

Bastion Advisory's Market Snapshot

Date 2025/06/02 09:31



Currency	Latest	7 Day H/L	MTD H/L	30d H/L	YTD H/L	12m H/L	Last 12 Months
USD ZAR	17.9017	18.0027	17.9017	18.3994	19.7634	19.7634	
		17.8125	17.9017	17.8125	17.8125	17.1151	
		47%	0%	15%	5%	30%	
EUR USD	1.1415	1.1415	1.1415	1.1415	1.1515	1.1515	
		1.1292	1.1415	1.1087	1.0244	1.0244	
		100%	0%	100%	92%	92%	
EUR ZAR	20.4352	20.4352	20.4352	20.788	21.7365	21.7365	
		20.247	20.4352	20.1441	19.0135	18.5767	
		100%	0%	45%	52%	59%	
GBP USD	1.3546	1.3564	1.3546	1.3564	1.3564	1.3564	
		1.3459	1.3546	1.3176	1.2169	1.2169	
		83%	0%	95%	99%	99%	
AUD ZAR	11.5994	11.5994	11.5994	11.8563	12.0818	12.6627	
		11.4748	11.5994	11.4748	11.4332	11.2760	
		100%	0%	33%	26%	23%	
GBP ZAR	24.2507	24.2507	24.2507	24.4053	25.2489	25.2489	
		24.0332	24.2507	23.9592	22.7669	22.4740	
		100%	0%	65%	60%	64%	

Interest Rate	Latest	7 Day H/L	MTD H/L	30d H/L	YTD H/L	12m H/L	Last 12 Months
3M JIBAR	7.325	7.450	7.325	7.542	7.750	8.350	
		7.325	7.325	7.325	7.325	7.325	
		0%	0%	0%	0%	0%	
Repo Rate	7.25	7.50	7.25	7.50	7.75	8.25	
		7.25	7.25	7.25	7.25	7.25	
		0%	0%	0%	0%	0%	
R2035	10.147	10.466	10.147	10.657	11.114	12.332	
		10.138	10.147	10.138	10.138	10.009	
		3%	0%	2%	1%	6%	

Swaps	Latest	7 Day H/L	MTD H/L	30d H/L	YTD H/L	12m H/L	Last 12 Months
ZAR 2Y Swap	6.991	7.130	6.991	7.190	7.549	8.120	
		6.990	6.991	6.990	6.990	6.990	
		1%	0%	0%	0%	0%	
ZAR 3Y Swap	7.070	7.230	7.070	7.270	7.650	8.315	
		7.070	7.070	7.070	7.070	7.050	
		0%	0%	0%	0%	2%	
ZAR 5Y Swap	7.410	7.620	7.410	7.660	8.020	8.725	
		7.390	7.410	7.390	7.390	7.315	
		9%	0%	7%	3%	7%	

Commodity	Latest	7 Day H/L	MTD H/L	30d H/L	YTD H/L	12m H/L	Last 12 Months
Brent	64.26	64.90	64.26	66.63	82.03	87.43	
		63.90	64.26	60.23	60.23	60.23	
		36%	0%	63%	18%	15%	
Gold	3,356.30	3,356.30	3,356.30	3,431.77	3,431.77	3,431.77	
		3,287.48	3,356.30	3,177.25	2,636.47	2,293.78	
		100%	0%	70%	91%	93%	
Platinum	1,055.30	1,090.54	1,055.30	1,097.49	1,097.49	1,097.49	
		1,055.30	1,055.30	964.07	919.60	904.24	
		0%	0%	68%	76%	78%	

Equity	Latest	7 Day H/L	MTD H/L	30d H/L	YTD H/L	12m H/L	Last 12 Months
JSE ALSI	94,290.33	94,726.12	94,290.33	94,726.12	94,726.12	94,726.12	
		93,724.31	94,290.33	90,890.08	81,553.66	76,077.30	
		56%	0%	89%	97%	98%	
DOW JONES	42,270.07	42,343.65	42,270.07	42,792.07	44,882.13	45,014.04	
		41,603.07	42,270.07	40,669.36	37,645.59	37,645.59	
		90%	0%	75%	64%	63%	

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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	17.9017	18.0027 17.8125 47%	17.9017 17.9017 0%	18.3994 17.8125 15%	19.7634 17.8125 5%	19.7634 17.1151 30%	
EUR ZAR	20.4352	20.4352 20.2470 100%	20.4352 20.4352 0%	20.7880 20.1441 45%	21.7365 19.0135 52%	21.7365 18.5767 59%	
GBP ZAR	24.2507	24.2507 24.0332 100%	24.2507 24.2507 0%	24.4053 23.9592 65%	25.2489 22.7669 60%	25.2489 22.4740 64%	
3M JIBAR	7.3250	7.450 7.325 0%	7.325 7.325 0%	7.542 7.325 0%	7.750 7.325 0%	8.350 7.325 0%	
Repo Rate	7.2500	7.500 7.250 0%	7.250 7.250 0%	7.500 7.250 0%	7.750 7.250 0%	8.250 7.250 0%	
ZARONIA	7.3610	7.361 7.355 100%	7.361 7.361 0%	7.370 7.347 61%	7.635 7.347 5%	8.136 7.347 2%	
R2035	10.1470	10.466 10.138 3%	10.147 10.147 0%	10.657 10.138 2%	11.114 10.138 1%	12.332 10.009 6%	
1X4 FRA	7.2784	7.310 7.275 10%	7.278 7.278 0%	7.350 7.275 5%	7.600 7.275 1%	8.350 7.275 0%	
3X6 FRA	7.0800	7.155 7.080 0%	7.080 7.080 0%	7.230 7.075 3%	7.515 7.075 1%	8.355 7.075 0%	
6X9 FRA	6.9525	7.055 6.953 0%	6.953 6.953 0%	7.115 6.934 10%	7.478 6.934 3%	8.265 6.934 1%	
9X12 FRA	6.9250	7.035 6.920 4%	6.925 6.925 0%	7.100 6.850 30%	7.483 6.850 12%	8.095 6.830 8%	
12X15 FRA	6.8950	7.027 6.875 13%	6.895 6.895 0%	7.090 6.840 22%	7.497 6.840 8%	8.020 6.685 16%	
15X18 FRA	6.8950	7.047 6.875 12%	6.895 6.895 0%	7.120 6.873 9%	7.532 6.873 3%	7.990 6.660 18%	
18X21 FRA	6.9100	7.102 6.910 0%	6.910 6.910 0%	7.164 6.905 2%	7.575 6.905 1%	8.110 6.680 16%	
21X24 FRA	6.9750	7.162 6.970 3%	6.975 6.975 0%	7.238 6.970 2%	7.640 6.970 1%	7.980 6.730 20%	
1yr Swap	7.0750	7.175 7.070 5%	7.075 7.075 0%	7.220 7.070 3%	7.550 7.070 1%	8.290 7.070 0%	
2yr Swap	6.9910	7.130 6.990 1%	6.991 6.991 0%	7.190 6.990 0%	7.549 6.990 0%	8.120 6.990 0%	
3yr Swap	7.0700	7.230 7.070 0%	7.070 7.070 0%	7.270 7.070 0%	7.650 7.070 0%	8.315 7.050 2%	

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