

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

31-Jul-25

		Closing prices	52	Movement for the period								
		30-Jul-25	wk	Day	Week	Month	YTD	Q2 2025	Q1 2025	2024	2023	2022
Interest Rates		2 Standard deviation (x) (y)										
Central Bank Bills		Change to today's price from closing prices of prior period										
7 days	C-bill auctions on Thursday;	4.00%		0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	4.00%	2.50%	0.00%
14 days	reported on Friday	2.26%		0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	2.26%	2.26%	0.00%
28 days		4.55%		0.00%	0.00%	0.00%	0.48%	0.17%	0.31%	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%	0.00%	2.74%	2.74%	2.72%
Treasury Bills												
91 days		4.55%		0.00%	0.00%	0.00%	0.70%	0.58%	0.12%	3.85%		2.32%
182 days	Tbill auctions are regular Wednesdays	8.00%	1.00	0.00%	0.00%	0.00%	2.26%	2.15%	0.11%	5.74%	2.00%	2.69%
273 days	reported Thursday/Friday	8.24%	0.00	0.00%	-0.01%	-0.01%	1.81%	0.25%	1.57%	6.43%	2.54%	2.95%
364 days		8.22%		0.00%	-0.04%	-0.04%	-0.44%	0.03%	-0.43%	8.66%	3.57%	4.27%
Government Inscribed Stock								0.00%				
GIS 2Y 2024-26	GIS auctions usually monthly	8.63%		0.00%	0.00%	0.00%	-0.14%	0.00%	-0.14%	8.77%	3.93%	4.20%
GIS 3Y 2024-27	reported Wednesday/Thursday	9.00%		0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	9.00%	4.16%	9.00%
GIS 4Y 2024-28		8.95%		0.00%	0.00%	0.00%	4.46%	-0.05%	4.51%	4.49%	4.49%	5.16%
GIS 5Y 2024-29		9.09%		0.00%	-0.02%	-0.02%	-0.15%	-0.04%	-0.09%	9.24%	5.24%	5.24%
GIS 6Y 2024-30		9.11%		0.00%	0.00%	0.00%	-0.23%	0.01%	-0.24%	9.34%	4.99%	0.00%
GIS 7Y 2024-31		9.23%		0.00%	0.00%	0.00%	-0.21%	0.13%	-0.34%	9.44%	5.27%	5.56%
GIS 8Y 2024-32		9.34%		0.00%	0.00%	0.00%	-0.20%	0.04%	-0.24%	9.54%	5.42%	5.44%
GIS 9Y 2024-33		9.46%		0.00%	0.00%	0.00%	-0.18%	0.06%	-0.24%	9.64%	5.56%	5.44%
GIS 10Y 2024-34		9.54%		0.00%	-0.01%	-0.01%	-0.20%	0.05%	-0.24%	9.74%	5.74%	5.44%
Kina Facility Rate		4.00%	1.00	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	4.00%	3.50%	3.25%
Ten year Government Bond yields								0.00%				
United States		4.37%	0.64	0.05%	-0.01%	0.09%	-0.20%	0.02%	-0.36%	4.57%	3.88%	3.87%
United Kingdom		4.60%	0.75	-0.03%	-0.03%	-0.01%	0.03%	-0.19%	0.11%	4.57%	3.54%	3.67%
Australia		4.26%	0.50	-0.07%	-0.04%	0.10%	-0.11%	-0.22%	0.02%	4.36%	3.96%	4.05%
New Zealand		4.52%	0.64	-0.04%	-0.01%	0.02%	0.11%	0.04%	0.08%	4.41%	4.32%	4.47%
France		3.36%	0.70	-0.01%	0.06%	0.04%	0.16%	-0.17%	0.26%	3.20%	2.56%	3.12%
Japan		1.56%	0.94	-0.02%	-0.03%	0.13%	0.46%	-0.06%	0.39%	1.10%	0.61%	0.42%
Australia	RBA Cash Rate	3.85%		0.00%		0.00%	-0.50%	-0.25%	-0.25%	4.35%	4.35%	3.10%
