.97%	1.58%
CSL			245.45	0.16	-0.95%	-1.42%	-2.00%	-12.83%	-11.47%	-1.64%	-1.77%	-0.39%	-1.02%
Fortescue Mining			15.02	0.08	0.13%	-3.59%	-6.07%	-17.70%	-15.78%	-11.75%	-37.11%	41.49%	6.77%
Horizon Oil Ltd			0.18	0.18	2.94%	-2.78%	-2.78%	-7.89%	10.53%	-5.00%	22.58%	19.23%	41.30%
Kina Securities Ltd			1.19	0.88	1.28%	2.15%	6.73%	4.39%	0.00%	11.76%	42.50%	3.23%	-9.36%
Macquarie Group Ltd			214.06	0.62	0.91%	1.93%	9.28%	-3.42%	-11.28%	-4.61%	20.70%	9.98%	-18.71%
Mirvac Group			2.30	0.91	-0.86%	3.14%	0.00%	22.67%	11.47%	-12.79%	-10.29%	-1.88%	-26.80%
National Australia Bank			38.19	0.66	1.19%	1.17%	8.19%	2.94%	-8.30%	-0.67%	20.85%	2.13%	4.23%
Newmont Corporation			85.10	0.88	4.26%	4.57%	2.35%	42.93%	29.51%	-23.59%	-2.55%		
Origin Energy Ltd			10.70	0.65	0.56%	2.39%	-0.19%	-1.83%	-3.39%	8.89%	28.69%	9.72%	47.33%
Pilbara Minerals Ltd			1.14	0.00	-0.44%	-15.30%	-22.79%	-48.17%	-23.06%	-33.03%	-44.56%	5.33%	17.19%
Qbe Insurance Group Ltd			23.46	0.96	0.00%	-1.22%	9.88%	22.19%	14.06%	16.08%	29.64%	10.28%	18.33%
Rio Tinto Limited			110.02	0.24	-0.66%	-4.54%	-4.55%	-6.33%	-1.68%	-9.04%	-13.42%	16.54%	16.28%
ResMed Inc			37.93	0.80	0.61%	-0.52%	1.61%	3.15%	-4.92%	5.15%	44.54%	-17.83%	-13.47%
Santos Limited			6.53	0.44	0.62%	1.56%	11.05%	-2.25%	-0.30%	-4.84%	-12.11%	6.44%	13.15%
Steamship Trading Company			13.52	0.01	0.00%	0.00%	0.15%	-2.03%	0.36%	-0.36%	10.40%	19.05%	5.00%
Suncorp Metway Limited			21.14	1.00	2.42%	1.39%	3.88%	11.20%	1.16%	5.09%	37.26%	15.03%	8.76%
Transurban Group			14.29	0.88	0.21%	0.63%	-0.56%	6.72%	0.00%	1.98%	-2.33%	5.62%	-6.08%
Telstra Corporation Limited			4.87	1.00	1.04%	2.53%	7.27%	21.45%	4.99%	3.35%	1.26%	-0.75%	-4.55%
Treasury Wine Estates Limited			8.14	0.01	0.49%	-0.97%	-7.92%	-28.16%	-13.95%	-5.58%	5.10%	-20.79%	9.94%
Westpac Banking Corporation			32.62	0.74	1.37%	2.64%	2.55%	0.93%	-2.32%	1.89%	41.14%	-1.93%	9.37%
Worley Limited			12.90	0.36	0.00%	-0.46%	7.86%	-5.84%	5.33%	-7.62%	-21.53%	16.40%	41.11%
Woolworths Limited			32.37	0.52	0.84%	1.76%	-0.34%	6.17%	-3.08%	-8.44%	-18.04%	10.85%	-11.71%
International													
Blackrock Int Equity Fund*		AUD \$	28.29	0.84	-0.51%	1.86%	4.68%	0.62%	-3.17%	11.75%	27.51%	16.82%	-15.90%
Vanguard International Share*		AUD \$	3.80	0.78	0.29%	2.55%	6.05%	-1.31%	-3.17%	11.45%	26.34%	17.60%	-16.11%

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