

Bastion Advisory's Market Snapshot

Date 2025/06/23 10:59

BASTION
ADVISORY

Currency	Latest	7 Day H/L	MTD H/L	30d H/L	YTD H/L	12m H/L	Last 12 Months
USD ZAR	18.0516	18.0516	18.0516	18.0516	19.7634	19.7634	
		17.8080	17.7054	17.7054	17.7054	17.1151	
		100%	100%	100%	17%	35%	
EUR USD	1.1484	1.1561	1.1584	1.1584	1.1584	1.1584	
		1.1480	1.1372	1.1292	1.0244	1.0244	
		5%	53%	66%	93%	93%	
EUR ZAR	20.731	20.7436	20.7436	20.7436	21.7365	21.7365	
		20.5898	20.2302	20.2302	19.0135	18.5767	
		92%	98%	98%	63%	68%	
GBP USD	1.3421	1.3578	1.3613	1.3613	1.3613	1.3613	
		1.3421	1.3421	1.3421	1.2169	1.2169	
		0%	0%	0%	87%	87%	
AUD ZAR	11.5626	11.7255	11.7255	11.7255	12.0818	12.3971	
		11.5626	11.5267	11.4748	11.4332	11.2760	
		0%	18%	35%	20%	26%	
GBP ZAR	24.2272	24.2789	24.3566	24.3566	25.2489	25.2489	
		24.1716	23.9042	23.9042	22.7669	22.4740	
		52%	71%	71%	59%	63%	

Interest Rate	Latest	7 Day H/L	MTD H/L	30d H/L	YTD H/L	12m H/L	Last 12 Months
3M JIBAR	7.317	7.317	7.325	7.458	7.750	8.350	
		7.317	7.317	7.317	7.317	7.317	
		0%	0%	0%	0%	0%	
Repo Rate	7.25	7.25	7.25	7.50	7.75	8.25	
		7.25	7.25	7.25	7.25	7.25	
		0%	0%	0%	0%	0%	
R2035	10.047	10.138	10.194	10.487	11.114	12.332	
		10.034	9.984	9.984	9.984	9.984	
		13%	30%	13%	6%	3%	

Swaps	Latest	7 Day H/L	MTD H/L	30d H/L	YTD H/L	12m H/L	Last 12 Months
ZAR 2Y Swap	7.079	7.080	7.080	7.174	7.549	7.940	
		7.055	6.980	6.980	6.980	6.980	
		94%	98%	51%	17%	10%	
ZAR 3Y Swap	7.115	7.150	7.150	7.270	7.650	7.960	
		7.110	7.020	7.020	7.020	7.020	
		12%	73%	38%	15%	10%	
ZAR 5Y Swap	7.450	7.510	7.510	7.660	8.020	8.270	
		7.450	7.350	7.350	7.350	7.315	
		0%	63%	32%	15%	14%	

Commodity	Latest	7 Day H/L	MTD H/L	30d H/L	YTD H/L	12m H/L	Last 12 Months
Brent	76.59	78.85	78.85	78.85	82.03	87.43	
		73.23	64.63	63.90	60.23	60.23	
		60%	84%	85%	75%	60%	
Gold	3,359.99	3,388.11	3,432.34	3,432.34	3,432.34	3,432.34	
		3,359.99	3,310.42	3,287.48	2,636.47	2,298.23	
		0%	41%	50%	91%	94%	
Platinum	1,297.86	1,321.70	1,321.70	1,321.70	1,321.70	1,321.70	
		1,249.18	1,068.40	1,057.84	919.60	904.24	
		67%	91%	91%	94%	94%	

Equity	Latest	7 Day H/L	MTD H/L	30d H/L	YTD H/L	12m H/L	Last 12 Months
JSE ALSI	95,007.78	95,324.34	97,029.34	97,029.34	97,029.34	97,029.34	
		94,657.07	94,657.07	93,135.11	81,553.66	76,077.30	
		53%	15%	48%	87%	90%	
DOW JONES	42,206.82	42,967.62	42,967.62	42,967.62	44,882.13	45,014.04	
		42,171.66	42,171.66	41,603.07	37,645.59	37,645.59	
		4%	4%	44%	63%	62%	

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Source: Bloomberg

Bastion Advisory's Interest Rate Snapshot

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Name	Latest	7 Day H/L	MTD H/L	30d H/L	YTD H/L	12m H/L	Last 12 Months
USDZAR	18.0516	18.0516 17.8080 100%	18.0516 17.7054 100%	18.0516 17.7054 100%	19.7634 17.7054 17%	19.7634 17.1151 35%	
EUR ZAR	20.7310	20.7436 20.5898 92%	20.7436 20.2302 98%	20.7436 20.2302 98%	21.7365 19.0135 63%	21.7365 18.5767 68%	
GBP ZAR	24.2272	24.2789 24.1716 52%	24.3566 23.9042 71%	24.3566 23.9042 71%	25.2489 22.7669 59%	25.2489 22.4740 63%	
3M JIBAR	7.3170	7.317 7.317 0%	7.325 7.317 0%	7.458 7.317 0%	7.750 7.317 0%	8.350 7.317 0%	
Repo Rate	7.2500	7.250 7.250 0%	7.250 7.250 0%	7.500 7.250 0%	7.750 7.250 0%	8.250 7.250 0%	
ZARONIA	7.1060	7.109 7.103 50%	7.111 7.103 38%	7.361 7.103 1%	7.635 7.103 1%	8.136 7.103 0%	
R2035	10.0470	10.138 10.034 13%	10.194 9.984 30%	10.487 9.984 13%	11.114 9.984 6%	12.332 9.984 3%	
1X4 FRA	7.2875	7.295 7.276 61%	7.307 7.276 38%	7.315 7.275 31%	7.600 7.275 4%	8.308 7.275 1%	
3X6 FRA	7.1062	7.145 7.106 0%	7.145 7.095 22%	7.181 7.080 26%	7.515 7.075 7%	8.160 7.075 3%	
6X9 FRA	7.0775	7.078 7.050 100%	7.078 6.965 100%	7.078 6.953 100%	7.478 6.934 26%	8.000 6.934 13%	
9X12 FRA	7.0350	7.047 7.010 68%	7.047 6.918 91%	7.047 6.918 91%	7.483 6.850 29%	7.845 6.830 20%	
12X15 FRA	7.0057	7.006 6.970 100%	7.006 6.865 100%	7.030 6.865 85%	7.497 6.840 25%	7.770 6.685 30%	
15X18 FRA	6.9937	7.015 6.959 62%	7.015 6.860 86%	7.050 6.860 70%	7.532 6.860 20%	7.755 6.660 30%	
18X21 FRA	7.0119	7.050 6.976 48%	7.050 6.897 75%	7.102 6.897 56%	7.575 6.897 17%	7.755 6.680 31%	
21X24 FRA	7.0400	7.085 7.004 45%	7.085 6.925 72%	7.167 6.925 48%	7.640 6.925 16%	7.775 6.730 30%	
1yr Swap	7.1400	7.140 7.130 100%	7.140 7.075 100%	7.210 7.070 50%	7.550 7.070 15%	8.090 7.070 7%	
2yr Swap	7.0785	7.080 7.055 94%	7.080 6.980 98%	7.174 6.980 51%	7.549 6.980 17%	7.940 6.980 10%	
3yr Swap	7.1150	7.150 7.110 12%	7.150 7.020 73%	7.270 7.020 38%	7.650 7.020 15%	7.960 7.020 10%	

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