

Bastion Advisory's Market Snapshot

Date 2025/07/14 09:39

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	17.9481	17.9481	17.9481	18.03	19.7634	19.7634	
		17.7471	17.5163	17.5163	17.5163	17.1151	
		100%	100%	84%	19%	31%	
EUR USD	1.1661	1.1725	1.1806	1.1806	1.1806	1.1806	
		1.1661	1.1661	1.1480	1.0244	1.0244	
		0%	0%	56%	91%	91%	
EUR ZAR	20.9298	20.9704	20.9704	20.9704	21.7365	21.7365	
		20.7604	20.5905	20.5898	19.0135	18.5767	
		81%	89%	89%	70%	74%	
GBP USD	1.3453	1.3602	1.3746	1.3746	1.3746	1.3746	
		1.3453	1.3453	1.3422	1.2169	1.2169	
		0%	0%	10%	81%	81%	
AUD ZAR	11.7715	11.8021	11.8021	11.8021	12.0818	12.2990	
		11.5945	11.5112	11.5112	11.4332	11.2760	
		85%	89%	89%	52%	48%	
GBP ZAR	24.1484	24.2937	24.2937	24.4954	25.2489	25.2489	
		24.0961	23.9188	23.9188	22.7669	22.4740	
		26%	61%	40%	56%	60%	

Interest Rate	Latest	7 Day H/L	MTD H/L	30d H/L	YTD H/L	12m H/L	Last 12 Months
3M JIBAR	7.267	7.275	7.275	7.317	7.750	8.350	
		7.267	7.267	7.267	7.267	7.267	
		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	9.890	9.890	9.890	10.138	11.114	11.525	
		9.775	9.721	9.721	9.721	9.721	
		100%	100%	41%	12%	9%	

Swaps	Latest	7 Day H/L	MTD H/L	30d H/L	YTD H/L	12m H/L	Last 12 Months
ZAR 2Y Swap	7.015	7.015	7.015	7.080	7.549	7.680	
		6.960	6.930	6.930	6.930	6.930	
		100%	100%	57%	14%	11%	
ZAR 3Y Swap	7.075	7.075	7.075	7.150	7.650	7.670	
		7.010	6.960	6.960	6.960	6.960	
		100%	100%	61%	17%	16%	
ZAR 5Y Swap	7.410	7.410	7.410	7.510	8.020	8.020	
		7.330	7.250	7.250	7.250	7.250	
		100%	100%	62%	21%	21%	

Commodity	Latest	7 Day H/L	MTD H/L	30d H/L	YTD H/L	12m H/L	Last 12 Months
Brent	70.48	70.48	70.48	78.85	82.03	85.40	
		68.64	67.11	67.11	60.23	60.23	
		100%	100%	29%	47%	41%	
Gold	3,361.14	3,361.14	3,361.14	3,432.34	3,432.34	3,432.34	
		3,301.92	3,301.92	3,274.33	2,636.47	2,364.56	
		100%	100%	55%	91%	93%	
Platinum	1,390.40	1,390.40	1,422.66	1,422.66	1,422.66	1,422.66	
		1,350.46	1,350.46	1,228.53	919.60	904.24	
		100%	55%	83%	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	97,221.58	97,364.46	97,364.46	97,364.46	97,364.46	97,364.46	
		97,182.71	96,609.37	94,657.07	81,553.66	78,969.33	
		21%	81%	95%	99%	99%	
DOW JONES	44,371.51	44,828.53	44,828.53	44,828.53	44,882.13	45,014.04	
		44,240.76	44,240.76	42,171.66	37,645.59	37,645.59	
		22%	22%	83%	93%	91%	

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Source: Bloomberg

Bastion Advisory's Interest Rate Snapshot

Date

2025/07/14 09:39

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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	17.9481	17.9481 17.7471 100%	17.9481 17.5163 100%	18.0300 17.5163 84%	19.7634 17.5163 19%	19.7634 17.1151 31%	
EUR ZAR	20.9298	20.9704 20.7604 81%	20.9704 20.5905 89%	20.9704 20.5898 89%	21.7365 19.0135 70%	21.7365 18.5767 74%	
GBP ZAR	24.1484	24.2937 24.0961 26%	24.2937 23.9188 61%	24.4954 23.9188 40%	25.2489 22.7669 56%	25.2489 22.4740 60%	
3M JIBAR	7.2670	7.275 7.267 0%	7.275 7.267 0%	7.317 7.267 0%	7.750 7.267 0%	8.350 7.267 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	7.1010	7.106 7.101 0%	7.109 7.101 0%	7.121 7.101 0%	7.635 7.101 0%	8.135 7.101 0%	
R2035	9.8900	9.890 9.775 100%	9.890 9.721 100%	10.138 9.721 41%	11.114 9.721 12%	11.525 9.721 9%	
1X4 FRA	7.1237	7.140 7.113 40%	7.140 7.113 40%	7.295 7.113 6%	7.600 7.113 2%	8.285 7.113 1%	
3X6 FRA	7.0470	7.047 6.990 100%	7.047 6.990 100%	7.145 6.990 37%	7.515 6.990 11%	8.045 6.990 5%	
6X9 FRA	7.0050	7.010 6.955 91%	7.010 6.930 94%	7.070 6.930 54%	7.478 6.930 14%	7.810 6.930 9%	
9X12 FRA	6.9750	6.975 6.900 100%	6.975 6.875 100%	7.047 6.875 58%	7.483 6.850 20%	7.550 6.830 20%	
12X15 FRA	6.9450	6.945 6.870 100%	6.945 6.830 100%	7.005 6.830 66%	7.497 6.830 17%	7.497 6.685 32%	
15X18 FRA	6.9450	6.945 6.860 100%	6.945 6.822 100%	7.015 6.822 64%	7.532 6.822 17%	7.532 6.660 33%	
18X21 FRA	6.9600	6.960 6.875 100%	6.960 6.815 100%	7.050 6.815 62%	7.575 6.815 19%	7.575 6.680 31%	
21X24 FRA	6.9900	6.990 6.900 100%	6.990 6.855 100%	7.085 6.855 59%	7.640 6.855 17%	7.640 6.730 29%	
1yr Swap	7.0750	7.075 7.036 100%	7.075 7.020 100%	7.140 7.020 46%	7.550 7.020 10%	7.940 7.020 6%	
2yr Swap	7.0150	7.015 6.960 100%	7.015 6.930 100%	7.080 6.930 57%	7.549 6.930 14%	7.680 6.930 11%	
3yr Swap	7.0750	7.075 7.010 100%	7.075 6.960 100%	7.150 6.960 61%	7.650 6.960 17%	7.670 6.960 16%	

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