

Bastion Advisory's Market Snapshot

Date 2026/04/07 09:33

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	16.8787	16.9818 16.8156 38%	16.9818 16.8156 38%	17.1853 16.291 66%	17.1853 15.7379 79%	19.7634 15.7379 28%	
EUR USD	1.1538	1.1589 1.1519 27%	1.1589 1.1519 27%	1.1636 1.1417 55%	1.2041 1.1417 19%	1.2041 1.0949 54%	
EUR ZAR	19.4765	19.5768 19.4573 16%	19.5608 19.4573 19%	19.7439 18.9056 68%	19.7439 18.7156 74%	21.7365 18.7156 25%	
GBP USD	1.3244	1.3305 1.3202 41%	1.3305 1.3202 41%	1.3437 1.3186 23%	1.3849 1.3186 9%	1.3849 1.2765 44%	
AUD ZAR	11.6876	11.7113 11.6532 59%	11.7113 11.6532 59%	11.9699 11.5360 35%	11.9699 10.9429 73%	12.0818 10.9429 65%	
GBP ZAR	22.3545	22.4293 22.3130 36%	22.4293 22.3130 36%	22.8181 21.8578 52%	22.8181 21.4858 65%	25.2489 21.4858 23%	

Interest Rate	Latest	7 Day H/L	MTD H/L	30d H/L	YTD H/L	12m H/L	Last 12 Months
3M JIBAR	6.758	6.758 6.750 100%	6.758 6.758 0%	6.758 6.633 100%	6.758 6.625 100%	7.558 6.625 14%	
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	8.979	9.239 8.898 24%	8.979 8.898 100%	9.239 8.229 74%	9.239 7.808 82%	11.114 7.808 35%	

Swaps	Latest	7 Day H/L	MTD H/L	30d H/L	YTD H/L	12m H/L	Last 12 Months
ZAR 2Y Swap	7.231	7.450 7.185 17%	7.231 7.185 100%	7.460 6.728 69%	7.460 6.235 81%	7.460 6.235 81%	
ZAR 3Y Swap	7.275	7.550 7.240 11%	7.280 7.240 88%	7.565 6.765 64%	7.565 6.240 78%	7.565 6.240 78%	
ZAR 5Y Swap	7.475	7.810 7.470 1%	7.490 7.470 25%	7.810 6.970 60%	7.810 6.430 76%	7.900 6.430 71%	

Commodity	Latest	7 Day H/L	MTD H/L	30d H/L	YTD H/L	12m H/L	Last 12 Months
Brent	111.59	118.35 101.16 61%	111.59 101.16 100%	118.35 87.80 78%	118.35 59.96 88%	118.35 58.92 89%	
Gold	4,643.09	4,758.57 4,510.92 53%	4,758.57 4,643.09 0%	5,191.98 4,376.11 33%	5,417.21 4,332.29 29%	5,417.21 2,983.27 68%	
Platinum	1,959.63	1,990.47 1,953.65 16%	1,990.47 1,959.63 0%	2,202.94 1,832.47 34%	2,778.60 1,832.47 13%	2,778.60 919.60 56%	

Equity	Latest	7 Day H/L	MTD H/L	30d H/L	YTD H/L	12m H/L	Last 12 Months
JSE ALSI	116,122.80	116,600.40 111,778.00 90%	116,600.40 116,122.80 0%	121,114.30 110,070.20 55%	128,455.70 110,070.20 33%	128,455.70 81,553.66 74%	
DOW JONES	46,669.88	46,669.88 45,166.64 100%	46,669.88 46,504.67 100%	47,954.74 45,166.64 54%	50,188.14 45,166.64 30%	50,188.14 37,645.59 72%	

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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	16.8787	16.9818 38%	16.9818 38%	17.1853 66%	17.1853 79%	19.7634 28%	
EUR ZAR	19.4765	19.5768 16%	19.5608 19%	19.7439 68%	19.7439 74%	21.7365 25%	
GBP ZAR	22.3545	22.4293 36%	22.3130 36%	22.8181 52%	22.8181 65%	25.2489 23%	
3M JIBAR	6.7580	6.758 100%	6.758 0%	6.758 100%	6.625 100%	7.558 14%	
Repo Rate	6.7500	6.750 0%	6.750 0%	6.750 0%	6.750 0%	7.500 0%	
ZARONIA	6.6060	6.617 39%	6.606 0%	6.617 59%	6.617 62%	7.380 2%	
R2035	8.9790	9.239 24%	8.979 100%	9.239 74%	9.239 82%	11.114 35%	
1X4 FRA	6.8200	6.820 100%	6.800 100%	6.840 80%	6.840 93%	7.520 27%	
3X6 FRA	7.0700	7.170 18%	7.071 95%	7.180 75%	7.180 84%	7.410 63%	
6X9 FRA	7.4000	7.467 61%	7.295 100%	7.410 79%	7.576 87%	7.576 87%	
9X12 FRA	7.4850	7.512 85%	7.485 100%	7.654 82%	7.654 89%	7.654 89%	
12X15 FRA	7.4450	7.549 60%	7.292 100%	7.700 73%	7.700 84%	7.700 84%	
15X18 FRA	7.3900	7.535 44%	7.390 100%	7.680 69%	7.680 82%	7.680 82%	
18X21 FRA	7.3300	7.500 39%	7.330 100%	7.665 65%	7.665 79%	7.665 79%	
21X24 FRA	7.2700	7.440 38%	7.270 100%	7.650 60%	7.650 76%	7.650 76%	
1yr Swap	7.1600	7.278 27%	7.160 100%	7.290 77%	7.290 86%	7.450 73%	
2yr Swap	7.2312	7.450 17%	7.231 100%	7.460 69%	7.460 81%	7.460 81%	
3yr Swap	7.2750	7.550 11%	7.280 88%	7.565 64%	7.565 78%	7.565 78%	

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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	3.4000	3.3000		
Central Bank Rate (EoY)	7.0000	8.2500	7.7500	6.7500	6.5000	6.0000		
USDZAR	17.0374	18.3621	18.8432	17.3000	16.1500	16.1000		

United States Economic History & Forecasts

Name	2022	2023	2024	2025	2026	2027	History	Forecast
CPI (YoY%)	8.0100	4.1400	2.9500	2.7000	3.0200	2.5000		
Central Bank Rate (EoY)	4.5000	5.5000	4.5000	3.8000	3.3700	3.2500		

United Kingdom Economic History & Forecasts

Name	2022	2023	2024	2025	2026	2027	History	Forecast
CPI (YoY%)	9.0500	7.3800	2.5300	3.4000	2.7300	2.3000		
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	1.3600	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	2.1900	2.0000		
Central Bank Rate (EoY)	2.0000	4.0000	3.0000	2.0000	2.0300	2.1100		
EURUSD	1.0705	1.1039	1.0354	1.1700	1.2000	1.2000		

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