

Bastion Advisory's Market Snapshot

Date 2025/09/01 09:14



Currency	Latest	7 Day H/L	MTD H/L	30d H/L	YTD H/L	12m H/L	Last 12 Months
USD ZAR	17.6049	17.6977	17.6049	18.1124	19.7634	19.7634	
		17.6049	17.6049	17.449	17.449	17.1151	
		0%	0%	24%	7%	18%	
EUR USD	1.1723	1.1723	1.1723	1.1723	1.1806	1.1806	
		1.1618	1.1723	1.1571	1.0244	1.0244	
		100%	0%	100%	95%	95%	
EUR ZAR	20.6374	20.6821	20.6374	21.0456	21.7365	21.7365	
		20.455	20.6374	20.4498	19.0135	18.5767	
		80%	0%	31%	60%	65%	
GBP USD	1.3532	1.3532	1.3532	1.3576	1.3746	1.3746	
		1.3455	1.3532	1.3279	1.2169	1.2169	
		100%	0%	85%	86%	86%	
AUD ZAR	11.5183	11.5602	11.5183	11.7196	12.0818	12.0950	
		11.4145	11.5183	11.3286	11.3286	11.2760	
		71%	0%	49%	25%	30%	
GBP ZAR	23.8236	23.9136	23.8236	24.0514	25.2489	25.2489	
		23.6876	23.8236	23.6058	22.7669	22.4740	
		60%	0%	49%	43%	49%	

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	7.017	7.133	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	7.00	7.75	8.25	
		7.00	7.00	7.00	7.00	7.00	
		0%	0%	0%	0%	0%	
R2035	9.595	9.597	9.595	9.665	11.114	11.114	
		9.560	9.595	9.560	9.560	9.560	
		95%	0%	33%	2%	2%	

Swaps	Latest	7 Day H/L	MTD H/L	30d H/L	YTD H/L	12m H/L	Last 12 Months
ZAR 2Y Swap	6.735	6.740	6.735	6.824	7.549	7.549	
		6.720	6.735	6.697	6.697	6.697	
		75%	0%	30%	4%	4%	
ZAR 3Y Swap	6.785	6.795	6.785	6.870	7.650	7.650	
		6.770	6.785	6.725	6.725	6.725	
		60%	0%	41%	6%	6%	
ZAR 5Y Swap	7.100	7.125	7.100	7.190	8.020	8.020	
		7.080	7.100	7.040	7.040	7.040	
		44%	0%	40%	6%	6%	

Commodity	Latest	7 Day H/L	MTD H/L	30d H/L	YTD H/L	12m H/L	Last 12 Months
Brent	67.53	68.80	67.53	69.67	82.03	82.03	
		67.22	67.53	65.63	60.23	60.23	
		20%	0%	47%	33%	33%	
Gold	3,486.34	3,486.34	3,486.34	3,486.34	3,486.34	3,486.34	
		3,365.89	3,486.34	3,315.78	2,636.47	2,492.91	
		100%	0%	100%	100%	100%	
Platinum	1,386.64	1,386.64	1,386.64	1,386.64	1,466.53	1,466.53	
		1,345.99	1,386.64	1,314.93	919.60	904.24	
		100%	0%	100%	85%	86%	

Equity	Latest	7 Day H/L	MTD H/L	30d H/L	YTD H/L	12m H/L	Last 12 Months
JSE ALSI	101,835.60	102,978.50	101,835.60	102,978.50	102,978.50	102,978.50	
		101,835.60	101,835.60	97,744.15	81,553.66	80,827.79	
		0%	0%	78%	95%	95%	
DOW JONES	45,544.88	45,636.90	45,544.88	45,636.90	45,636.90	45,636.90	
		45,282.47	45,544.88	43,588.58	37,645.59	37,645.59	
		74%	0%	96%	99%	99%	

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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	17.6049	17.6977 17.6049 0%	17.6049 17.6049 0%	18.1124 17.4490 24%	19.7634 17.4490 7%	19.7634 17.1151 18%	
EUR ZAR	20.6374	20.6821 20.4550 80%	20.6374 20.6374 0%	21.0456 20.4498 31%	21.7365 19.0135 60%	21.7365 18.5767 65%	
GBP ZAR	23.8236	23.9136 23.6876 60%	23.8236 23.8236 0%	24.0514 23.6058 49%	25.2489 22.7669 43%	25.2489 22.4740 49%	
3M JIBAR	7.0170	7.017 7.017 0%	7.017 7.017 0%	7.133 7.017 0%	7.750 7.017 0%	8.250 7.017 0%	
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	6.8580	6.871 6.851 35%	6.858 6.858 0%	7.109 6.849 3%	7.635 6.849 1%	8.135 6.849 1%	
R2035	9.5950	9.597 9.560 95%	9.595 9.595 0%	9.665 9.560 33%	11.114 9.560 2%	11.114 9.560 2%	
1X4 FRA	6.9300	6.930 6.920 100%	6.930 6.930 0%	7.020 6.920 10%	7.600 6.920 1%	8.000 6.920 1%	
3X6 FRA	6.8650	6.865 6.843 100%	6.865 6.865 0%	6.980 6.843 16%	7.515 6.843 3%	7.735 6.843 2%	
6X9 FRA	6.7900	6.790 6.790 100%	6.790 6.790 0%	6.850 6.735 48%	7.478 6.735 7%	7.512 6.735 7%	
9X12 FRA	6.6750	6.695 6.675 0%	6.675 6.675 0%	6.805 6.640 21%	7.483 6.640 4%	7.483 6.640 4%	
12X15 FRA	6.6200	6.637 6.603 50%	6.620 6.620 0%	6.745 6.555 34%	7.497 6.555 7%	7.497 6.555 7%	
15X18 FRA	6.5900	6.607 6.572 52%	6.590 6.590 0%	6.729 6.530 30%	7.532 6.530 6%	7.532 6.530 6%	
18X21 FRA	6.6050	6.623 6.585 52%	6.605 6.605 0%	6.725 6.540 35%	7.575 6.540 6%	7.575 6.540 6%	
21X24 FRA	6.6400	6.658 6.619 55%	6.640 6.640 0%	6.735 6.575 41%	7.640 6.575 6%	7.640 6.575 6%	
1yr Swap	6.8350	6.844 6.831 30%	6.835 6.835 0%	6.910 6.830 6%	7.550 6.830 1%	7.660 6.830 1%	
2yr Swap	6.7350	6.740 6.720 75%	6.735 6.735 0%	6.824 6.697 30%	7.549 6.697 4%	7.549 6.697 4%	
3yr Swap	6.7850	6.795 6.770 60%	6.785 6.785 0%	6.870 6.725 41%	7.650 6.725 6%	7.650 6.725 6%	

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