

Bastion Advisory's Market Snapshot

Date 2025/05/26 09:12



Currency	Latest	7 Day H/L	MTD H/L	30d H/L	YTD H/L	12m H/L	Last 12 Months
USD ZAR	17.8058	18.0863	18.5699	18.7106	19.7634	19.7634	
		17.8058	17.8058	17.8058	17.8058	17.1151	
		0%	0%	0%	0%	26%	
EUR USD	1.1411	1.1411	1.1411	1.1420	1.1515	1.1515	
		1.1240	1.1087	1.1087	1.0244	1.0244	
		100%	100%	97%	92%	92%	
EUR ZAR	20.3186	20.354	20.9628	21.2324	21.7365	21.7365	
		20.2254	20.1441	20.1441	19.0135	18.5767	
		72%	21%	16%	48%	55%	
GBP USD	1.3585	1.3585	1.3585	1.3585	1.3585	1.3585	
		1.3361	1.3176	1.3176	1.2169	1.2169	
		100%	100%	100%	100%	100%	
AUD ZAR	11.6208	11.6795	11.8563	11.9550	12.0818	12.6627	
		11.5108	11.5108	11.5108	11.4332	11.2760	
		65%	32%	25%	29%	25%	
GBP ZAR	24.1897	24.1897	24.6629	24.8997	25.2489	25.2489	
		24.0007	23.9592	23.9592	22.7669	22.4740	
		100%	33%	25%	57%	62%	

Interest Rate	Latest	7 Day H/L	MTD H/L	30d H/L	YTD H/L	12m H/L	Last 12 Months
3M JIBAR	7.450	7.458	7.542	7.542	7.750	8.350	
		7.450	7.450	7.450	7.450	7.450	
		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	10.474	10.487	10.657	10.802	11.114	12.332	
		10.429	10.414	10.414	10.254	10.009	
		78%	25%	15%	26%	20%	

Swaps	Latest	7 Day H/L	MTD H/L	30d H/L	YTD H/L	12m H/L	Last 12 Months
ZAR 2Y Swap	7.140	7.190	7.190	7.190	7.549	8.230	
		7.140	7.015	7.015	7.015	7.015	
		0%	71%	71%	23%	10%	
ZAR 3Y Swap	7.225	7.270	7.270	7.270	7.650	8.315	
		7.220	7.090	7.090	7.090	7.050	
		10%	75%	75%	24%	14%	
ZAR 5Y Swap	7.630	7.660	7.660	7.660	8.020	8.725	
		7.580	7.460	7.460	7.460	7.315	
		62%	85%	85%	30%	22%	

Commodity	Latest	7 Day H/L	MTD H/L	30d H/L	YTD H/L	12m H/L	Last 12 Months
Brent	65.06	65.54	66.63	66.87	82.03	87.43	
		64.44	60.23	60.23	60.23	60.23	
		56%	75%	73%	22%	18%	
Gold	3,345.87	3,357.51	3,431.77	3,431.77	3,431.77	3,431.77	
		3,229.56	3,177.25	3,177.25	2,636.47	2,293.78	
		91%	66%	66%	89%	92%	
Platinum	1,098.05	1,098.05	1,098.05	1,098.05	1,098.05	1,098.05	
		1,002.05	964.07	964.07	919.60	904.24	
		100%	100%	100%	100%	100%	

Equity	Latest	7 Day H/L	MTD H/L	30d H/L	YTD H/L	12m H/L	Last 12 Months
JSE ALSI	93,528.74	93,528.74	93,528.74	93,528.74	93,528.74	93,528.74	
		92,492.11	90,890.08	89,846.81	81,553.66	76,077.30	
		100%	100%	100%	100%	100%	
DOW JONES	41,603.07	42,792.07	42,792.07	42,792.07	44,882.13	45,014.04	
		41,603.07	40,752.96	40,093.40	37,645.59	37,645.59	
		0%	42%	56%	55%	54%	

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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	17.8058	18.0863 17.8058 0%	18.5699 17.8058 0%	18.7106 17.8058 0%	19.7634 17.8058 0%	19.7634 17.1151 26%	
EUR ZAR	20.3186	20.3540 20.2254 72%	20.9628 20.1441 21%	21.2324 20.1441 16%	21.7365 19.0135 48%	21.7365 18.5767 55%	
GBP ZAR	24.1897	24.1897 24.0007 100%	24.6629 23.9592 33%	24.8997 23.9592 25%	25.2489 22.7669 57%	25.2489 22.4740 62%	
3M JIBAR	7.4500	7.458 7.450 0%	7.542 7.450 0%	7.542 7.450 0%	7.750 7.450 0%	8.350 7.450 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	7.3550	7.355 7.352 100%	7.370 7.347 35%	7.380 7.347 24%	7.635 7.347 3%	8.136 7.347 1%	
R2035	10.4740	10.487 10.429 78%	10.657 10.414 25%	10.802 10.414 15%	11.114 10.254 26%	12.332 10.009 20%	
1X4 FRA	7.3200	7.330 7.315 33%	7.350 7.305 33%	7.475 7.305 9%	7.600 7.305 5%	8.355 7.305 1%	
3X6 FRA	7.1550	7.193 7.155 0%	7.230 7.075 52%	7.295 7.075 36%	7.515 7.075 18%	8.370 7.075 6%	
6X9 FRA	7.0650	7.115 7.053 19%	7.115 6.934 72%	7.115 6.934 72%	7.478 6.934 24%	8.295 6.934 10%	
9X12 FRA	7.0450	7.100 7.040 8%	7.100 6.850 78%	7.100 6.850 78%	7.483 6.850 31%	8.240 6.830 15%	
12X15 FRA	7.0400	7.090 7.030 17%	7.090 6.840 80%	7.090 6.840 80%	7.497 6.840 30%	8.190 6.685 24%	
15X18 FRA	7.0600	7.120 7.050 14%	7.120 6.873 76%	7.120 6.873 76%	7.532 6.873 28%	8.135 6.660 27%	
18X21 FRA	7.1100	7.164 7.102 13%	7.164 6.905 79%	7.164 6.905 79%	7.575 6.905 31%	8.110 6.680 30%	
21X24 FRA	7.1700	7.238 7.167 5%	7.238 7.000 71%	7.238 7.000 71%	7.640 7.000 27%	8.115 6.730 32%	
1yr Swap	7.1800	7.220 7.180 0%	7.220 7.100 67%	7.220 7.100 67%	7.550 7.100 18%	8.320 7.100 7%	
2yr Swap	7.1400	7.190 7.140 0%	7.190 7.015 71%	7.190 7.015 71%	7.549 7.015 23%	8.230 7.015 10%	
3yr Swap	7.2250	7.270 7.220 10%	7.270 7.090 75%	7.270 7.090 75%	7.650 7.090 24%	8.315 7.050 14%	

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