PNG CPI Index		2.40%								0.70%	3.90%	3.40%
Currencies				Percentage changes								
PGK/USD		0.2414	0.00	0.00%	-0.12%	-0.45%	-3.44%	-1.54%	-1.44%	-6.82%	-5.53%	-0.35%
PGK/AUD		0.3708	0.12	0.22%	-0.11%	0.57%	-7.81%	-5.53%	-2.49%	2.60%	-6.44%	6.67%
PGK/GBP		0.1809	0.15	0.00%	0.84%	2.49%	-9.19%	-7.09%	-4.47%	-5.23%	-10.82%	11.60%
PGK/NZD		0.4050	0.14	0.10%	-0.27%	1.76%	-8.82%	-7.55%	-2.84%	5.21%	-9.56%	7.55%
PGK/JPY		35.75	0.27	-0.06%	0.08%	2.55%	-8.47%	-4.95%	-5.94%	3.03%	0.69%	14.75%
AUD/USD		0.6511	0.56	-0.21%	-0.02%	-1.02%	4.73%	4.22%	1.06%	-9.17%	0.99%	-6.60%
USD/JPY		148.09	0.44	-0.07%	0.20%	3.02%	-5.20%	-3.44%	-4.57%	10.57%	6.59%	15.13%
EUR/USD		1.1546	0.84	-0.27%	-1.20%	-2.09%	10.96%	8.27%	4.07%	-5.99%	3.93%	-5.83%
GBP/USD		1.3348	0.75	0.01%	-0.91%	-2.85%	6.34%	5.97%	3.21%	-1.68%	5.95%	-10.71%
Equity Indices												
Papua New Guinea				Percentage changes								
KSI Index		7,699.17	1.00	2.76%	2.78%	-3.35%	15.34%	11.05%	-0.15%	5.50%	0.79%	7.10%
KSI Home Index		49,593.92	1.00	0.00%	0.91%	61.37%	147.80%	20.65%	27.89%	28.61%	2.91%	5.07%
Australia												
All Ordinaries		9,015.37	1.00	0.54%	0.16%	2.11%	7.06%	8.94%	-4.36%	7.55%	8.42%	-7.17%
S&P/ASX 100		7,361.59	1.00	0.60%	0.33%	1.82%	7.21%	8.97%	-4.02%	7.69%	7.96%	-3.95%
S&P/ASX 20		4,871.80	0.99	0.72%	0.60%	1.78%	5.74%	8.32%	-4.56%	6.76%	8.33%	-1.83%
S&P/ASX 50		8,557.60	1.00	0.66%	0.44%	1.57%	6.69%	8.81%	-4.07%	7.44%	8.52%	-3.01%
S&P/ASX 50 Accumulation		117,931.60	1.00	0.66%	0.44%	1.57%	8.58%	9.47%	-2.96%	11.65%	13.42%	1.89%
S&P/ASX Midcap 50		11,238.50	0.98	0.28%	-0.40%	3.45%	10.69%	10.06%	-3.73%	9.42%	4.41%	-9.00%
S&P/ASX Small Ordinaries		3,353.20	0.96	0.47%	-0.83%	3.02%	8.44%	8.26%	-2.98%	5.54%	4.71%	-20.72%
S&P/ASX 200		8,756.37	1.00	0.59%	0.22%	1.84%	7.32%	8.91%	-3.87%	7.49%	7.84%	-5.45%
S&P/ASX 200 Accumulation		116,451.10	1.00	0.59%	0.22%	1.85%	9.11%	9.50%	-2.80%	11.44%	12.42%	-1.08%
S&P/ASX 300		8,692.95	1.00	0.59%	0.21%	1.94%	7.33%	8.89%	-3.91%	7.47%	7.62%	-6.05%
S&P/ASX 200 Energy		9,212.30	0.89	-0.14%	0.16%	5.37%	6.84%	9.26%	-7.92%	-18.83%	-3.76%	39.71%
S&P/ASX 200 Materials		16,937.00	0.64	-0.10%	-3.00%	5.06%	5.04%	-0.74%	-0.93%	-17.27%	11.11%	4.79%
S&P/ASX 200 Industrials		8,480.60	1.00	0.70%	0.23%	10.91%	10.91%	7.20%	1.48%	11.37%	10.13%	-6.18%
S&P/ASX 200 Consumer Discretionary		4,229.00	0.93	1.19%	1.30%	0.82%	8.13%	9.93%	-3.64%	20.71%	18.68%	-22.65%
S&P/ASX 200 Consumer Staples		12,161.10	0.52	1.29%	0.78%	-0.66%	3.33%	3.93%	-0.93%	-4.40%	-1.85%	-7.39%
S&P/ASX 200 Healthcare		45,332.40	0.88	-0.17%	1.58%	8.58%	1.00%	2.65%	-9.71%	6.01%	2.31%	-8.41%
