

Bastion Advisory's Market Snapshot

Date 2025/07/21 09:46

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	17.6790	17.9270	17.9422	17.9932	19.7634	19.7634	
		17.6790	17.5163	17.5163	17.5163	17.1151	
		0%	38%	34%	7%	21%	
EUR USD	1.1638	1.1664	1.1806	1.1806	1.1806	1.1806	
		1.1596	1.1596	1.1523	1.0244	1.0244	
		62%	20%	41%	89%	89%	
EUR ZAR	20.5753	20.8922	20.9704	20.9704	21.7365	21.7365	
		20.5753	20.5753	20.5753	19.0135	18.5767	
		0%	0%	0%	57%	63%	
GBP USD	1.3439	1.3439	1.3746	1.3746	1.3746	1.3746	
		1.3384	1.3384	1.3384	1.2169	1.2169	
		100%	15%	15%	81%	81%	
AUD ZAR	11.5154	11.7228	11.8021	11.8021	12.0818	12.1686	
		11.5154	11.5112	11.5112	11.4332	11.2760	
		0%	1%	1%	13%	27%	
GBP ZAR	23.7596	24.0473	24.2937	24.4954	25.2489	25.2489	
		23.7596	23.7596	23.7596	22.7669	22.4740	
		0%	0%	0%	40%	46%	

Interest Rate	Latest	7 Day H/L	MTD H/L	30d H/L	YTD H/L	12m H/L	Last 12 Months
3M JIBAR	7.250	7.267	7.275	7.317	7.750	8.342	
		7.250	7.250	7.250	7.250	7.250	
		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	9.929	9.942	9.942	10.054	11.114	11.128	
		9.844	9.721	9.721	9.721	9.721	
		87%	94%	62%	15%	15%	

Swaps	Latest	7 Day H/L	MTD H/L	30d H/L	YTD H/L	12m H/L	Last 12 Months
ZAR 2Y Swap	6.995	7.030	7.030	7.061	7.549	7.680	
		6.995	6.930	6.930	6.930	6.930	
		0%	65%	50%	11%	9%	
ZAR 3Y Swap	7.060	7.100	7.100	7.110	7.650	7.670	
		7.050	6.960	6.960	6.960	6.960	
		20%	71%	67%	14%	14%	
ZAR 5Y Swap	7.405	7.445	7.445	7.450	8.020	8.020	
		7.380	7.250	7.250	7.250	7.250	
		38%	79%	78%	20%	20%	

Commodity	Latest	7 Day H/L	MTD H/L	30d H/L	YTD H/L	12m H/L	Last 12 Months
Brent	69.25	69.52	70.36	77.01	82.03	85.11	
		68.52	67.11	67.11	60.23	60.23	
		73%	66%	22%	41%	36%	
Gold	3,369.17	3,369.17	3,369.17	3,369.17	3,432.34	3,432.34	
		3,324.55	3,301.92	3,274.33	2,636.47	2,364.56	
		100%	100%	100%	92%	94%	
Platinum	1,441.09	1,466.53	1,466.53	1,466.53	1,466.53	1,466.53	
		1,368.52	1,350.46	1,268.76	919.60	904.24	
		74%	78%	87%	95%	95%	

Equity	Latest	7 Day H/L	MTD H/L	30d H/L	YTD H/L	12m H/L	Last 12 Months
JSE ALSI	98,687.07	98,687.07	98,687.07	98,687.07	98,687.07	98,687.07	
		96,799.66	96,609.37	94,710.48	81,553.66	79,430.05	
		100%	100%	100%	100%	100%	
DOW JONES	44,342.19	44,484.49	44,828.53	44,828.53	44,882.13	45,014.04	
		44,023.29	44,023.29	42,171.66	37,645.59	37,645.59	
		69%	40%	82%	93%	91%	

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Source: Bloomberg

Bastion Advisory's Interest Rate Snapshot

Date

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ADVISORY

Name	Latest	7 Day H/L	MTD H/L	30d H/L	YTD H/L	12m H/L	Last 12 Months
USDZAR	17.6790	17.9270 17.6790 0%	17.9422 17.5163 38%	17.9932 17.5163 34%	19.7634 17.5163 7%	19.7634 17.1151 21%	
EUR ZAR	20.5753	20.8922 20.5753 0%	20.9704 20.5753 0%	20.9704 20.5753 0%	21.7365 19.0135 57%	21.7365 18.5767 63%	
GBP ZAR	23.7596	24.0473 23.7596 0%	24.2937 23.7596 0%	24.4954 23.7596 0%	25.2489 22.7669 40%	25.2489 22.4740 46%	
3M JIBAR	7.2500	7.267 7.250 0%	7.275 7.250 0%	7.317 7.250 0%	7.750 7.250 0%	8.342 7.250 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	7.1040	7.104 7.098 100%	7.109 7.098 55%	7.121 7.098 26%	7.635 7.098 1%	8.135 7.098 1%	
R2035	9.9290	9.942 9.844 87%	9.942 9.721 94%	10.054 9.721 62%	11.114 9.721 15%	11.128 9.721 15%	
1X4 FRA	7.1075	7.128 7.105 11%	7.140 7.105 7%	7.285 7.105 1%	7.600 7.105 1%	8.260 7.105 0%	
3X6 FRA	7.0350	7.056 7.035 0%	7.056 6.990 68%	7.115 6.990 36%	7.515 6.990 9%	8.045 6.990 4%	
6X9 FRA	6.9775	7.009 6.978 0%	7.010 6.930 59%	7.061 6.930 36%	7.478 6.930 9%	7.780 6.930 6%	
9X12 FRA	6.9320	6.974 6.932 0%	6.975 6.875 57%	7.025 6.875 38%	7.483 6.850 13%	7.515 6.830 15%	
12X15 FRA	6.9187	6.965 6.919 0%	6.965 6.830 66%	6.980 6.830 59%	7.497 6.830 13%	7.497 6.685 29%	
15X18 FRA	6.9250	6.970 6.925 0%	6.970 6.822 70%	6.970 6.822 70%	7.532 6.822 15%	7.532 6.660 30%	
18X21 FRA	6.9412	6.985 6.941 0%	6.985 6.815 74%	6.990 6.815 72%	7.575 6.815 17%	7.575 6.680 29%	
21X24 FRA	6.9825	7.010 6.955 50%	7.010 6.855 82%	7.020 6.855 77%	7.640 6.855 16%	7.640 6.730 28%	
1yr Swap	7.0450	7.075 7.045 0%	7.075 7.020 45%	7.137 7.020 21%	7.550 7.020 5%	7.940 7.020 3%	
2yr Swap	6.9950	7.030 6.995 0%	7.030 6.930 65%	7.061 6.930 50%	7.549 6.930 11%	7.680 6.930 9%	
3yr Swap	7.0600	7.100 7.050 20%	7.100 6.960 71%	7.110 6.960 67%	7.650 6.960 14%	7.670 6.960 14%	

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Source: Bloomberg