

Bastion Advisory's Market Snapshot

Date 2025/06/30 09:45



Currency	Latest	7 Day H/L	MTD H/L	30d H/L	YTD H/L	12m H/L	Last 12 Months
USD ZAR	17.7366	17.8733	18.03	18.03	19.7634	19.7634	
		17.7366	17.7054	17.7054	17.7054	17.1151	
		0%	10%	10%	2%	23%	
EUR USD	1.1738	1.1738	1.1738	1.1738	1.1738	1.1738	
		1.1578	1.1372	1.1347	1.0244	1.0244	
		100%	100%	100%	100%	100%	
EUR ZAR	20.8186	20.9011	20.9011	20.9011	21.7365	21.7365	
		20.6226	20.2302	20.2302	19.0135	18.5767	
		70%	88%	88%	66%	71%	
GBP USD	1.3729	1.3729	1.3729	1.3729	1.3729	1.3729	
		1.3524	1.3422	1.3422	1.2169	1.2169	
		100%	100%	100%	100%	100%	
AUD ZAR	11.6019	11.6819	11.7255	11.7255	12.0818	12.3971	
		11.5259	11.5259	11.5259	11.4332	11.2760	
		49%	38%	38%	26%	29%	
GBP ZAR	24.3491	24.4954	24.4954	24.4954	25.2489	25.2489	
		24.1769	23.9042	23.9042	22.7669	22.4740	
		54%	75%	75%	64%	68%	

Interest Rate	Latest	7 Day H/L	MTD H/L	30d H/L	YTD H/L	12m H/L	Last 12 Months
3M JIBAR	7.292	7.317	7.325	7.442	7.750	8.350	
		7.292	7.292	7.292	7.292	7.292	
		0%	0%	0%	0%	0%	
Repo Rate	7.25	7.25	7.25	7.25	7.75	8.25	
		7.25	7.25	7.25	7.25	7.25	
		0%	0%	0%	0%	0%	
R2035	9.913	10.054	10.194	10.194	11.114	11.759	
		9.913	9.913	9.913	9.913	9.913	
		0%	0%	0%	0%	0%	

Swaps	Latest	7 Day H/L	MTD H/L	30d H/L	YTD H/L	12m H/L	Last 12 Months
ZAR 2Y Swap	6.988	7.061	7.080	7.080	7.549	7.890	
		6.981	6.980	6.980	6.980	6.980	
		9%	8%	8%	1%	1%	
ZAR 3Y Swap	7.030	7.100	7.150	7.150	7.650	7.960	
		7.018	7.018	7.018	7.018	7.018	
		15%	9%	9%	2%	1%	
ZAR 5Y Swap	7.350	7.440	7.510	7.510	8.020	8.270	
		7.335	7.335	7.335	7.335	7.315	
		14%	9%	9%	2%	4%	

Commodity	Latest	7 Day H/L	MTD H/L	30d H/L	YTD H/L	12m H/L	Last 12 Months
Brent	67.68	71.48	78.85	78.85	82.03	87.43	
		67.14	64.63	63.90	60.23	60.23	
		12%	21%	25%	34%	27%	
Gold	3,292.63	3,368.48	3,432.34	3,432.34	3,432.34	3,432.34	
		3,274.33	3,274.33	3,274.33	2,636.47	2,298.23	
		19%	12%	12%	82%	88%	
Platinum	1,369.13	1,422.13	1,422.13	1,422.13	1,422.13	1,422.13	
		1,297.67	1,068.40	1,057.84	919.60	904.24	
		57%	85%	85%	89%	90%	

Equity	Latest	7 Day H/L	MTD H/L	30d H/L	YTD H/L	12m H/L	Last 12 Months
JSE ALSI	95,862.28	95,968.26	97,029.34	97,029.34	97,029.34	97,029.34	
		94,710.48	94,657.07	93,868.87	81,553.66	76,077.30	
		92%	51%	63%	92%	94%	
DOW JONES	43,819.27	43,819.27	43,819.27	43,819.27	44,882.13	45,014.04	
		42,206.82	42,171.66	42,098.70	37,645.59	37,645.59	
		100%	100%	100%	85%	84%	

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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	17.7366	17.8733 17.7366 0%	18.0300 17.7054 10%	18.0300 17.7054 10%	19.7634 17.7054 2%	19.7634 17.1151 23%	
EUR ZAR	20.8186	20.9011 20.6226 70%	20.9011 20.2302 88%	20.9011 20.2302 88%	21.7365 19.0135 66%	21.7365 18.5767 71%	
GBP ZAR	24.3491	24.4954 24.1769 54%	24.4954 23.9042 75%	24.4954 23.9042 75%	25.2489 22.7669 64%	25.2489 22.4740 68%	
3M JIBAR	7.2920	7.317 7.292 0%	7.325 7.292 0%	7.442 7.292 0%	7.750 7.292 0%	8.350 7.292 0%	
Repo Rate	7.2500	7.250 7.250 0%	7.250 7.250 0%	7.250 7.250 0%	7.750 7.250 0%	8.250 7.250 0%	
ZARONIA	7.1130	7.113 7.106 100%	7.113 7.103 100%	7.361 7.103 4%	7.635 7.103 2%	8.136 7.103 1%	
R2035	9.9130	10.054 9.913 0%	10.194 9.913 0%	10.194 9.913 0%	11.114 9.913 0%	11.759 9.913 0%	
1X4 FRA	7.2300	7.285 7.230 0%	7.307 7.230 0%	7.307 7.230 0%	7.600 7.230 0%	8.308 7.230 0%	
3X6 FRA	7.0538	7.115 7.046 11%	7.145 7.046 8%	7.145 7.046 8%	7.515 7.046 2%	8.160 7.046 1%	
6X9 FRA	6.9750	7.060 6.975 0%	7.070 6.965 10%	7.070 6.953 19%	7.478 6.934 8%	8.000 6.934 4%	
9X12 FRA	6.9419	7.015 6.930 14%	7.047 6.918 18%	7.047 6.918 18%	7.483 6.850 15%	7.745 6.830 12%	
12X15 FRA	6.8800	6.980 6.880 0%	7.005 6.865 11%	7.005 6.865 11%	7.497 6.840 6%	7.698 6.685 19%	
15X18 FRA	6.8817	6.965 6.882 0%	7.015 6.860 14%	7.015 6.860 14%	7.532 6.860 3%	7.684 6.660 22%	
18X21 FRA	6.9067	6.980 6.895 14%	7.050 6.895 8%	7.050 6.895 8%	7.575 6.895 2%	7.700 6.680 22%	
21X24 FRA	6.9400	7.020 6.920 20%	7.085 6.920 12%	7.085 6.920 12%	7.640 6.920 3%	7.735 6.730 21%	
1yr Swap	7.0733	7.137 7.070 5%	7.140 7.070 5%	7.140 7.070 5%	7.550 7.070 1%	8.090 7.070 0%	
2yr Swap	6.9881	7.061 6.981 9%	7.080 6.980 8%	7.080 6.980 8%	7.549 6.980 1%	7.890 6.980 1%	
3yr Swap	7.0300	7.100 7.018 15%	7.150 7.018 9%	7.150 7.018 9%	7.650 7.018 2%	7.960 7.018 1%	

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