S&P/ASX 200 Financials		9,387.60	0.88	1.13%	1.29%	-1.40%	8.98%	14.48%	-3.37%	28.22%	5.66%	-2.72%
S&P/ASX 200 Information Technology		3,005.50	0.99	-0.36%	0.14%	4.17%	9.65%	28.35%	-17.55%	49.54%	30.41%	-34.25%
S&P/ASX 200 Telecommunication Services		1,883.50	0.99	0.19%	0.81%	0.82%	15.74%	14.09%	-0.20%	2.47%	12.55%	-13.43%
S&P/ASX 200 Utilities		9,611.90	0.88	-0.79%	-1.58%	3.30%	6.41%	0.91%	0.29%	10.43%	-1.59%	24.19%
S&P/ASX 200 A-REIT		1,845.00	0.91	1.25%	-0.03%	0.36%	7.37%	12.43%	-7.30%	14.38%	12.67%	-24.00%
S&P/ASX 200 Financial-x-A-REIT		10,470.30	0.88	1.13%	1.29%	-1.40%	8.98%	14.48%	-3.37%	28.22%	5.66%	-2.72%
North American												
DJIA		44,461.28	0.92	-0.38%	-1.22%	-0.05%	4.51%	4.98%	-1.28%	12.88%	13.70%	-8.78%
S&P 500		6,362.90	0.98	-0.12%	0.06%	2.18%	8.18%	10.57%	-4.59%	23.31%	24.23%	-19.44%
NASDAQ		21,129.67	0.99	0.15%	0.52%	3.61%	9.42%	17.75%	-10.42%	28.64%	43.42%	-33.10%
Toronto S&P/TSX		27,369.96	0.97	-0.62%	-0.17%	1.86%	10.68%	7.78%	0.77%	17.99%	8.12%	-8.66%
Europe												
FTSE		9,136.94	1.00	0.01%	0.83%	4.13%	11.79%	2.08%	5.01%	5.69%	3.78%	0.91%
DAX		24,262.22	0.96	0.19%	0.09%	1.98%	21.86%	7.88%	11.32%	18.85%	20.31%	-12.35%
CAC 40		7,861.96	0.74	0.06%	0.15%	1.60%	6.52%	-1.60%	5.55%	-2.15%	16.52%	-9.50%
Asia												
Nikkei		40,654.70	0.89	-0.05%	-1.25%	2.24%	1.91%	13.67%	-10.72%	19.22%	28.24%	-9.37%
Hang Seng		25,176.93	0.95	-1.36%	-1.41%	3.94%	25.51%	4.12%	15.25%	17.67%	-13.82%	-15.46%
Shanghai		3,615.72	1.00	0.17%	0.93%	4.66%	7.88%	3.26%	-0.48%	12.67%	-3.70%	-15.13%
Sensex		81,481.86	0.66	0.18%	-1.50%	-2.31%	4.28%	8.00%	-0.93%	8.17%	18.74%	4.44%

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31-Jul-25

		Closing prices	52	Movement for the period										
		30-Jul-25	wk	Day	Week	Month	YTD	Q2 2025	Q1 2025	2024	2023	2022		
Indices														
MSCI World USD Index		4,095.58	0.96	-0.18%	-0.48%	1.47%	10.46%	10.96%	-2.14%	17.00%	21.77%	-19.46%		
MSCI World Net TR USD Index		13,069.50	0.96	-0.17%	-0.47%	1.51%	11.41%	11.47%	-1.79%	18.67%	23.79%	-18.14%		
MSCI ACWI-ex-Australia TR AUD Index		22,925.93	1.00	0.53%	1.48%	3.16%	6.74%	5.94%	-2.41%	31.18%	23.23%	-12.52%		
MSCI ACWI Net TR USD Index		511.16	0.97	-0.15%	-0.52%	1.57%	12.10%	11.53%	-1.32%	17.49%	22.20%	-18.36%		
MSCI ACWI Minimum Volatility USD		2,605.87	0.86	-0.27%	-1.16%	-1.01%	6.99%	2.36%	5.69%	9.19%	5.36%	-12.04%		
MSCI EM Asia Net TR USD Index		804.90	0.95	-0.03%	-0.93%	2.60%	17.72%	12.41%	1.35%	11.96%	7.76%	-21.11%		
MSCI EM Net TR USD Index		679.31	0.95	0.02%	-0.97%	2.00%	18.37%	11.99%	2.93%	7.50%	9.83%	-20.09%		
