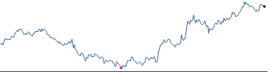
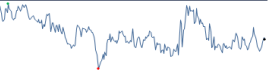
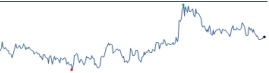


Bastion Advisory's Market Snapshot

Date 2025/07/28 09:34

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	17.7730	17.7730	17.9422	17.9422	19.7634	19.7634	
		17.5284	17.5163	17.5163	17.5163	17.1151	
		100%	60%	60%	11%	25%	
EUR USD	1.1717	1.1771	1.1806	1.1806	1.1806	1.1806	
		1.1694	1.1596	1.1596	1.0244	1.0244	
		30%	58%	58%	94%	94%	
EUR ZAR	20.8263	20.8531	20.9704	20.9704	21.7365	21.7365	
		20.6038	20.5905	20.5905	19.0135	18.5767	
		89%	62%	62%	67%	71%	
GBP USD	1.3423	1.3582	1.3746	1.3746	1.3746	1.3746	
		1.3423	1.3384	1.3384	1.2169	1.2169	
		0%	11%	11%	80%	80%	
AUD ZAR	11.6439	11.6693	11.8021	11.8021	12.0818	12.1080	
		11.4986	11.4986	11.4986	11.4332	11.2760	
		85%	48%	48%	32%	44%	
GBP ZAR	23.8610	23.8848	24.2937	24.4532	25.2489	25.2489	
		23.7685	23.7626	23.7626	22.7669	22.4740	
		80%	19%	14%	44%	50%	

Interest Rate	Latest	7 Day H/L	MTD H/L	30d H/L	YTD H/L	12m H/L	Last 12 Months
3M JIBAR	7.192	7.250	7.275	7.292	7.750	8.342	
		7.192	7.192	7.192	7.192	7.192	
		0%	0%	0%	0%	0%	
Repo Rate	7.25	7.25	7.25	7.25	7.75	8.25	
		7.25	7.25	7.25	7.25	7.25	
		0%	0%	0%	0%	0%	
R2035	9.817	9.968	9.968	9.968	11.114	11.114	
		9.792	9.721	9.721	9.721	9.721	
		14%	39%	39%	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	6.940	7.000	7.030	7.030	7.549	7.549	
		6.935	6.930	6.930	6.930	6.930	
		8%	10%	10%	2%	2%	
ZAR 3Y Swap	7.000	7.070	7.100	7.100	7.650	7.650	
		6.980	6.960	6.960	6.960	6.960	
		22%	29%	29%	6%	6%	
ZAR 5Y Swap	7.330	7.430	7.445	7.445	8.020	8.020	
		7.310	7.250	7.250	7.250	7.250	
		17%	41%	41%	10%	10%	

Commodity	Latest	7 Day H/L	MTD H/L	30d H/L	YTD H/L	12m H/L	Last 12 Months
Brent	69.02	69.21	70.36	70.36	82.03	82.37	
		68.44	67.11	67.11	60.23	60.23	
		75%	59%	59%	40%	40%	
Gold	3,339.68	3,431.48	3,431.48	3,431.48	3,432.34	3,432.34	
		3,337.30	3,301.92	3,274.33	2,636.47	2,364.56	
		3%	29%	42%	88%	91%	
Platinum	1,413.00	1,450.76	1,466.53	1,466.53	1,466.53	1,466.53	
		1,406.22	1,350.46	1,341.61	919.60	904.24	
		15%	54%	57%	90%	90%	

Equity	Latest	7 Day H/L	MTD H/L	30d H/L	YTD H/L	12m H/L	Last 12 Months
JSE ALSI	98,918.87	100,179.80	100,179.80	100,179.80	100,179.80	100,179.80	
		98,687.07	96,609.37	95,862.28	81,553.66	79,430.05	
		16%	65%	71%	93%	94%	
DOW JONES	44,901.92	45,010.29	45,010.29	45,010.29	45,010.29	45,014.04	
		44,323.07	44,023.29	42,982.43	37,645.59	37,645.59	
		84%	89%	95%	99%	98%	

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Source: Bloomberg

Bastion Advisory's Interest Rate Snapshot

Date

2025/07/28 09:34

BASTION
ADVISORY

Name	Latest	7 Day H/L	MTD H/L	30d H/L	YTD H/L	12m H/L	Last 12 Months
USDZAR	17.7730	17.7730 17.5284 100%	17.9422 17.5163 60%	17.9422 17.5163 60%	19.7634 17.5163 11%	19.7634 17.1151 25%	
EUR ZAR	20.8263	20.8531 20.6038 89%	20.9704 20.5905 62%	20.9704 20.5905 62%	21.7365 19.0135 67%	21.7365 18.5767 71%	
GBP ZAR	23.8610	23.8848 23.7685 80%	24.2937 23.7626 19%	24.4532 23.7626 14%	25.2489 22.7669 44%	25.2489 22.4740 50%	
3M JIBAR	7.1920	7.250 7.192 0%	7.275 7.192 0%	7.292 7.192 0%	7.750 7.192 0%	8.342 7.192 0%	
Repo Rate	7.2500	7.250 7.250 0%	7.250 7.250 0%	7.250 7.250 0%	7.750 7.250 0%	8.250 7.250 0%	
ZARONIA	7.1080	7.108 7.103 100%	7.109 7.098 91%	7.121 7.098 43%	7.635 7.098 2%	8.135 7.098 1%	
R2035	9.8170	9.968 9.792 14%	9.968 9.721 39%	9.968 9.721 39%	11.114 9.721 7%	11.114 9.721 7%	
1X4 FRA	7.0700	7.105 7.070 0%	7.140 7.070 0%	7.236 7.070 0%	7.600 7.070 0%	8.235 7.070 0%	
3X6 FRA	6.9850	7.035 6.984 2%	7.056 6.984 2%	7.068 6.984 1%	7.515 6.984 0%	7.978 6.984 0%	
6X9 FRA	6.9225	6.975 6.918 9%	7.010 6.918 5%	7.010 6.918 5%	7.478 6.918 1%	7.689 6.918 1%	
9X12 FRA	6.8850	6.938 6.879 10%	6.975 6.875 10%	6.975 6.875 10%	7.483 6.850 6%	7.483 6.830 8%	
12X15 FRA	6.8625	6.933 6.851 14%	6.965 6.830 24%	6.965 6.830 24%	7.497 6.830 5%	7.497 6.685 22%	
15X18 FRA	6.8625	6.930 6.850 16%	6.970 6.822 28%	6.970 6.822 28%	7.532 6.822 6%	7.532 6.660 23%	
18X21 FRA	6.8837	6.948 6.870 18%	6.985 6.815 40%	6.985 6.815 40%	7.575 6.815 9%	7.575 6.680 23%	
21X24 FRA	6.9000	6.995 6.900 0%	7.010 6.855 29%	7.010 6.855 29%	7.640 6.855 6%	7.640 6.730 19%	
1yr Swap	6.9900	7.045 6.990 0%	7.075 6.990 0%	7.075 6.990 0%	7.550 6.990 0%	7.850 6.990 0%	
2yr Swap	6.9400	7.000 6.935 8%	7.030 6.930 10%	7.030 6.930 10%	7.549 6.930 2%	7.549 6.930 2%	
3yr Swap	7.0000	7.070 6.980 22%	7.100 6.960 29%	7.100 6.960 29%	7.650 6.960 6%	7.650 6.960 6%	

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