

Bastion Advisory's Market Snapshot

Date 2026/03/09 08:41

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	16.8383	16.8383 16.1024 100%	16.8383 16.1024 100%	16.8383 15.849 100%	16.8383 15.7379 100%	19.7634 15.7379 27%	
EUR USD	1.1558	1.1688 1.1558 0%	1.1688 1.1558 0%	1.1914 1.1558 0%	1.2041 1.1558 0%	1.2041 1.0754 62%	
EUR ZAR	19.4602	19.4602 18.8176 100%	19.4602 18.8176 100%	19.4602 18.7156 100%	19.4602 18.7156 100%	21.7365 18.7156 25%	
GBP USD	1.3328	1.3413 1.3328 0%	1.3413 1.3328 0%	1.3693 1.3328 0%	1.3849 1.3328 0%	1.3849 1.2724 54%	
AUD ZAR	11.8029	11.8029 11.4245 100%	11.8029 11.4245 100%	11.8029 11.2427 100%	11.8029 10.9429 100%	12.0818 10.9429 76%	
GBP ZAR	22.4387	22.4387 21.5859 100%	22.4387 21.5859 100%	22.4387 21.4858 100%	22.4387 21.4858 100%	25.2489 21.4858 25%	

Interest Rate	Latest	7 Day H/L	MTD H/L	30d H/L	YTD H/L	12m H/L	Last 12 Months
3M JIBAR	6.650	6.650 6.625 100%	6.650 6.625 100%	6.683 6.625 43%	6.750 6.625 20%	7.558 6.625 3%	
Repo Rate	6.75	6.75 6.75 0%	6.75 6.75 0%	6.75 6.75 0%	6.75 6.75 0%	7.50 6.75 0%	
R2035	8.484	8.484 8.113 100%	8.484 8.113 100%	8.484 7.808 100%	8.484 7.808 100%	11.114 7.808 20%	

Swaps	Latest	7 Day H/L	MTD H/L	30d H/L	YTD H/L	12m H/L	Last 12 Months
ZAR 2Y Swap	6.750	6.750 6.340 100%	6.750 6.450 100%	6.750 6.235 100%	6.750 6.235 100%	7.455 6.235 42%	
ZAR 3Y Swap	6.820	6.820 6.360 100%	6.820 6.480 100%	6.820 6.240 100%	6.820 6.240 100%	7.560 6.240 44%	
ZAR 5Y Swap	7.050	7.050 6.560 100%	7.050 6.690 100%	7.050 6.430 100%	7.050 6.430 100%	7.900 6.430 42%	

Commodity	Latest	7 Day H/L	MTD H/L	30d H/L	YTD H/L	12m H/L	Last 12 Months
Brent	110.63	110.63 77.74 100%	110.63 77.74 100%	110.63 67.42 100%	110.63 59.96 100%	110.63 58.92 100%	
Gold	5,126.90	5,322.12 5,082.30 19%	5,322.12 5,082.30 19%	5,322.12 4,877.89 56%	5,417.21 4,332.29 73%	5,417.21 2,888.71 89%	
Platinum	2,149.23	2,307.05 2,088.25 28%	2,307.05 2,088.25 28%	2,369.00 2,005.27 40%	2,778.60 1,991.20 20%	2,778.60 919.60 66%	

Equity	Latest	7 Day H/L	MTD H/L	30d H/L	YTD H/L	12m H/L	Last 12 Months
JSE ALSI	116,583.40	128,455.70 116,583.40 0%	126,991.00 116,583.40 0%	128,455.70 116,583.40 0%	128,455.70 116,092.00 4%	128,455.70 81,553.66 75%	
DOW JONES	47,501.55	48,977.92 47,501.55 0%	48,904.78 47,501.55 0%	50,188.14 47,501.55 0%	50,188.14 47,501.55 0%	50,188.14 37,645.59 79%	

