

Bastion Advisory's Market Snapshot

Date 2025/09/29 10:30



Currency	Latest	7 Day H/L	MTD H/L	30d H/L	YTD H/L	12m H/L	Last 12 Months
USD ZAR	17.2818	17.4266	17.7787	17.7787	19.7634	19.7634	
		17.2454	17.2454	17.2454	17.2454	17.2454	
		20%	7%	7%	1%	1%	
EUR USD	1.1722	1.1815	1.1867	1.1867	1.1867	1.1867	
		1.1666	1.1640	1.1640	1.0244	1.0244	
		38%	36%	36%	91%	91%	
EUR ZAR	20.2571	20.4563	20.7182	20.7182	21.7365	21.7365	
		20.2571	20.2571	20.2571	19.0135	18.5767	
		0%	0%	0%	46%	53%	
GBP USD	1.3438	1.3526	1.3647	1.3647	1.3746	1.3746	
		1.3345	1.3345	1.3345	1.2169	1.2169	
		51%	31%	31%	80%	80%	
AUD ZAR	11.3463	11.4383	11.5932	11.5932	12.0818	12.0818	
		11.3463	11.3463	11.3463	11.3286	11.2760	
		0%	0%	0%	2%	9%	
GBP ZAR	23.2259	23.4230	23.8821	23.8821	25.2489	25.2489	
		23.2259	23.2259	23.2259	22.7669	22.4740	
		0%	0%	0%	18%	27%	

Interest Rate	Latest	7 Day H/L	MTD H/L	30d H/L	YTD H/L	12m H/L	Last 12 Months
3M JIBAR	7.008	7.017	7.017	7.017	7.750	8.233	
		6.933	6.933	6.933	6.933	6.933	
		89%	89%	89%	9%	6%	
Repo Rate	7.00	7.00	7.00	7.00	7.75	8.25	
		7.00	7.00	7.00	7.00	7.00	
		0%	0%	0%	0%	0%	
R2035	9.125	9.162	9.631	9.631	11.114	11.114	
		9.067	9.067	9.067	9.067	9.067	
		61%	10%	10%	3%	3%	

Swaps	Latest	7 Day H/L	MTD H/L	30d H/L	YTD H/L	12m H/L	Last 12 Months
ZAR 2Y Swap	6.721	6.732	6.770	6.770	7.549	7.549	
		6.690	6.580	6.580	6.580	6.580	
		75%	74%	74%	15%	15%	
ZAR 3Y Swap	6.745	6.760	6.820	6.820	7.650	7.650	
		6.700	6.610	6.610	6.610	6.610	
		75%	64%	64%	13%	13%	
ZAR 5Y Swap	7.030	7.040	7.140	7.140	8.020	8.020	
		6.975	6.893	6.893	6.893	6.893	
		85%	56%	56%	12%	12%	

Commodity	Latest	7 Day H/L	MTD H/L	30d H/L	YTD H/L	12m H/L	Last 12 Months
Brent	69.85	70.13	70.13	70.13	82.03	82.03	
		66.57	65.50	65.50	60.23	60.23	
		92%	94%	94%	44%	44%	
Gold	3,814.64	3,814.64	3,814.64	3,814.64	3,814.64	3,814.64	
		3,736.16	3,476.07	3,447.95	2,636.47	2,563.25	
		100%	100%	100%	100%	100%	
Platinum	1,619.77	1,619.77	1,619.77	1,619.77	1,619.77	1,619.77	
		1,419.32	1,370.12	1,370.12	919.60	904.24	
		100%	100%	100%	100%	100%	

Equity	Latest	7 Day H/L	MTD H/L	30d H/L	YTD H/L	12m H/L	Last 12 Months
JSE ALSI	106,700.10	106,700.10	106,700.10	106,700.10	106,700.10	106,700.10	
		105,422.80	100,433.00	100,433.00	81,553.66	80,827.79	
		100%	100%	100%	100%	100%	
DOW JONES	46,247.29	46,381.54	46,381.54	46,381.54	46,381.54	46,381.54	
		45,947.32	45,271.23	45,271.23	37,645.59	37,645.59	
		69%	88%	88%	98%	98%	

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	17.2818	17.4266 17.2454 20%	17.7787 17.2454 7%	17.7787 17.2454 7%	19.7634 17.2454 1%	19.7634 17.2454 1%	
EUR ZAR	20.2571	20.4563 20.2571 0%	20.7182 20.2571 0%	20.7182 20.2571 0%	21.7365 19.0135 46%	21.7365 18.5767 53%	
GBP ZAR	23.2259	23.4230 23.2259 0%	23.8821 23.2259 0%	23.8821 23.2259 0%	25.2489 22.7669 18%	25.2489 22.4740 27%	
3M JIBAR	7.0080	7.017 6.933 89%	7.017 6.933 89%	7.017 6.933 89%	7.750 6.933 9%	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	6.8560	6.874 6.851 22%	6.874 6.849 28%	6.877 6.849 25%	7.635 6.849 1%	8.129 6.849 1%	
R2035	9.1250	9.162 9.067 61%	9.631 9.067 10%	9.631 9.067 10%	11.114 9.067 3%	11.114 9.067 3%	
1X4 FRA	6.9884	7.009 6.988 0%	7.009 6.860 86%	7.009 6.860 86%	7.600 6.860 17%	8.000 6.860 11%	
3X6 FRA	6.9084	6.925 6.900 34%	6.925 6.775 89%	6.925 6.775 89%	7.515 6.775 18%	7.735 6.775 14%	
6X9 FRA	6.7900	6.805 6.760 67%	6.832 6.681 72%	6.832 6.681 72%	7.478 6.681 14%	7.512 6.681 13%	
9X12 FRA	6.7000	6.713 6.653 79%	6.725 6.520 88%	6.725 6.520 88%	7.483 6.520 19%	7.483 6.520 19%	
12X15 FRA	6.6090	6.616 6.545 90%	6.675 6.451 70%	6.675 6.451 70%	7.497 6.451 15%	7.497 6.451 15%	
15X18 FRA	6.5850	6.595 6.510 88%	6.643 6.399 76%	6.643 6.399 76%	7.532 6.399 16%	7.532 6.399 16%	
18X21 FRA	6.5950	6.608 6.510 87%	6.653 6.395 77%	6.653 6.395 77%	7.575 6.395 17%	7.575 6.395 17%	
21X24 FRA	6.6282	6.630 6.555 98%	6.675 6.430 81%	6.675 6.430 81%	7.640 6.430 16%	7.640 6.430 16%	
1yr Swap	6.8500	6.860 6.836 59%	6.866 6.740 87%	6.866 6.740 87%	7.550 6.740 14%	7.660 6.740 12%	
2yr Swap	6.7213	6.732 6.690 75%	6.770 6.580 74%	6.770 6.580 74%	7.549 6.580 15%	7.549 6.580 15%	
3yr Swap	6.7450	6.760 6.700 75%	6.820 6.610 64%	6.820 6.610 64%	7.650 6.610 13%	7.650 6.610 13%	

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