

# Bastion Advisory's Market Snapshot

Date 2025/09/15 09:08



| Currency | Latest  | 7 Day H/L | MTD H/L | 30d H/L | YTD H/L | 12m H/L | Last 12 Months |
|----------|---------|-----------|---------|---------|---------|---------|----------------|
| USD ZAR  | 17.3866 | 17.5434   | 17.7787 | 17.7787 | 19.7634 | 19.7634 |                |
|          |         | 17.3618   | 17.3618 | 17.3618 | 17.3618 | 17.1151 |                |
|          |         | 14%       | 6%      | 6%      | 1%      | 10%     |                |
| EUR USD  | 1.1722  | 1.1763    | 1.1763  | 1.1763  | 1.1806  | 1.1806  |                |
|          |         | 1.1695    | 1.1640  | 1.1606  | 1.0244  | 1.0244  |                |
|          |         | 40%       | 67%     | 74%     | 95%     | 95%     |                |
| EUR ZAR  | 20.5881 | 20.7182   | 20.7182 | 20.7182 | 21.7365 | 21.7365 |                |
|          |         | 20.5881   | 20.5881 | 20.4498 | 19.0135 | 18.5767 |                |
|          |         | 0%        | 0%      | 52%     | 58%     | 64%     |                |
| GBP USD  | 1.3557  | 1.3574    | 1.3574  | 1.3574  | 1.3746  | 1.3746  |                |
|          |         | 1.3528    | 1.3394  | 1.3394  | 1.2169  | 1.2169  |                |
|          |         | 63%       | 91%     | 91%     | 88%     | 88%     |                |
| AUD ZAR  | 11.5711 | 11.5711   | 11.5838 | 11.5838 | 12.0818 | 12.0818 |                |
|          |         | 11.5336   | 11.5336 | 11.3286 | 11.3286 | 11.2760 |                |
|          |         | 100%      | 75%     | 95%     | 32%     | 37%     |                |
| GBP ZAR  | 23.5699 | 23.7298   | 23.8821 | 23.9136 | 25.2489 | 25.2489 |                |
|          |         | 23.5600   | 23.5600 | 23.5600 | 22.7669 | 22.4740 |                |
|          |         | 6%        | 3%      | 3%      | 32%     | 39%     |                |

| 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  | 7.017     | 7.017   | 7.017   | 7.750   | 8.233   |                |
|               |        | 7.000     | 7.000   | 7.000   | 7.000   | 7.000   |                |
|               |        | 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         | 9.325  | 9.540     | 9.631   | 9.642   | 11.114  | 11.114  |                |
|               |        | 9.325     | 9.325   | 9.325   | 9.325   | 9.325   |                |
|               |        | 0%        | 0%      | 0%      | 0%      | 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 | 6.685  | 6.689     | 6.770   | 6.778   | 7.549   | 7.549   |                |
|             |        | 6.659     | 6.659   | 6.659   | 6.659   | 6.659   |                |
|             |        | 88%       | 24%     | 22%     | 3%      | 3%      |                |
| ZAR 3Y Swap | 6.710  | 6.715     | 6.820   | 6.825   | 7.650   | 7.650   |                |
|             |        | 6.675     | 6.675   | 6.675   | 6.675   | 6.675   |                |
|             |        | 88%       | 24%     | 23%     | 4%      | 4%      |                |
| ZAR 5Y Swap | 6.998  | 7.025     | 7.140   | 7.145   | 8.020   | 8.020   |                |
|             |        | 6.955     | 6.955   | 6.955   | 6.955   | 6.955   |                |
|             |        | 61%       | 23%     | 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     | 67.44    | 67.49     | 69.14    | 69.14    | 82.03    | 82.03    |                |
|           |          | 66.02     | 65.50    | 65.50    | 60.23    | 60.23    |                |
|           |          | 97%       | 53%      | 53%      | 33%      | 33%      |                |
| Gold      | 3,643.17 | 3,643.17  | 3,643.17 | 3,643.17 | 3,643.17 | 3,643.17 |                |
|           |          | 3,626.63  | 3,476.07 | 3,315.78 | 2,636.47 | 2,511.76 |                |
|           |          | 100%      | 100%     | 100%     | 100%     | 100%     |                |
| Platinum  | 1,402.55 | 1,402.55  | 1,424.79 | 1,424.79 | 1,466.53 | 1,466.53 |                |
|           |          | 1,374.74  | 1,374.74 | 1,314.93 | 919.60   | 904.24   |                |
|           |          | 100%      | 56%      | 80%      | 88%      | 89%      |                |

| Equity    | Latest     | 7 Day H/L  | MTD H/L    | 30d H/L    | YTD H/L    | 12m H/L    | Last 12 Months |
|-----------|------------|------------|------------|------------|------------|------------|----------------|
| JSE ALSI  | 104,458.40 | 104,458.40 | 104,458.40 | 104,458.40 | 104,458.40 | 104,458.40 |                |
|           |            | 101,532.30 | 100,433.00 | 100,433.00 | 81,553.66  | 80,827.79  |                |
|           |            | 100%       | 100%       | 100%       | 100%       | 100%       |                |
| DOW JONES | 45,834.22  | 46,108.00  | 46,108.00  | 46,108.00  | 46,108.00  | 46,108.00  |                |
|           |            | 45,400.86  | 45,271.23  | 44,785.50  | 37,645.59  | 37,645.59  |                |
|           |            | 61%        | 67%        | 79%        | 97%        | 97%        |                |