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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	16.8383	16.8383 16.1024 100%	16.8383 16.1024 100%	16.8383 15.8490 100%	16.8383 15.7379 100%	19.7634 15.7379 27%	
EUR ZAR	19.4602	19.4602 18.8176 100%	19.4602 18.8176 100%	19.4602 18.7156 100%	19.4602 18.7156 100%	21.7365 18.7156 25%	
GBP ZAR	22.4387	22.4387 21.5859 100%	22.4387 21.5859 100%	22.4387 21.4858 100%	22.4387 21.4858 100%	25.2489 21.4858 25%	
3M JIBAR	6.6500	6.650 6.625 100%	6.650 6.625 100%	6.683 6.625 43%	6.750 6.625 20%	7.558 6.625 3%	
Repo Rate	6.7500	6.750 6.750 0%	6.750 6.750 0%	6.750 6.750 0%	6.750 6.750 0%	7.500 6.750 0%	
ZARONIA	6.5950	6.610 6.590 25%	6.595 6.590 100%	6.610 6.590 25%	6.610 6.588 32%	7.380 6.588 1%	
R2035	8.4840	8.484 8.113 100%	8.484 8.113 100%	8.484 7.808 100%	8.484 7.808 100%	11.114 7.808 20%	
1X4 FRA	6.7400	6.740 6.650 100%	6.740 6.650 100%	6.740 6.555 100%	6.740 6.555 100%	7.546 6.555 19%	
3X6 FRA	6.7431	6.743 6.506 100%	6.743 6.578 100%	6.743 6.486 100%	6.743 6.480 100%	7.434 6.480 28%	
6X9 FRA	6.7500	6.750 6.499 100%	6.750 6.499 100%	6.750 6.270 100%	6.750 6.255 100%	7.395 6.255 43%	
9X12 FRA	6.7550	6.755 6.375 100%	6.755 6.375 100%	6.755 6.135 100%	6.755 6.135 100%	7.395 6.135 49%	
12X15 FRA	6.8000	6.800 6.381 100%	6.800 6.381 100%	6.800 6.073 100%	6.800 6.073 100%	7.419 6.073 54%	
15X18 FRA	6.7750	6.775 6.362 100%	6.775 6.362 100%	6.775 6.055 100%	6.775 6.055 100%	7.436 6.055 52%	
18X21 FRA	6.7700	6.770 6.367 100%	6.770 6.367 100%	6.770 6.065 100%	6.770 6.065 100%	7.481 6.065 50%	
21X24 FRA	6.7750	6.775 6.384 100%	6.775 6.384 100%	6.775 6.090 100%	6.775 6.090 100%	7.520 6.090 48%	
1yr Swap	6.7250	6.725 6.426 100%	6.725 6.520 100%	6.725 6.390 100%	6.725 6.390 100%	7.450 6.390 32%	
2yr Swap	6.7500	6.750 6.340 100%	6.750 6.450 100%	6.750 6.235 100%	6.750 6.235 100%	7.455 6.235 42%	
3yr Swap	6.8200	6.820 6.360 100%	6.820 6.480 100%	6.820 6.240 100%	6.820 6.240 100%	7.560 6.240 44%	

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Source: Bloomberg

Local & Global CPI, Interest Rate & Currency Forecasts

The forecasts are based on the latest Bloomberg surveys and projections submitted by major banks globally.

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South Africa Economic History & Forecasts

Name	2022	2023	2024	2025	2026	2027	History	Forecast
CPI (YoY%)	6.8500	5.9100	4.4300	3.2000	3.2300	3.3000		
Central Bank Rate (EoY)	7.0000	8.2500	7.7500	6.7500	6.2500	6.0000		
USDZAR	17.0374	18.3621	18.8432	17.3000	15.8400	16.1400		

United States Economic History & Forecasts

Name	2022	2023	2024	2025	2026	2027	History	Forecast
CPI (YoY%)	8.0100	4.1400	2.9500	2.7000	2.6900	2.5000		
Central Bank Rate (EoY)	4.5000	5.5000	4.5000	3.8000	3.2600	3.2300		

United Kingdom Economic History & Forecasts

Name	2022	2023	2024	2025	2026	2027	History	Forecast
CPI (YoY%)	9.0500	7.3800	2.5300	3.4000	2.4000	2.1000		
Central Bank Rate (EoY)	3.5000	5.2500	4.7500	3.7500	3.2500	3.2500		
GBPUSD	1.2083	1.2731	1.2516	1.3300	1.3700	1.3800		

Eurozone Economic History & Forecasts

Name	2022	2023	2024	2025	2026	2027	History	Forecast
CPI (YoY%)	8.3600	5.4600	2.3700	2.1000	1.8000	1.9100		
Central Bank Rate (EoY)	2.0000	4.0000	3.0000	2.0000	1.9900	2.0700		
EURUSD	1.0705	1.1039	1.0354	1.1700	1.2100	1.2100		

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