VIX Volatility S&P500		15.48	0.07	-3.13%	0.72%	-6.97%	-10.78%	-24.91%	28.41%	39.36%	-42.55%	25.84%		
Commodities														
Light Crude WTI Futures	US\$/bbl	70.00	0.56	1.14%	7.28%	3.78%	-2.40%	-8.91%	-0.33%	0.10%	-10.73%	6.11%		
Brent Crude	US\$/bbl	73.24	0.59	1.01%	6.90%	5.98%	-1.88%	-9.54%	0.13%	-3.12%	-10.32%	9.89%		
Gold	US\$/oz	3,352.80	0.86	-0.84%	-2.96%	-0.21%	26.95%	5.00%	19.28%	27.47%	13.45%	-0.31%		
Silver	US\$/oz	37.74	0.86	-1.43%	-4.47%	2.76%	29.06%	4.51%	18.36%	21.41%	0.19%	2.67%		
Copper	US\$/lb	5.59	0.87	-0.70%	-4.01%	7.47%	38.73%	0.96%	25.02%	3.50%	2.10%	-14.77%		
Iron Ore	US\$/mt	98.02	0.73	-0.39%	-2.11%	11.46%	5.16%	-8.63%	3.92%	-28.48%	19.98%	-3.57%		
Malaysian Palm Oil* RM/tn		4,209.00	0.30	0.50%	-0.82%	4.34%	-13.41%	-16.88%	-2.04%	32.74%	-12.20%	-19.15%		
LNG *Jap/Korea	US\$/mmBtu	12.04	0.21	0.33%	0.92%	-8.55%	-15.45%	0.38%	-8.18%	23.61%	-60.97%	-3.21%		
ICCO Cocoa	US\$/mt	8,192.00	0.25	-0.34%	-2.94%	-8.00%	-29.83%	18.40%	-32.32%	178.24%	61.38%	3.17%		
ICO Coffee	US cents/lb	293.40	0.29	-1.05%	-2.64%	-1.53%	-8.24%	-19.22%	18.76%	69.81%	12.55%	-26.01%		
Equities														
				Percentage changes										
Domestic		PGK	Arbitrage	PNGX										
Bank South Pacific			22.41	23.26	1.00	0.00%	0.04%	1.13%	16.88%	6.28%	8.04%	45.26%	10.39%	1.31%
Credit Corporation				4.70	1.00	0.00%	1.73%	1.95%	74.07%	24.59%	37.04%	35.00%	8.11%	10.12%
City Pharmacy				0.65	0.00	0.00%	0.00%	0.00%	-5.80%	0.00%	0.00%	-12.66%	-12.22%	-5.26%
Kina Asset Management Limited				1.85	0.00	0.00%	0.00%	2.78%	15.63%	2.86%	9.38%	77.78%	-5.26%	-4.04%
Kina Securities Limited			3.67	3.75	0.93	0.00%	-0.27%	1.35%	15.38%	10.45%	3.08%	30.00%	-9.09%	-6.78%
Steamship Trading Company			40.37	50.00	0.00	0.00%	0.00%	0.00%	4.17%	0.00%	4.17%	35.36%	0.00%	0.00%
Santos Limited			21.20	22.00	1.00	4.76%	4.76%	4.76%	12.19%	7.69%	-0.56%	1.98%	0.68%	
NGP Agmark Limited				1.30	0.00	0.00%	0.00%	30.00%	30.00%	21.95%	-18.00%	44.93%	0.00%	-1.43%
Newmont Corporation			265.10	176.00	0.00	0.00%	0.00%	0.57%	17.33%	20.69%	-3.33%			
Australia														
A2 Milk Company Limited			8.03	0.80	-0.74%	3.35%	-0.37%	38.93%	1.01%	37.20%	35.68%	-38.08%	26.01%	
ANZ Banking Group Limited			30.70	0.69	1.25%	0.43%	2.61%	7.57%	0.24%	1.93%	10.11%	8.95%	-13.52%	
BSP Financial Group			8.31	0.85	0.12%	4.14%	4.01%	20.78%	3.39%	11.63%	26.94%	10.61%	14.75%	
BHP Billiton Limited			40.22	0.51	-0.49%	-3.89%	8.12%	1.69%	-3.80%	-3.41%	-21.54%	10.48%	9.95%	
Bougainville Copper Limited			0.59	0.67	-9.30%	-9.30%	6.36%	39.29%	57.58%	-21.43%	23.53%	-2.86%	14.75%	
Bank of Queensland			7.58	0.77	0.93%	0.26%	-3.44%	13.13%	15.43%	0.60%	10.20%	-11.88%	-14.71%	