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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    | 17.3866 | 17.5434<br>17.3618<br>14% | 17.7787<br>17.3618<br>6% | 17.7787<br>17.3618<br>6%  | 19.7634<br>17.3618<br>1%  | 19.7634<br>17.1151        |                |
| EUR ZAR   | 20.5881 | 20.7182<br>20.5881<br>0%  | 20.7182<br>20.5881<br>0% | 20.7182<br>20.4498<br>52% | 21.7365<br>19.0135<br>58% | 21.7365<br>18.5767<br>64% |                |
| GBP ZAR   | 23.5699 | 23.7298<br>23.5600<br>6%  | 23.8821<br>23.5600<br>3% | 23.9136<br>23.5600<br>3%  | 25.2489<br>22.7669<br>32% | 25.2489<br>22.4740<br>39% |                |
| 3M JIBAR  | 7.0000  | 7.017<br>7.000<br>0%      | 7.017<br>7.000<br>0%     | 7.017<br>7.000<br>0%      | 7.750<br>7.000<br>0%      | 8.233<br>7.000<br>0%      |                |
| Repo Rate | 7.0000  | 7.000<br>7.000<br>0%      | 7.000<br>7.000<br>0%     | 7.000<br>7.000<br>0%      | 7.750<br>7.000<br>0%      | 8.250<br>7.000<br>0%      |                |
| ZARONIA   | 6.8540  | 6.854<br>6.849<br>100%    | 6.854<br>6.849<br>100%   | 6.877<br>6.849<br>18%     | 7.635<br>6.849<br>1%      | 8.130<br>6.849<br>0%      |                |
| R2035     | 9.3250  | 9.540<br>9.325<br>0%      | 9.631<br>9.325<br>0%     | 9.642<br>9.325<br>0%      | 11.114<br>9.325<br>0%     | 11.114<br>9.325<br>0%     |                |
| 1X4 FRA   | 6.9200  | 6.932<br>6.920<br>0%      | 6.951<br>6.920<br>0%     | 6.985<br>6.920<br>0%      | 7.600<br>6.920<br>0%      | 8.000<br>6.920<br>0%      |                |
| 3X6 FRA   | 6.8675  | 6.870<br>6.850<br>87%     | 6.890<br>6.850<br>44%    | 6.915<br>6.843<br>34%     | 7.515<br>6.843<br>4%      | 7.735<br>6.843<br>3%      |                |
| 6X9 FRA   | 6.7900  | 6.790<br>6.760<br>100%    | 6.832<br>6.760<br>42%    | 6.832<br>6.745<br>52%     | 7.478<br>6.735<br>7%      | 7.512<br>6.735<br>7%      |                |
| 9X12 FRA  | 6.6400  | 6.640<br>6.608<br>100%    | 6.725<br>6.608<br>27%    | 6.760<br>6.608<br>21%     | 7.483<br>6.608<br>4%      | 7.483<br>6.608<br>4%      |                |
| 12X15 FRA | 6.5700  | 6.570<br>6.520<br>100%    | 6.675<br>6.520<br>32%    | 6.688<br>6.520<br>30%     | 7.497<br>6.520<br>5%      | 7.497<br>6.520<br>5%      |                |
| 15X18 FRA | 6.5200  | 6.522<br>6.478<br>96%     | 6.643<br>6.478<br>25%    | 6.661<br>6.478<br>23%     | 7.532<br>6.478<br>4%      | 7.532<br>6.478<br>4%      |                |
| 18X21 FRA | 6.5100  | 6.525<br>6.450<br>80%     | 6.653<br>6.450<br>30%    | 6.675<br>6.450<br>27%     | 7.575<br>6.450<br>5%      | 7.575<br>6.450<br>5%      |                |
| 21X24 FRA | 6.5400  | 6.558<br>6.480<br>77%     | 6.675<br>6.480<br>31%    | 6.710<br>6.480<br>26%     | 7.640<br>6.480<br>5%      | 7.640<br>6.480<br>5%      |                |
| 1yr Swap  | 6.8210  | 6.825<br>6.811<br>71%     | 6.866<br>6.811<br>18%    | 6.870<br>6.811<br>17%     | 7.550<br>6.811<br>1%      | 7.660<br>6.811<br>1%      |                |
| 2yr Swap  | 6.6850  | 6.689<br>6.659<br>88%     | 6.770<br>6.659<br>24%    | 6.778<br>6.659<br>22%     | 7.549<br>6.659<br>3%      | 7.549<br>6.659<br>3%      |                |
| 3yr Swap  | 6.7100  | 6.715<br>6.675<br>88%     | 6.820<br>6.675<br>24%    | 6.825<br>6.675<br>23%     | 7.650<br>6.675<br>4%      | 7.650<br>6.675<br>4%      |                |

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