

Bastion Advisory's Market Snapshot

Date 2025/10/06 09:22



Currency	Latest	7 Day H/L	MTD H/L	30d H/L	YTD H/L	12m H/L	Last 12 Months
USD ZAR	17.2517	17.2919	17.2919	17.59	19.7634	19.7634	
		17.2324	17.2324	17.2324	17.2324	17.2324	
		32%	32%	5%	1%	1%	
EUR USD	1.1706	1.1742	1.1742	1.1867	1.1867	1.1867	
		1.1706	1.1706	1.1666	1.0244	1.0244	
		0%	0%	20%	90%	90%	
EUR ZAR	20.195	20.261	20.261	20.6205	21.7365	21.7365	
		20.195	20.195	20.195	19.0135	18.5767	
		0%	0%	0%	43%	51%	
GBP USD	1.3451	1.3480	1.3480	1.3647	1.3746	1.3746	
		1.3429	1.3440	1.3345	1.2169	1.2169	
		43%	27%	35%	81%	81%	
AUD ZAR	11.4072	11.4198	11.4110	11.5932	12.0818	12.0818	
		11.3614	11.3811	11.3504	11.3286	11.2760	
		78%	87%	23%	10%	16%	
GBP ZAR	23.2059	23.2492	23.2492	23.7632	25.2489	25.2489	
		23.1971	23.2059	23.1971	22.7669	22.4740	
		17%	0%	2%	18%	26%	

Interest Rate	Latest	7 Day H/L	MTD H/L	30d H/L	YTD H/L	12m H/L	Last 12 Months
3M JIBAR	7.000	7.008	7.000	7.017	7.750	8.233	
		7.000	7.000	6.933	6.933	6.933	
		0%	0%	80%	8%	5%	
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	9.203	9.203	9.203	9.618	11.114	11.114	
		9.144	9.154	9.067	9.067	9.067	
		100%	100%	25%	7%	7%	

Swaps	Latest	7 Day H/L	MTD H/L	30d H/L	YTD H/L	12m H/L	Last 12 Months
ZAR 2Y Swap	6.640	6.720	6.661	6.732	7.549	7.549	
		6.630	6.630	6.580	6.580	6.580	
		11%	32%	40%	6%	6%	
ZAR 3Y Swap	6.660	6.760	6.690	6.790	7.650	7.650	
		6.660	6.660	6.610	6.610	6.610	
		0%	0%	28%	5%	5%	
ZAR 5Y Swap	6.940	7.040	6.970	7.105	8.020	8.020	
		6.940	6.940	6.893	6.893	6.893	
		0%	0%	22%	4%	4%	

Commodity	Latest	7 Day H/L	MTD H/L	30d H/L	YTD H/L	12m H/L	Last 12 Months
Brent	65.61	67.97	65.61	70.13	82.03	82.03	
		64.11	64.11	64.11	60.23	60.23	
		39%	100%	25%	25%	25%	
Gold	3,935.57	3,935.57	3,935.57	3,935.57	3,935.57	3,935.57	
		3,833.55	3,856.58	3,586.69	2,636.47	2,563.25	
		100%	100%	100%	100%	100%	
Platinum	1,623.36	1,623.36	1,623.36	1,623.36	1,623.36	1,623.36	
		1,565.97	1,565.97	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	110,035.64	110,035.64	110,035.64	110,035.64	110,035.64	110,035.64	
		107,243.60	108,089.90	100,433.00	81,553.66	81,553.66	
		100%	100%	100%	100%	100%	
DOW JONES	46,758.28	46,758.28	46,758.28	46,758.28	46,758.28	46,758.28	
		46,247.29	46,441.10	45,400.86	37,645.59	37,645.59	
		100%	100%	100%	100%	100%	

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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	17.2517	17.2919 17.2324 32%	17.2919 17.2324 32%	17.5900 17.2324 5%	19.7634 17.2324 1%	19.7634 17.2324 1%	
EUR ZAR	20.1950	20.2610 20.1950 0%	20.2610 20.1950 0%	20.6205 20.1950 0%	21.7365 19.0135 43%	21.7365 18.5767 51%	
GBP ZAR	23.2059	23.2492 23.1971 17%	23.2492 23.2059 0%	23.7632 23.1971 2%	25.2489 22.7669 18%	25.2489 22.4740 26%	
3M JIBAR	7.0000	7.008 7.000 0%	7.000 7.000 0%	7.017 6.933 80%	7.750 6.933 8%	8.233 6.933 5%	
Repo Rate	7.0000	7.000 7.000 0%	7.000 7.000 0%	7.000 7.000 0%	7.750 7.000 0%	8.000 7.000 0%	
ZARONIA	6.8530	6.860 6.853 0%	6.857 6.853 0%	6.874 6.849 16%	7.635 6.849 1%	8.119 6.849 0%	
R2035	9.2030	9.203 9.144 100%	9.203 9.154 100%	9.618 9.067 25%	11.114 9.067 7%	11.114 9.067 7%	
1X4 FRA	6.9850	6.995 6.980 33%	6.985 6.980 100%	7.009 6.860 84%	7.600 6.860 17%	8.000 6.860 11%	
3X6 FRA	6.8350	6.908 6.835 0%	6.860 6.835 0%	6.925 6.775 40%	7.515 6.775 8%	7.735 6.775 6%	
6X9 FRA	6.6800	6.776 6.680 0%	6.715 6.680 0%	6.815 6.680 0%	7.478 6.680 0%	7.512 6.680 0%	
9X12 FRA	6.6000	6.700 6.600 0%	6.630 6.600 0%	6.713 6.520 42%	7.483 6.520 8%	7.483 6.520 8%	
12X15 FRA	6.4900	6.615 6.483 6%	6.520 6.483 20%	6.616 6.451 23%	7.497 6.451 4%	7.497 6.451 4%	
15X18 FRA	6.4575	6.574 6.458 0%	6.495 6.458 0%	6.595 6.399 30%	7.532 6.399 5%	7.532 6.399 5%	
18X21 FRA	6.4700	6.589 6.465 4%	6.505 6.465 12%	6.608 6.395 35%	7.575 6.395 6%	7.575 6.395 6%	
21X24 FRA	6.5150	6.630 6.510 4%	6.540 6.510 17%	6.630 6.430 42%	7.640 6.430 7%	7.640 6.430 7%	
1yr Swap	6.7813	6.841 6.780 2%	6.808 6.780 5%	6.860 6.740 35%	7.550 6.740 5%	7.660 6.740 4%	
2yr Swap	6.6400	6.720 6.630 11%	6.661 6.630 32%	6.732 6.580 40%	7.549 6.580 6%	7.549 6.580 6%	
3yr Swap	6.6600	6.760 6.660 0%	6.690 6.660 0%	6.790 6.610 28%	7.650 6.610 5%	7.650 6.610 5%	

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