

Bastion Advisory's Market Snapshot

Date 2025/07/07 09:28



Currency	Latest	7 Day H/L	MTD H/L	30d H/L	YTD H/L	12m H/L	Last 12 Months
USD ZAR	17.7779	17.7779	17.7779	18.03	19.7634	19.7634	
		17.5163	17.5163	17.5163	17.5163	17.1151	
		100%	100%	51%	12%	25%	
EUR USD	1.1756	1.1806	1.1806	1.1806	1.1806	1.1806	
		1.1756	1.1756	1.1397	1.0244	1.0244	
		0%	0%	88%	97%	97%	
EUR ZAR	20.9	20.9	20.9	20.9011	21.7365	21.7365	
		20.5905	20.5905	20.2302	19.0135	18.5767	
		100%	100%	100%	69%	74%	
GBP USD	1.3619	1.3746	1.3746	1.3746	1.3746	1.3746	
		1.3619	1.3619	1.3422	1.2169	1.2169	
		0%	0%	61%	92%	92%	
AUD ZAR	11.5770	11.6515	11.5833	11.7255	12.0818	12.2990	
		11.5112	11.5112	11.5112	11.4332	11.2760	
		47%	91%	31%	22%	29%	
GBP ZAR	24.2127	24.3234	24.2127	24.4954	25.2489	25.2489	
		23.9188	23.9188	23.9042	22.7669	22.4740	
		73%	100%	52%	58%	63%	

Interest Rate	Latest	7 Day H/L	MTD H/L	30d H/L	YTD H/L	12m H/L	Last 12 Months
3M JIBAR	7.275	7.292	7.275	7.325	7.750	8.350	
		7.275	7.275	7.275	7.275	7.275	
		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	9.812	9.949	9.838	10.138	11.114	11.525	
		9.721	9.721	9.721	9.721	9.721	
		40%	78%	22%	7%	5%	

Swaps	Latest	7 Day H/L	MTD H/L	30d H/L	YTD H/L	12m H/L	Last 12 Months
ZAR 2Y Swap	6.970	6.970	6.970	7.080	7.549	7.836	
		6.930	6.930	6.930	6.930	6.930	
		100%	100%	27%	6%	4%	
ZAR 3Y Swap	7.020	7.020	7.020	7.150	7.650	7.835	
		6.960	6.960	6.960	6.960	6.960	
		100%	100%	32%	9%	7%	
ZAR 5Y Swap	7.320	7.320	7.320	7.510	8.020	8.130	
		7.250	7.250	7.250	7.250	7.250	
		100%	100%	27%	9%	8%	

Commodity	Latest	7 Day H/L	MTD H/L	30d H/L	YTD H/L	12m H/L	Last 12 Months
Brent	68.20	69.11	69.11	78.85	82.03	87.43	
		67.11	67.11	66.47	60.23	60.23	
		55%	55%	14%	37%	29%	
Gold	3,311.58	3,357.45	3,357.45	3,432.34	3,432.34	3,432.34	
		3,303.14	3,311.58	3,274.33	2,636.47	2,356.20	
		16%	0%	24%	85%	89%	
Platinum	1,358.63	1,422.66	1,422.66	1,422.66	1,422.66	1,422.66	
		1,358.63	1,358.63	1,168.76	919.60	904.24	
		0%	0%	75%	87%	88%	

Equity	Latest	7 Day H/L	MTD H/L	30d H/L	YTD H/L	12m H/L	Last 12 Months
JSE ALSI	96,662.85	97,182.71	97,182.71	97,182.71	97,182.71	97,182.71	
		96,429.74	96,609.37	94,657.07	81,553.66	78,969.33	
		31%	9%	79%	97%	97%	
DOW JONES	44,828.53	44,828.53	44,828.53	44,828.53	44,882.13	45,014.04	
		43,386.84	44,484.42	42,171.66	37,645.59	37,645.59	
		100%	100%	100%	99%	97%	

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

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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	17.7779	17.7779 17.5163 100%	17.7779 17.5163 100%	18.0300 17.5163 51%	19.7634 17.5163 12%	19.7634 17.1151 25%	
EUR ZAR	20.9000	20.9000 20.5905 100%	20.9000 20.5905 100%	20.9011 20.2302 100%	21.7365 19.0135 69%	21.7365 18.5767 74%	
GBP ZAR	24.2127	24.3234 23.9188 73%	24.2127 23.9188 100%	24.4954 23.9042 52%	25.2489 22.7669 58%	25.2489 22.4740 63%	
3M JIBAR	7.2750	7.292 7.275 0%	7.275 7.275 0%	7.325 7.275 0%	7.750 7.275 0%	8.350 7.275 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	7.1050	7.121 7.105 0%	7.109 7.105 0%	7.121 7.103 11%	7.635 7.103 0%	8.135 7.103 0%	
R2035	9.8120	9.949 9.721 40%	9.838 9.721 78%	10.138 9.721 22%	11.114 9.721 7%	11.525 9.721 5%	
1X4 FRA	7.1250	7.225 7.120 5%	7.125 7.120 100%	7.300 7.120 3%	7.600 7.120 1%	8.285 7.120 0%	
3X6 FRA	6.9900	7.054 6.990 0%	7.015 6.990 0%	7.145 6.990 0%	7.515 6.990 0%	8.140 6.990 0%	
6X9 FRA	6.9550	6.965 6.930 71%	6.955 6.930 100%	7.070 6.930 18%	7.478 6.930 5%	7.920 6.930 3%	
9X12 FRA	6.9000	6.915 6.875 63%	6.900 6.875 100%	7.047 6.875 15%	7.483 6.850 8%	7.680 6.830 8%	
12X15 FRA	6.8600	6.885 6.830 55%	6.860 6.830 100%	7.005 6.830 17%	7.497 6.830 4%	7.585 6.685 19%	
15X18 FRA	6.8633	6.875 6.822 78%	6.863 6.822 100%	7.015 6.822 22%	7.532 6.822 6%	7.565 6.660 22%	
18X21 FRA	6.8733	6.880 6.815 90%	6.873 6.815 100%	7.050 6.815 25%	7.575 6.815 8%	7.575 6.680 22%	
21X24 FRA	6.8967	6.910 6.855 76%	6.897 6.855 100%	7.085 6.855 18%	7.640 6.855 5%	7.640 6.730 18%	
1yr Swap	7.0350	7.060 7.020 38%	7.035 7.020 100%	7.140 7.020 13%	7.550 7.020 3%	8.040 7.020 1%	
2yr Swap	6.9700	6.970 6.930 100%	6.970 6.930 100%	7.080 6.930 27%	7.549 6.930 6%	7.836 6.930 4%	
3yr Swap	7.0200	7.020 6.960 100%	7.020 6.960 100%	7.150 6.960 32%	7.650 6.960 9%	7.835 6.960 7%	

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