Brambles Limited			23.78	0.92	1.93%	1.23%	1.75%	23.60%	16.92%	4.11%	41.47%	12.68%	13.55%	
Commonwealth Bank of Australia			176.99	0.78	1.55%	2.13%	-3.64%	15.49%	22.41%	-1.51%	37.08%	8.97%	1.58%	
CSL			271.11	0.50	-0.33%	2.11%	13.07%	-3.72%	-3.93%	-11.47%	-1.77%	-0.39%	-1.02%	
Fortescue Mining			18.19	0.62	0.61%	-0.11%	13.90%	-0.33%	-0.59%	-15.78%	-37.11%	41.49%	6.77%	
Horizon Oil Ltd			0.21	0.70	0.00%	2.50%	7.89%	7.89%	-7.14%	10.53%	22.58%	19.23%	41.30%	
Kina Securities Ltd			1.36	1.00	1.87%	0.74%	10.12%	19.30%	12.72%	0.00%	42.50%	3.23%	-9.36%	
Macquarie Group Ltd			217.16	0.66	0.83%	-3.61%	-5.18%	-2.03%	16.32%	-11.28%	20.70%	9.98%	-18.71%	
Mirvac Group			2.26	0.75	2.73%	0.44%	-0.44%	20.53%	5.26%	11.47%	-10.29%	-1.88%	-26.80%	
National Australia Bank			38.47	0.69	0.71%	3.41%	-2.19%	3.69%	15.70%	-8.30%	20.85%	2.13%	4.23%	
Newmont Corporation			98.30	0.97	-0.02%	4.91%	9.99%	65.10%	13.23%	29.51%	-2.55%			
Origin Energy Ltd			11.68	0.85	-2.01%	-2.99%	6.96%	7.16%	2.47%	-3.39%	28.69%	9.72%	47.33%	
Pilbara Minerals Ltd			1.73	0.27	2.99%	-5.74%	25.91%	-21.23%	-20.77%	-23.06%	-44.56%	5.33%	17.19%	
Qbe Insurance Group Ltd			23.09	0.90	0.79%	0.70%	0.26%	20.26%	6.80%	14.06%	29.64%	10.28%	18.33%	
Rio Tinto Limited			115.81	0.51	-0.96%	-3.06%	6.93%	-1.40%	-7.24%	-1.68%	-13.42%	16.54%	16.28%	
ResMed Inc			42.12	1.00	1.20%	2.93%	7.72%	14.55%	12.56%	-4.92%	44.54%	-17.83%	-13.47%	
Santos Limited			7.86	0.98	-0.63%	0.64%	2.21%	17.66%	15.02%	-0.30%	-12.11%	6.44%	13.15%	
Steamship Trading Company			14.97	0.98	0.00%	0.00%	1.91%	8.48%	6.06%	0.36%	10.40%	19.05%	5.00%	
Suncorp Metway Limited			20.76	0.82	0.78%	1.57%	-3.62%	9.21%	12.38%	1.16%	37.26%	15.03%	8.76%	
Transurban Group			13.83	0.64	1.02%	1.32%	-0.43%	3.29%	4.41%	0.00%	-2.33%	5.62%	-6.08%	
Telstra Corporation Limited.			4.97	1.00	0.40%	1.02%	1.64%	23.94%	14.96%	4.99%	1.26%	-0.75%	-4.55%	
Treasury Wine Estates Limited			7.73	0.01	0.65%	-4.21%	-3.01%	-31.77%	-19.90%	-13.95%	5.10%	-20.79%	9.94%	
Westpac Banking Corporation			33.72	0.86	1.60%	1.84%	0.00%	4.33%	7.25%	-2.32%	41.14%	-1.93%	9.37%	
Worley Limited			13.49	0.50	-1.39%	2.51%	3.13%	-1.53%	-9.36%	5.33%	-21.53%	16.40%	41.11%	
Woolworths Limited			31.44	0.42	1.58%	0.61%	-0.22%	3.12%	5.28%	-3.08%	-18.04%	10.85%	-11.71%	
International														
Blackrock Int Equity Fund*		AUD \$	28.73	0.92	-0.07%	1.32%	-1.39%	2.19%	6.97%	-3.17%	27.51%	16.82%	-15.90%	
Vanguard International Share*		AUD \$	3.94	0.99	0.00%	0.95%	2.61%	2.32%	4.08%	-3.17%	26.34%	17.60%	-16.11%	

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