

Bastion Advisory's Market Snapshot

Date 2025/08/04 09:18



Currency	Latest	7 Day H/L	MTD H/L	30d H/L	YTD H/L	12m H/L	Last 12 Months
USD ZAR	18.0458	18.2175	18.1124	18.2175	19.7634	19.7634	
		17.8768	18.0458	17.5284	17.5163	17.1151	
		50%	0%	75%	24%	35%	
EUR USD	1.1573	1.1589	1.1587	1.1778	1.1806	1.1806	
		1.1405	1.1573	1.1405	1.0244	1.0244	
		91%	0%	45%	85%	85%	
EUR ZAR	20.8823	21.0456	21.0456	21.0456	21.7365	21.7365	
		20.5278	20.8823	20.5278	19.0135	18.5767	
		68%	0%	68%	69%	73%	
GBP USD	1.3278	1.3356	1.3279	1.3650	1.3746	1.3746	
		1.3207	1.3278	1.3207	1.2169	1.2169	
		48%	0%	16%	70%	70%	
AUD ZAR	11.6895	11.7196	11.7196	11.8021	12.0818	12.1080	
		11.5854	11.6895	11.4986	11.4332	11.2760	
		78%	0%	63%	40%	50%	
GBP ZAR	23.9601	24.0573	24.0514	24.2937	25.2489	25.2489	
		23.8227	23.9601	23.7626	22.7669	22.4740	
		59%	0%	37%	48%	54%	

Interest Rate	Latest	7 Day H/L	MTD H/L	30d H/L	YTD H/L	12m H/L	Last 12 Months
3M JIBAR	7.042	7.192	7.042	7.275	7.750	8.325	
		7.042	7.042	7.042	7.042	7.042	
		0%	0%	0%	0%	0%	
Repo Rate	7.00	7.25	7.00	7.25	7.75	8.25	
		7.00	7.00	7.00	7.00	7.00	
		0%	0%	0%	0%	0%	
R2035	9.601	9.798	9.601	9.968	11.114	11.114	
		9.599	9.599	9.599	9.599	9.599	
		1%	100%	1%	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	6.824	6.960	6.824	7.030	7.549	7.549	
		6.824	6.824	6.824	6.824	6.824	
		0%	0%	0%	0%	0%	
ZAR 3Y Swap	6.865	7.020	6.870	7.100	7.650	7.650	
		6.865	6.865	6.865	6.865	6.865	
		0%	0%	0%	0%	0%	
ZAR 5Y Swap	7.188	7.360	7.190	7.445	8.020	8.020	
		7.188	7.188	7.188	7.188	7.188	
		0%	0%	0%	0%	0%	

Commodity	Latest	7 Day H/L	MTD H/L	30d H/L	YTD H/L	12m H/L	Last 12 Months
Brent	69.72	73.24	69.72	73.24	82.03	82.30	
		69.67	69.67	68.30	60.23	60.23	
		1%	100%	29%	44%	43%	
Gold	3,357.14	3,363.48	3,363.48	3,431.48	3,432.34	3,432.34	
		3,275.18	3,357.14	3,275.18	2,636.47	2,382.92	
		93%	0%	52%	91%	93%	
Platinum	1,316.67	1,396.59	1,320.38	1,466.53	1,466.53	1,466.53	
		1,292.05	1,316.67	1,292.05	919.60	904.24	
		24%	0%	14%	73%	73%	

Equity	Latest	7 Day H/L	MTD H/L	30d H/L	YTD H/L	12m H/L	Last 12 Months
JSE ALSI	97,744.15	99,314.70	97,744.15	100,179.80	100,179.80	100,179.80	
		97,744.15	97,744.15	96,799.66	81,553.66	79,430.05	
		0%	0%	28%	87%	88%	
DOW JONES	43,588.58	44,901.92	43,588.58	45,010.29	45,010.29	45,014.04	
		43,588.58	43,588.58	43,588.58	37,645.59	37,645.59	
		0%	0%	0%	81%	81%	

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Source: Bloomberg

Bastion Advisory's Interest Rate Snapshot

Date

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BASTION
ADVISORY

Name	Latest	7 Day H/L	MTD H/L	30d H/L	YTD H/L	12m H/L	Last 12 Months
USDZAR	18.0458	18.2175 17.8768 50%	18.1124 18.0458 0%	18.2175 17.5284 75%	19.7634 17.5163 24%	19.7634 17.1151 35%	
EUR ZAR	20.8823	21.0456 20.5278 68%	21.0456 20.8823 0%	21.0456 20.5278 68%	21.7365 19.0135 69%	21.7365 18.5767 73%	
GBP ZAR	23.9601	24.0573 23.8227 59%	24.0514 23.9601 0%	24.2937 23.7626 37%	25.2489 22.7669 48%	25.2489 22.4740 54%	
3M JIBAR	7.0420	7.192 7.042 0%	7.042 7.042 0%	7.275 7.042 0%	7.750 7.042 0%	8.325 7.042 0%	
Repo Rate	7.0000	7.250 7.000 0%	7.000 7.000 0%	7.250 7.000 0%	7.750 7.000 0%	8.250 7.000 0%	
ZARONIA	7.1080	7.111 7.106 40%	7.108 7.108 0%	7.111 7.098 77%	7.635 7.098 2%	8.135 7.098 1%	
R2035	9.6010	9.798 9.599 1%	9.601 9.599 100%	9.968 9.599 1%	11.114 9.599 0%	11.114 9.599 0%	
1X4 FRA	7.0100	7.091 7.000 11%	7.010 7.010 0%	7.140 7.000 7%	7.600 7.000 2%	8.179 7.000 1%	
3X6 FRA	6.9450	7.013 6.945 0%	6.945 6.945 0%	7.056 6.945 0%	7.515 6.945 0%	7.905 6.945 0%	
6X9 FRA	6.8500	6.945 6.850 0%	6.850 6.850 0%	7.010 6.850 0%	7.478 6.850 0%	7.512 6.850 0%	
9X12 FRA	6.8050	6.920 6.805 0%	6.805 6.805 0%	6.975 6.805 0%	7.483 6.805 0%	7.483 6.805 0%	
12X15 FRA	6.7450	6.901 6.745 0%	6.745 6.745 0%	6.965 6.745 0%	7.497 6.745 0%	7.497 6.685 7%	
15X18 FRA	6.7200	6.895 6.720 0%	6.729 6.720 0%	6.970 6.720 0%	7.532 6.720 0%	7.532 6.660 7%	
18X21 FRA	6.7250	6.915 6.725 0%	6.725 6.725 0%	6.985 6.725 0%	7.575 6.725 0%	7.575 6.680 5%	
21X24 FRA	6.7350	6.955 6.735 0%	6.735 6.735 0%	7.010 6.735 0%	7.640 6.735 0%	7.640 6.730 1%	
1yr Swap	6.9100	7.009 6.910 0%	6.910 6.910 100%	7.075 6.910 0%	7.550 6.910 0%	7.768 6.910 0%	
2yr Swap	6.8238	6.960 6.824 0%	6.824 6.824 0%	7.030 6.824 0%	7.549 6.824 0%	7.549 6.824 0%	
3yr Swap	6.8650	7.020 6.865 0%	6.870 6.865 0%	7.100 6.865 0%	7.650 6.865 0%	7.650 6.865 0%	

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Source: Bloomberg