

Bastion Advisory's Market Snapshot

Date 2026/06/22 09:27

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	16.4268	16.4500 16.1958 91%	16.5794 16.1958 60%	16.5794 16.1958 60%	17.1853 15.7379 48%	18.2175 15.7379 28%	
EUR USD	1.1457	1.1608 1.1457 0%	1.1631 1.1457 0%	1.1659 1.1457 0%	1.2041 1.1417 6%	1.2041 1.1405 8%	
EUR ZAR	18.8205	18.8774 18.7859 38%	19.1302 18.7859 10%	19.1458 18.7859 10%	19.7439 18.7156 10%	21.0456 18.7156 5%	
GBP USD	1.3207	1.3426 1.3206 0%	1.3466 1.3206 0%	1.3504 1.3206 0%	1.3849 1.3186 3%	1.3849 1.3021 22%	
AUD ZAR	11.5000	11.5329 11.4482 61%	11.6824 11.4482 22%	11.7399 11.4482 18%	12.0362 10.9429 16%	12.0362 10.9429 51%	
GBP ZAR	21.6959	21.7945 21.6959 0%	22.1648 21.6959 0%	22.1648 21.6959 0%	22.8181 21.4858 16%	24.4954 21.4858 7%	

Interest Rate	Latest	7 Day H/L	MTD H/L	30d H/L	YTD H/L	12m H/L	Last 12 Months
3M JIBAR	6.992	6.992 6.992 0%	6.992 6.983 100%	6.992 6.808 100%	6.992 6.625 100%	7.325 6.625 52%	
Repo Rate	7.00	7.00 7.00 0%	7.00 7.00 0%	7.00 6.75 100%	7.00 6.75 100%	7.25 6.75 50%	
R2035	8.307	8.496 8.214 33%	8.724 8.214 18%	8.752 8.214 17%	9.239 7.808 35%	10.138 7.808 21%	

Swaps	Latest	7 Day H/L	MTD H/L	30d H/L	YTD H/L	12m H/L	Last 12 Months
ZAR 2Y Swap	7.310	7.364 7.180 71%	7.638 7.180 28%	7.638 7.180 28%	7.638 6.235 77%	7.638 6.235 77%	
ZAR 3Y Swap	7.290	7.385 7.160 58%	7.640 7.160 27%	7.640 7.160 27%	7.668 6.240 74%	7.668 6.240 74%	
ZAR 5Y Swap	7.380	7.380 7.255 100%	7.760 7.255 25%	7.760 7.255 25%	7.873 6.430 66%	7.873 6.430 66%	

Commodity	Latest	7 Day H/L	MTD H/L	30d H/L	YTD H/L	12m H/L	Last 12 Months
Brent	78.69	83.17 78.69 0%	97.81 78.69 0%	103.54 78.69 0%	118.35 59.96 32%	118.35 58.92 33%	
Gold	4,197.62	4,331.21 4,155.71 24%	4,488.86 4,072.31 30%	4,570.50 4,072.31 25%	5,417.21 4,072.31 9%	5,417.21 3,274.33 43%	
Platinum	1,687.88	1,807.20 1,667.63 15%	1,935.46 1,665.14 8%	1,971.04 1,665.14 7%	2,778.60 1,665.14 2%	2,778.60 1,268.76 28%	

Equity	Latest	7 Day H/L	MTD H/L	30d H/L	YTD H/L	12m H/L	Last 12 Months
JSE ALSI	112,610.80	116,024.70 110,253.90 41%	116,024.70 109,593.40 47%	116,024.70 109,593.40 47%	128,455.70 109,593.40 16%	128,455.70 94,657.07 53%	
DOW JONES	51,564.70	51,999.67 50,848.75 62%	51,999.67 49,918.78 79%	51,999.67 49,363.88 83%	51,999.67 45,166.64 94%	51,999.67 42,171.66 96%	

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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	16.4268	16.4500 91%	16.5794 60%	16.5794 60%	17.1853 48%	18.2175 28%	
EUR ZAR	18.8205	18.8774 38%	19.1302 10%	19.1458 10%	19.7439 10%	21.0456 5%	
GBP ZAR	21.6959	21.7945 0%	22.1648 0%	22.1648 0%	22.8181 16%	24.4954 7%	
3M JIBAR	6.9920	6.992 0%	6.983 100%	6.808 100%	6.625 100%	6.625 52%	
Repo Rate	7.0000	7.000 0%	7.000 0%	6.750 100%	7.000 100%	7.250 50%	
ZARONIA	6.8500	6.862 0%	6.850 0%	6.609 95%	6.862 96%	7.121 49%	
R2035	8.3070	8.496 33%	8.724 18%	8.752 17%	9.239 35%	10.138 21%	
1X4 FRA	7.0252	7.025 100%	7.050 38%	7.075 23%	7.100 86%	7.285 64%	
3X6 FRA	7.2200	7.220 100%	7.346 32%	7.386 27%	7.470 75%	7.470 75%	
6X9 FRA	7.4000	7.400 100%	7.746 28%	7.746 28%	7.746 77%	7.746 77%	
9X12 FRA	7.4610	7.475 92%	7.865 29%	7.865 29%	7.865 77%	7.865 77%	
12X15 FRA	7.4151	7.435 90%	7.853 28%	7.853 28%	7.853 75%	7.853 75%	
15X18 FRA	7.3783	7.385 96%	7.850 26%	7.850 26%	7.850 74%	7.850 74%	
18X21 FRA	7.3133	7.320 96%	7.769 28%	7.769 28%	7.777 73%	7.777 73%	
21X24 FRA	7.2533	7.253 100%	7.723 26%	7.723 26%	7.723 71%	7.723 71%	
1yr Swap	7.2700	7.281 89%	7.469 31%	7.469 31%	7.469 82%	7.469 82%	
2yr Swap	7.3100	7.364 71%	7.638 28%	7.638 28%	7.638 77%	7.638 77%	
3yr Swap	7.2900	7.385 58%	7.640 27%	7.640 27%	7.668 74%	7.668 74%	

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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	2023	2024	2025	2026	2027	2028	History	Forecast
CPI (YoY%)	5.9100	4.4300	3.2200	4.0500	3.5600	3.2000		
Central Bank Rate (EoY)	8.2500	7.7500	6.7500	7.1300	6.5000	TBC		
USDZAR	18.3621	18.8432	16.5611	16.7000	16.0000	15.6000		

United States Economic History & Forecasts								
Name	2023	2024	2025	2026	2027	2028	History	Forecast
CPI (YoY%)	4.1400	2.9500	2.6900	3.5000	2.4200	2.3000		
Central Bank Rate (EoY)	5.5000	4.5000	3.7500	3.6300	3.3500	TBC		

United Kingdom Economic History & Forecasts								
Name	2023	2024	2025	2026	2027	2028	History	Forecast
CPI (YoY%)	7.3800	2.5300	3.3800	3.2000	2.5900	1.9400		
Central Bank Rate (EoY)	5.2500	4.7500	3.7500	3.7500	3.2500	TBC		
GBPUSD	1.2731	1.2516	1.3475	1.3500	1.3800	1.3800		

Eurozone Economic History & Forecasts								
Name	2023	2024	2025	2026	2027	2028	History	Forecast
CPI (YoY%)	5.4600	2.3700	2.1300	2.9000	2.2500	2.0500		
Central Bank Rate (EoY)	4.0000	3.0000	2.0000	2.4700	2.2700	TBC		
EURUSD	1.1039	1.0354	1.1746	1.1800	1.2000	1.2100		

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