

Bastion Advisory's Market Snapshot

Date 2026/06/29 09:21

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	16.4191	16.5633 16.4031 10%	16.5794 16.1958 58%	16.5794 16.1958 58%	17.1853 15.7379 47%	18.2175 15.7379 27%	
EUR USD	1.1406	1.1429 1.1358 68%	1.1631 1.1358 18%	1.1659 1.1358 16%	1.2041 1.1358 7%	1.2041 1.1358 7%	
EUR ZAR	18.7262	18.8299 18.7262 0%	19.1302 18.7262 0%	19.1302 18.7262 0%	19.7439 18.7156 1%	21.0456 18.7156 0%	
GBP USD	1.3220	1.3251 1.3168 63%	1.3466 1.3168 17%	1.3466 1.3168 17%	1.3849 1.3168 8%	1.3849 1.3021 24%	
AUD ZAR	11.3330	11.4837 11.3330 0%	11.6824 11.3330 0%	11.6824 11.3330 0%	12.0362 10.9429 36%	12.0362 10.9429 36%	
GBP ZAR	21.7045	21.8472 21.7045 0%	22.1648 21.7045 0%	22.1648 21.7045 0%	22.8181 21.4858 16%	24.3234 21.4858 8%	

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%	7.317 6.625 53%	
Repo Rate	7.00	7.00 7.00 0%	7.00 7.00 0%	7.00 7.00 0%	7.00 6.75 100%	7.25 6.75 50%	
R2035	8.145	8.315 8.145 0%	8.724 8.145 0%	8.724 8.145 0%	9.239 7.808 24%	10.138 7.808 14%	

Swaps	Latest	7 Day H/L	MTD H/L	30d H/L	YTD H/L	12m H/L	Last 12 Months
ZAR 2Y Swap	7.207	7.340 7.204 2%	7.638 7.180 6%	7.638 7.180 6%	7.638 6.235 69%	7.638 6.235 69%	
ZAR 3Y Swap	7.190	7.320 7.190 0%	7.640 7.160 6%	7.640 7.160 6%	7.668 6.240 67%	7.668 6.240 67%	
ZAR 5Y Swap	7.273	7.415 7.270 2%	7.760 7.255 3%	7.760 7.255 3%	7.873 6.430 58%	7.873 6.430 58%	

Commodity	Latest	7 Day H/L	MTD H/L	30d H/L	YTD H/L	12m H/L	Last 12 Months
Brent	72.27	77.90 71.99 5%	97.81 71.99 1%	97.81 71.99 1%	118.35 59.96 21%	118.35 58.92 22%	
Gold	4,056.67	4,190.06 3,999.41 30%	4,488.86 3,999.41 12%	4,540.26 3,999.41 11%	5,417.21 3,999.41 4%	5,417.21 3,274.33 37%	
Platinum	1,609.45	1,681.84 1,584.13 26%	1,935.46 1,584.13 7%	1,935.46 1,584.13 7%	2,778.60 1,584.13 2%	2,778.60 1,292.05 21%	

Equity	Latest	7 Day H/L	MTD H/L	30d H/L	YTD H/L	12m H/L	Last 12 Months
JSE ALSI	110,231.00	112,730.20 109,828.90 14%	116,024.70 109,593.40 10%	116,024.70 109,593.40 10%	128,455.70 109,593.40 3%	128,455.70 94,657.07 46%	
DOW JONES	51,876.11	51,920.62 51,564.70 87%	51,999.67 49,918.78 94%	51,999.67 49,918.78 94%	51,999.67 45,166.64 98%	51,999.67 42,171.66 99%	

Jayson Dunne
jayson@bastionadvisory.co.za
082 900 1561

Jacques Mol
jacques@bastionadvisory.co.za
082 496 4451

Craig Williamson
craig@bastionadvisory.co.za
082 566 3463

Source: Bloomberg

Bastion Advisory's Interest Rate Snapshot

Date 2026/06/29 09:21



Name	Latest	7 Day H/L	MTD H/L	30d H/L	YTD H/L	12m H/L	Last 12 Months
USDZAR	16.4191	16.5633 10%	16.5794 58%	16.5794 58%	17.1853 47%	18.2175 27%	
EUR ZAR	18.7262	18.8299 0%	19.1302 0%	19.1302 0%	19.7439 1%	21.0456 0%	
GBP ZAR	21.7045	21.8472 0%	22.1648 0%	22.1648 0%	22.8181 16%	24.3234 8%	
3M JIBAR	6.9920	6.992 0%	6.983 100%	6.808 100%	6.625 100%	6.625 53%	
Repo Rate	7.0000	7.000 0%	7.000 0%	7.000 0%	7.000 100%	7.250 50%	
ZARONIA	6.8600	6.860 100%	6.850 83%	6.862 99%	6.862 99%	7.121 51%	
R2035	8.1450	8.315 0%	8.724 0%	8.724 0%	9.239 24%	10.138 14%	
1X4 FRA	7.1500	7.170 83%	7.170 88%	7.170 88%	7.170 97%	7.225 89%	
3X6 FRA	7.2400	7.283 32%	7.346 43%	7.346 43%	7.470 77%	7.470 77%	
6X9 FRA	7.2983	7.448 6%	7.746 6%	7.746 6%	7.746 70%	7.746 70%	
9X12 FRA	7.3298	7.506 3%	7.865 5%	7.865 5%	7.865 69%	7.865 69%	
12X15 FRA	7.2751	7.453 5%	7.853 5%	7.853 5%	7.853 68%	7.853 68%	
15X18 FRA	7.2400	7.415 8%	7.850 4%	7.850 4%	7.850 66%	7.850 66%	
18X21 FRA	7.1783	7.352 8%	7.769 7%	7.769 7%	7.777 65%	7.777 65%	
21X24 FRA	7.1167	7.293 8%	7.723 5%	7.723 5%	7.723 63%	7.723 63%	
1yr Swap	7.2150	7.300 2%	7.469 12%	7.469 12%	7.469 76%	7.469 76%	
2yr Swap	7.2070	7.340 2%	7.638 6%	7.638 6%	7.638 69%	7.638 69%	
3yr Swap	7.1900	7.320 0%	7.640 6%	7.640 6%	7.668 67%	7.668 67%	

Jayson Dunne
jayson@bastionadvisory.co.za
082 900 1561

Jacques Mol
jacques@bastionadvisory.co.za
082 496 4451

Craig Williamson
craig@bastionadvisory.co.za
082 566 3463

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.

Date

2026/06/29 09:21



South Africa Economic History & Forecasts

Name	2023	2024	2025	2026	2027	2028	History	Forecast
CPI (YoY%)	5.9100	4.4300	3.2200	4.0000	3.5200	3.1000		
Central Bank Rate (EoY)	8.2500	7.7500	6.7500	7.2500	6.5000	TBC		
USDZAR	18.3621	18.8432	16.5611	16.3000	16.1000	15.6000		

United States Economic History & Forecasts

Name	2023	2024	2025	2026	2027	2028	History	Forecast
CPI (YoY%)	4.1400	2.9500	2.6900	3.4000	2.5000	2.3000		
Central Bank Rate (EoY)	5.5000	4.5000	3.7500	3.7400	3.4700	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	1.3400	1.3700	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	2.2000	2.1000		
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		

Jayson Dunne

jayson@bastionadvisory.co.za
082 900 1561

Jacques Mol

jacques@bastionadvisory.co.za
082 496 4451

Craig Williamson

craig@bastionadvisory.co.za
082 566 3463

Source: Bloomberg