

Bastion Advisory's Market Snapshot

Date 2025/06/09 09:36



Currency	Latest	7 Day H/L	MTD H/L	30d H/L	YTD H/L	12m H/L	Last 12 Months
USD ZAR	17.7423	17.8609	17.8609	18.3151	19.7634	19.7634	
		17.7349	17.7349	17.7349	17.7349	17.1151	
		6%	6%	1%	0%	24%	
EUR USD	1.1427	1.1445	1.1445	1.1445	1.1515	1.1515	
		1.1372	1.1372	1.1087	1.0244	1.0244	
		75%	75%	95%	93%	93%	
EUR ZAR	20.2746	20.4276	20.4276	20.4831	21.7365	21.7365	
		20.2618	20.2618	20.1441	19.0135	18.5767	
		8%	8%	38%	46%	54%	
GBP USD	1.3568	1.3570	1.3570	1.3570	1.3570	1.3570	
		1.3517	1.3517	1.3176	1.2169	1.2169	
		96%	96%	99%	100%	100%	
AUD ZAR	11.5645	11.5971	11.5971	11.8505	12.0818	12.3971	
		11.5372	11.5372	11.4748	11.4332	11.2760	
		46%	46%	24%	20%	26%	
GBP ZAR	24.0732	24.1825	24.1825	24.3636	25.2489	25.2489	
		24.0520	24.0520	23.9592	22.7669	22.4740	
		16%	16%	28%	53%	58%	

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	7.325	7.325	7.500	7.750	8.350	
		7.325	7.325	7.325	7.325	7.325	
		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	10.067	10.194	10.194	10.535	11.114	12.332	
		9.984	9.984	9.984	9.984	9.984	
		40%	40%	15%	7%	4%	

Swaps	Latest	7 Day H/L	MTD H/L	30d H/L	YTD H/L	12m H/L	Last 12 Months
ZAR 2Y Swap	7.050	7.050	7.050	7.190	7.549	7.985	
		6.980	6.980	6.980	6.980	6.980	
		100%	100%	33%	12%	7%	
ZAR 3Y Swap	7.110	7.110	7.110	7.270	7.650	8.100	
		7.020	7.020	7.020	7.020	7.020	
		100%	100%	36%	14%	8%	
ZAR 5Y Swap	7.440	7.440	7.440	7.660	8.020	8.495	
		7.350	7.350	7.350	7.350	7.315	
		100%	100%	29%	13%	11%	

Commodity	Latest	7 Day H/L	MTD H/L	30d H/L	YTD H/L	12m H/L	Last 12 Months
Brent	66.30	66.47	66.47	66.63	82.03	87.43	
		64.63	64.63	63.90	60.23	60.23	
		91%	91%	88%	28%	22%	
Gold	3,320.94	3,381.59	3,381.59	3,381.59	3,431.77	3,431.77	
		3,310.42	3,310.42	3,177.25	2,636.47	2,293.78	
		15%	15%	70%	86%	90%	
Platinum	1,214.44	1,214.44	1,214.44	1,214.44	1,214.44	1,214.44	
		1,068.40	1,068.40	982.92	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	96,366.08	96,411.77	96,411.77	96,411.77	96,411.77	96,411.77	
		94,330.84	94,882.30	90,890.08	81,553.66	76,077.30	
		98%	97%	99%	100%	100%	
DOW JONES	42,762.87	42,762.87	42,762.87	42,792.07	44,882.13	45,014.04	
		42,270.07	42,305.48	41,113.97	37,645.59	37,645.59	
		100%	100%	98%	71%	69%	

Jayson Dunne
jayson@bastionadvisory.co.za
082 900 1561

Jacques Mol
jacques@bastionadvisory.co.za
082 496 4451

Craig Williamson
craig@bastionadvisory.co.za
082 566 3463

Source: Bloomberg

Bastion Advisory's Interest Rate Snapshot

Date

2025/06/09 09:36

BASTION
ADVISORY

Name	Latest	7 Day H/L	MTD H/L	30d H/L	YTD H/L	12m H/L	Last 12 Months
USDZAR	17.7423	17.8609 17.7349 6%	17.8609 17.7349 6%	18.3151 17.7349 1%	19.7634 17.7349 0%	19.7634 17.1151 24%	
EUR ZAR	20.2746	20.4276 20.2618 8%	20.4276 20.2618 8%	20.4831 20.1441 38%	21.7365 19.0135 46%	21.7365 18.5767 54%	
GBP ZAR	24.0732	24.1825 24.0520 16%	24.1825 24.0520 16%	24.3636 23.9592 28%	25.2489 22.7669 53%	25.2489 22.4740 58%	
3M JIBAR	7.3250	7.325 7.325 0%	7.325 7.325 0%	7.500 7.325 0%	7.750 7.325 0%	8.350 7.325 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	7.1110	7.361 7.103 3%	7.111 7.103 100%	7.361 7.103 3%	7.635 7.103 2%	8.136 7.103 1%	
R2035	10.0670	10.194 9.984 40%	10.194 9.984 40%	10.535 9.984 15%	11.114 9.984 7%	12.332 9.984 4%	
1X4 FRA	7.3000	7.307 7.283 71%	7.307 7.283 71%	7.350 7.275 33%	7.600 7.275 8%	8.336 7.275 2%	
3X6 FRA	7.1400	7.140 7.080 100%	7.140 7.095 100%	7.193 7.075 55%	7.515 7.075 15%	8.295 7.075 5%	
6X9 FRA	7.0200	7.026 6.965 90%	7.026 6.965 90%	7.115 6.953 42%	7.478 6.934 16%	8.090 6.934 7%	
9X12 FRA	6.9800	6.980 6.918 100%	6.980 6.918 100%	7.100 6.900 40%	7.483 6.850 21%	7.970 6.830 13%	
12X15 FRA	6.9400	6.940 6.865 100%	6.940 6.865 100%	7.090 6.865 33%	7.497 6.840 15%	7.860 6.685 22%	
15X18 FRA	6.9400	6.949 6.860 90%	6.949 6.860 90%	7.120 6.860 31%	7.532 6.860 12%	7.810 6.660 24%	
18X21 FRA	6.9700	6.970 6.897 100%	6.970 6.897 100%	7.164 6.897 27%	7.575 6.897 11%	7.785 6.680 26%	
21X24 FRA	7.0150	7.015 6.925 100%	7.015 6.925 100%	7.238 6.925 29%	7.640 6.925 13%	7.795 6.730 27%	
1yr Swap	7.1265	7.127 7.075 100%	7.127 7.075 100%	7.220 7.070 38%	7.550 7.070 12%	8.210 7.070 5%	
2yr Swap	7.0500	7.050 6.980 100%	7.050 6.980 100%	7.190 6.980 33%	7.549 6.980 12%	7.985 6.980 7%	
3yr Swap	7.1100	7.110 7.020 100%	7.110 7.020 100%	7.270 7.020 36%	7.650 7.020 14%	8.100 7.020 8%	

Jayson Dunne
jayson@bastionadvisory.co.za
082 900 1561

Jacques Mol
jacques@bastionadvisory.co.za
082 496 4451

Craig Williamson
craig@bastionadvisory.co.za
082 566 3463

Source: Bloomberg