

Bastion Advisory's Market Snapshot

Date 2025/09/22 10:29

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	17.3381	17.3990 17.3381 0%	17.7787 17.3381 0%	17.7787 17.3381 0%	19.7634 17.3381 0%	19.7634 17.1151 8%	
EUR USD	1.1743	1.1867 1.1743 0%	1.1867 1.1640 45%	1.1867 1.1618 50%	1.1867 1.0244 92%	1.1867 1.0244 92%	
EUR ZAR	20.3611	20.5815 20.3611 0%	20.7182 20.3611 0%	20.7182 20.3611 0%	21.7365 19.0135 49%	21.7365 18.5767 56%	
GBP USD	1.3473	1.3647 1.3472 1%	1.3647 1.3394 31%	1.3647 1.3394 31%	1.3746 1.2169 83%	1.3746 1.2169 83%	
AUD ZAR	11.4501	11.5932 11.4346 10%	11.5932 11.4346 10%	11.5932 11.3286 46%	12.0818 11.3286 16%	12.0818 11.2760 22%	
GBP ZAR	23.3606	23.7020 23.3606 0%	23.8821 23.3606 0%	23.9136 23.3606 0%	25.2489 22.7669 24%	25.2489 22.4740 32%	

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 6.933 100%	7.017 6.933 100%	7.017 6.933 100%	7.750 6.933 10%	8.233 6.933 6%	
Repo Rate	7.00	7.00 7.00 0%	7.00 7.00 0%	7.00 7.00 0%	7.75 7.00 0%	8.25 7.00 0%	
R2035	9.149	9.227 9.149 0%	9.631 9.149 0%	9.631 9.149 0%	11.114 9.149 0%	11.114 9.149 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	6.700	6.700 6.580 100%	6.770 6.580 63%	6.770 6.580 63%	7.549 6.580 12%	7.549 6.580 12%	
ZAR 3Y Swap	6.720	6.720 6.610 100%	6.820 6.610 52%	6.820 6.610 52%	7.650 6.610 11%	7.650 6.610 11%	
ZAR 5Y Swap	6.980	6.980 6.893 100%	7.140 6.893 35%	7.140 6.893 35%	8.020 6.893 8%	8.020 6.893 8%	

Commodity	Latest	7 Day H/L	MTD H/L	30d H/L	YTD H/L	12m H/L	Last 12 Months
Brent	67.22	68.47 66.68 30%	69.14 65.50 47%	69.14 65.50 47%	82.03 60.23 32%	82.03 60.23 32%	
Gold	3,716.17	3,716.17 3,644.28 100%	3,716.17 3,476.07 100%	3,716.17 3,365.89 100%	3,716.17 2,636.47 100%	3,716.17 2,558.91 100%	
Platinum	1,422.13	1,422.13 1,370.12 100%	1,424.79 1,370.12 95%	1,424.79 1,345.99 97%	1,466.53 919.60 92%	1,466.53 904.24 92%	

Equity	Latest	7 Day H/L	MTD H/L	30d H/L	YTD H/L	12m H/L	Last 12 Months
JSE ALSI	106,110.80	106,110.80 104,458.40 100%	106,110.80 100,433.00 100%	106,110.80 100,433.00 100%	106,110.80 81,553.66 100%	106,110.80 80,827.79 100%	
DOW JONES	46,315.27	46,315.27 45,757.90 100%	46,315.27 45,271.23 100%	46,315.27 44,785.50 100%	46,315.27 37,645.59 100%	46,315.27 37,645.59 100%	

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

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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	17.3381	17.3990 17.3381 0%	17.7787 17.3381 0%	17.7787 17.3381 0%	19.7634 17.3381 0%	19.7634 17.1151 8%	
EUR ZAR	20.3611	20.5815 20.3611 0%	20.7182 20.3611 0%	20.7182 20.3611 0%	21.7365 19.0135 49%	21.7365 18.5767 56%	
GBP ZAR	23.3606	23.7020 23.3606 0%	23.8821 23.3606 0%	23.9136 23.3606 0%	25.2489 22.7669 24%	25.2489 22.4740 32%	
3M JIBAR	7.0170	7.017 6.933 100%	7.017 6.933 100%	7.017 6.933 100%	7.750 6.933 10%	8.233 6.933 6%	
Repo Rate	7.0000	7.000 7.000 0%	7.000 7.000 0%	7.000 7.000 0%	7.750 7.000 0%	8.250 7.000 0%	
ZARONIA	6.8530	6.867 6.851 12%	6.867 6.849 22%	6.877 6.849 14%	7.635 6.849 1%	8.129 6.849 0%	
R2035	9.1490	9.227 9.149 0%	9.631 9.149 0%	9.631 9.149 0%	11.114 9.149 0%	11.114 9.149 0%	
1X4 FRA	6.9975	6.998 6.860 100%	6.998 6.860 100%	6.998 6.860 100%	7.600 6.860 19%	8.000 6.860 12%	
3X6 FRA	6.9250	6.925 6.775 100%	6.925 6.775 100%	6.925 6.775 100%	7.515 6.775 20%	7.735 6.775 16%	
6X9 FRA	6.8040	6.815 6.681 92%	6.832 6.681 82%	6.832 6.681 82%	7.478 6.681 15%	7.512 6.681 15%	
9X12 FRA	6.6600	6.660 6.520 100%	6.725 6.520 68%	6.725 6.520 68%	7.483 6.520 15%	7.483 6.520 15%	
12X15 FRA	6.5500	6.550 6.451 100%	6.675 6.451 44%	6.675 6.451 44%	7.497 6.451 9%	7.497 6.451 9%	
15X18 FRA	6.5100	6.510 6.399 100%	6.643 6.399 45%	6.643 6.399 45%	7.532 6.399 10%	7.532 6.399 10%	
18X21 FRA	6.5000	6.500 6.395 100%	6.653 6.395 41%	6.653 6.395 41%	7.575 6.395 9%	7.575 6.395 9%	
21X24 FRA	6.5300	6.530 6.430 100%	6.675 6.430 41%	6.675 6.430 41%	7.640 6.430 8%	7.640 6.430 8%	
1yr Swap	6.8513	6.851 6.740 100%	6.866 6.740 88%	6.866 6.740 88%	7.550 6.740 14%	7.660 6.740 12%	
2yr Swap	6.7000	6.700 6.580 100%	6.770 6.580 63%	6.770 6.580 63%	7.549 6.580 12%	7.549 6.580 12%	
3yr Swap	6.7200	6.720 6.610 100%	6.820 6.610 52%	6.820 6.610 52%	7.650 6.610 11%	7.650 6.610 11%	

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