

Bastion Advisory's Market Snapshot

Date 2025/05/19 10:02



Currency	Latest	7 Day H/L	MTD H/L	30d H/L	YTD H/L	12m H/L	Last 12 Months
USD ZAR	18.0341	18.3151	18.5699	18.8517	19.7634	19.7634	
		18.0173	18.0173	18.0173	18.0173	17.1151	
		6%	3%	2%	1%	35%	
EUR USD	1.1198	1.1198	1.1370	1.1515	1.1515	1.1515	
		1.1087	1.1087	1.1087	1.0244	1.0244	
		100%	39%	26%	75%	75%	
EUR ZAR	20.194	20.4831	20.9628	21.5748	21.7365	21.7365	
		20.1441	20.1441	20.1441	19.0135	18.5767	
		15%	6%	3%	43%	51%	
GBP USD	1.3315	1.3315	1.3369	1.3441	1.3441	1.3441	
		1.3176	1.3176	1.3176	1.2169	1.2169	
		100%	72%	52%	90%	90%	
AUD ZAR	11.5626	11.8505	11.8563	12.0508	12.0818	12.6627	
		11.5457	11.5457	11.5457	11.4332	11.2760	
		6%	5%	3%	20%	21%	
GBP ZAR	24.0118	24.3636	24.6629	25.0800	25.2489	25.2489	
		23.9592	23.9592	23.9592	22.7669	22.4740	
		13%	7%	5%	50%	55%	

Interest Rate	Latest	7 Day H/L	MTD H/L	30d H/L	YTD H/L	12m H/L	Last 12 Months
3M JIBAR	7.458	7.492	7.542	7.542	7.750	8.350	
		7.458	7.458	7.458	7.458	7.458	
		0%	0%	0%	0%	0%	
Repo Rate	7.50	7.50	7.50	7.50	7.75	8.25	
		7.50	7.50	7.50	7.50	7.50	
		0%	0%	0%	0%	0%	
R2035	10.426	10.535	10.657	10.935	11.114	12.332	
		10.414	10.414	10.414	10.254	10.009	
		10%	5%	2%	20%	18%	

Swaps	Latest	7 Day H/L	MTD H/L	30d H/L	YTD H/L	12m H/L	Last 12 Months
ZAR 2Y Swap	7.166	7.166	7.166	7.255	7.549	8.239	
		7.101	7.015	7.015	7.015	7.015	
		100%	100%	63%	28%	12%	
ZAR 3Y Swap	7.243	7.250	7.250	7.355	7.650	8.315	
		7.185	7.090	7.090	7.090	7.050	
		88%	95%	58%	27%	15%	
ZAR 5Y Swap	7.580	7.650	7.650	7.770	8.020	8.725	
		7.560	7.460	7.460	7.460	7.315	
		22%	63%	39%	21%	19%	

Commodity	Latest	7 Day H/L	MTD H/L	30d H/L	YTD H/L	12m H/L	Last 12 Months
Brent	65.01	66.63	66.63	67.96	82.03	87.43	
		64.53	60.23	60.23	60.23	60.23	
		23%	75%	62%	22%	18%	
Gold	3,228.88	3,250.31	3,431.77	3,431.77	3,431.77	3,431.77	
		3,177.25	3,177.25	3,177.25	2,636.47	2,293.78	
		71%	20%	20%	74%	82%	
Platinum	996.31	996.31	1,001.29	1,001.29	1,004.95	1,085.41	
		982.92	964.07	959.86	919.60	904.24	
		100%	87%	88%	90%	51%	

Equity	Latest	7 Day H/L	MTD H/L	30d H/L	YTD H/L	12m H/L	Last 12 Months
JSE ALSI	92,618.55	92,638.80	92,638.80	92,638.80	92,638.80	92,638.80	
		91,861.21	90,890.08	86,406.46	81,553.66	76,046.85	
		97%	99%	100%	100%	100%	
DOW JONES	42,654.74	42,654.74	42,654.74	42,654.74	44,882.13	45,014.04	
		41,249.38	40,752.96	38,170.41	37,645.59	37,645.59	
		100%	100%	100%	69%	68%	

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Source: Bloomberg

Bastion Advisory's Interest Rate Snapshot

Date

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BASTION
ADVISORY

Name	Latest	7 Day H/L	MTD H/L	30d H/L	YTD H/L	12m H/L	Last 12 Months
USDZAR	18.0341	18.3151 18.0173 6%	18.5699 18.0173 3%	18.8517 18.0173 2%	19.7634 18.0173 1%	19.7634 17.1151 35%	
EUR ZAR	20.1940	20.4831 20.1441 15%	20.9628 20.1441 6%	21.5748 20.1441 3%	21.7365 19.0135 43%	21.7365 18.5767 51%	
GBP ZAR	24.0118	24.3636 23.9592 13%	24.6629 23.9592 7%	25.0800 23.9592 5%	25.2489 22.7669 50%	25.2489 22.4740 55%	
3M JIBAR	7.4580	7.492 7.458 0%	7.542 7.458 0%	7.542 7.458 0%	7.750 7.458 0%	8.350 7.458 0%	
Repo Rate	7.5000	7.500 7.500 0%	7.500 7.500 0%	7.500 7.500 0%	7.500 7.500 0%	8.250 7.500 0%	
ZARONIA	7.3540	7.354 7.347 100%	7.370 7.347 30%	7.380 7.347 21%	7.635 7.347 2%	8.136 7.347 1%	
R2035	10.4260	10.535 10.414 10%	10.657 10.414 5%	10.935 10.414 2%	11.114 10.254 20%	12.332 10.009 18%	
1X4 FRA	7.3400	7.350 7.310 75%	7.350 7.305 78%	7.520 7.305 16%	7.600 7.305 12%	8.355 7.305 3%	
3X6 FRA	7.1707	7.171 7.096 100%	7.230 7.075 62%	7.410 7.075 29%	7.515 7.075 22%	8.370 7.075 7%	
6X9 FRA	7.1100	7.110 7.015 100%	7.110 6.934 100%	7.175 6.934 73%	7.478 6.934 32%	8.310 6.934 13%	
9X12 FRA	7.0800	7.083 6.975 98%	7.083 6.850 99%	7.130 6.850 82%	7.483 6.850 36%	8.255 6.830 18%	
12X15 FRA	7.0750	7.075 6.965 100%	7.075 6.840 100%	7.170 6.840 71%	7.497 6.840 36%	8.190 6.685 26%	
15X18 FRA	7.0950	7.098 7.005 97%	7.098 6.873 99%	7.145 6.873 82%	7.532 6.873 34%	8.150 6.660 29%	
18X21 FRA	7.1300	7.130 7.075 100%	7.130 6.905 100%	7.220 6.905 71%	7.575 6.905 34%	8.115 6.680 31%	
21X24 FRA	7.1800	7.225 7.125 55%	7.225 7.000 80%	7.269 7.000 67%	7.640 7.000 28%	8.120 6.730 32%	
1yr Swap	7.2093	7.210 7.151 99%	7.210 7.100 99%	7.319 7.100 50%	7.550 7.100 24%	8.320 7.100 9%	
2yr Swap	7.1660	7.166 7.101 100%	7.166 7.015 100%	7.255 7.015 63%	7.549 7.015 28%	8.239 7.015 12%	
3yr Swap	7.2425	7.250 7.185 88%	7.250 7.090 95%	7.355 7.090 58%	7.650 7.090 27%	8.315 7.050 15%	

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