

Bastion Advisory's Market Snapshot

Date 2025/08/25 10:02

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	17.4685	17.7176	18.1124	18.2175	19.7634	19.7634	
		17.4490	17.449	17.449	17.449	17.1151	
		7%	3%	3%	1%		
EUR USD	1.1719	1.1719	1.1719	1.1742	1.1806	1.1806	
		1.1606	1.1571	1.1405	1.0244	1.0244	
		100%	100%	93%	94%	94%	
EUR ZAR	20.4709	20.5912	21.0456	21.0456	21.7365	21.7365	
		20.4498	20.4498	20.4498	19.0135	18.5767	
		15%	4%	4%	54%		
GBP USD	1.3523	1.3525	1.3576	1.3576	1.3746	1.3746	
		1.3412	1.3279	1.3207	1.2169	1.2169	
		98%	82%	86%	86%	86%	
AUD ZAR	11.3593	11.4465	11.7196	11.7196	12.0818	12.0977	
		11.3286	11.3286	11.3286	11.3286	11.2760	
		26%	8%	8%	4%		
GBP ZAR	23.6197	23.8577	24.0514	24.0573	25.2489	25.2489	
		23.6058	23.6058	23.6058	22.7669	22.4740	
		6%	3%	3%	34%	41%	

Interest Rate	Latest	7 Day H/L	MTD H/L	30d H/L	YTD H/L	12m H/L	Last 12 Months
3M JIBAR	7.017	7.017	7.042	7.200	7.750	8.250	
		7.017	7.017	7.017	7.017	7.017	
		0%	0%	0%	0%	0%	
Repo Rate	7.00	7.00	7.00	7.25	7.75	8.25	
		7.00	7.00	7.00	7.00	7.00	
		0%	0%	0%	0%	0%	
R2035	9.520	9.642	9.665	9.832	11.114	11.114	
		9.520	9.520	9.520	9.520	9.520	
		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	6.730	6.778	6.824	6.960	7.549	7.549	
		6.730	6.697	6.697	6.697	6.697	
		0%	26%	12%	4%	4%	
ZAR 3Y Swap	6.775	6.825	6.870	7.020	7.650	7.650	
		6.775	6.725	6.725	6.725	6.725	
		0%	34%	17%	5%	5%	
ZAR 5Y Swap	7.075	7.145	7.190	7.360	8.020	8.020	
		7.075	7.040	7.040	7.040	7.040	
		0%	23%	11%	4%	4%	

Commodity	Latest	7 Day H/L	MTD H/L	30d H/L	YTD H/L	12m H/L	Last 12 Months
Brent	67.88	67.88	69.67	73.24	82.03	82.03	
		65.79	65.63	65.63	60.23	60.23	
		100%	56%	30%	35%	35%	
Gold	3,369.08	3,371.86	3,397.75	3,397.75	3,432.34	3,432.34	
		3,315.78	3,315.78	3,275.18	2,636.47	2,484.75	
		95%	65%	77%	92%	93%	
Platinum	1,363.86	1,363.86	1,363.86	1,406.22	1,466.53	1,466.53	
		1,314.93	1,314.93	1,292.05	919.60	904.24	
		100%	100%	63%	81%	82%	

Equity	Latest	7 Day H/L	MTD H/L	30d H/L	YTD H/L	12m H/L	Last 12 Months
JSE ALSI	102,723.50	102,723.50	102,723.50	102,723.50	102,723.50	102,723.50	
		101,055.90	97,744.15	97,744.15	81,553.66	80,364.86	
		100%	100%	100%	100%	100%	
DOW JONES	45,631.74	45,631.74	45,631.74	45,631.74	45,631.74	45,631.74	
		44,785.50	43,588.58	43,588.58	37,645.59	37,645.59	
		100%	100%	100%	100%	100%	

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

2025/08/25 10:02

BASTION
ADVISORY

Name	Latest	7 Day H/L	MTD H/L	30d H/L	YTD H/L	12m H/L	Last 12 Months
USDZAR	17.4685	17.7176 7%	18.1124 17.4490 3%	18.2175 17.4490 3%	19.7634 17.4490 1%	19.7634 17.1151 13%	
EUR ZAR	20.4709	20.5912 20.4498 15%	21.0456 20.4498 4%	21.0456 20.4498 4%	21.7365 19.0135 54%	21.7365 18.5767 60%	
GBP ZAR	23.6197	23.8577 23.6058 6%	24.0514 23.6058 3%	24.0573 23.6058 3%	25.2489 22.7669 34%	25.2489 22.4740 41%	
3M JIBAR	7.0170	7.017 0%	7.042 7.017 0%	7.200 7.017 0%	7.750 7.017 0%	8.250 7.017 0%	
Repo Rate	7.0000	7.000 0%	7.000 7.000 0%	7.250 7.000 0%	7.750 7.000 0%	8.250 7.000 0%	
ZARONIA	6.8540	6.855 6.851 75%	6.882 6.849 15%	7.111 6.849 2%	7.635 6.849 1%	8.135 6.849 0%	
R2035	9.5200	9.642 9.520 0%	9.665 9.520 0%	9.832 9.520 0%	11.114 9.520 0%	11.114 9.520 0%	
1X4 FRA	6.9350	6.985 6.932 6%	7.020 6.932 4%	7.100 6.932 2%	7.600 6.932 0%	8.000 6.932 0%	
3X6 FRA	6.8650	6.915 6.865 0%	6.945 6.865 0%	7.013 6.865 0%	7.515 6.865 0%	7.735 6.865 0%	
6X9 FRA	6.7800	6.830 6.775 9%	6.850 6.735 39%	6.945 6.735 21%	7.478 6.735 6%	7.512 6.735 6%	
9X12 FRA	6.6750	6.760 6.675 0%	6.805 6.640 21%	6.920 6.640 13%	7.483 6.640 4%	7.483 6.640 4%	
12X15 FRA	6.6050	6.688 6.605 0%	6.745 6.555 26%	6.901 6.555 14%	7.497 6.555 5%	7.497 6.555 5%	
15X18 FRA	6.5750	6.661 6.575 0%	6.729 6.530 23%	6.895 6.530 12%	7.532 6.530 4%	7.532 6.530 4%	
18X21 FRA	6.5850	6.675 6.585 0%	6.725 6.540 24%	6.915 6.540 12%	7.575 6.540 4%	7.575 6.540 4%	
21X24 FRA	6.6200	6.710 6.620 0%	6.735 6.575 28%	6.955 6.575 12%	7.640 6.575 4%	7.640 6.575 4%	
1yr Swap	6.8356	6.870 6.836 0%	6.910 6.830 7%	7.009 6.830 3%	7.550 6.830 1%	7.660 6.830 1%	
2yr Swap	6.7300	6.778 6.730 0%	6.824 6.697 26%	6.960 6.697 12%	7.549 6.697 4%	7.549 6.697 4%	
3yr Swap	6.7750	6.825 6.775 0%	6.870 6.725 34%	7.020 6.725 17%	7.650 6.725 5%	7.650 6.725 5%	

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