

Bastion Advisory's Market Snapshot

Date 2026/06/08 09:04

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	16.6026	16.6026 16.2326 100%	16.6026 16.2326 100%	16.7049 16.2259 79%	17.1853 15.7379 60%	18.2175 15.7379 35%	
EUR USD	1.1522	1.1631 1.1522 0%	1.1631 1.1522 0%	1.1787 1.1522 0%	1.2041 1.1417 17%	1.2041 1.1405 18%	
EUR ZAR	19.1282	19.1282 18.8837 100%	19.1282 18.8837 100%	19.4103 18.8837 46%	19.7439 18.7156 40%	21.0456 18.7156 18%	
GBP USD	1.3329	1.3466 1.3329 0%	1.3466 1.3329 0%	1.3631 1.3326 1%	1.3849 1.3186 22%	1.3849 1.3021 37%	
AUD ZAR	11.6889	11.6889 11.6378 100%	11.6889 11.6378 100%	11.9573 11.6299 18%	12.0362 10.9429 68%	12.0362 10.9429 68%	
GBP ZAR	22.1277	22.1277 21.8608 100%	22.1277 21.8608 100%	22.3793 21.8219 55%	22.8181 21.4858 48%	24.4954 21.4858 21%	

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 6.983 100%	6.992 6.983 100%	6.992 6.775 100%	6.992 6.625 100%	7.450 6.625 44%	
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	8.705	8.705 8.426 100%	8.705 8.426 100%	8.908 8.381 61%	9.239 7.808 63%	10.466 7.808 34%	

Swaps	Latest	7 Day H/L	MTD H/L	30d H/L	YTD H/L	12m H/L	Last 12 Months
ZAR 2Y Swap	7.638	7.638 7.310 100%	7.638 7.360 100%	7.638 7.270 100%	7.638 6.235 100%	7.638 6.235 100%	
ZAR 3Y Swap	7.640	7.640 7.330 100%	7.640 7.368 100%	7.668 7.290 93%	7.668 6.240 98%	7.668 6.240 98%	
ZAR 5Y Swap	7.760	7.760 7.498 100%	7.760 7.498 100%	7.873 7.460 73%	7.873 6.430 92%	7.873 6.430 92%	

Commodity	Latest	7 Day H/L	MTD H/L	30d H/L	YTD H/L	12m H/L	Last 12 Months
Brent	97.32	97.81 93.09 90%	97.81 93.09 90%	112.10 92.05 26%	118.35 59.96 64%	118.35 58.92 65%	
Gold	4,303.32	4,488.86 4,303.32 0%	4,488.86 4,303.32 0%	4,736.17 4,303.32 0%	5,417.21 4,303.32 0%	5,417.21 3,274.33 48%	
Platinum	1,758.22	1,935.46 1,758.22 0%	1,935.46 1,758.22 0%	2,141.58 1,758.22 0%	2,778.60 1,758.22 0%	2,778.60 1,140.60 38%	

Equity	Latest	7 Day H/L	MTD H/L	30d H/L	YTD H/L	12m H/L	Last 12 Months
JSE ALSI	111,275.40	114,632.30 111,275.40 0%	114,006.10 111,275.40 0%	119,153.90 111,275.40 0%	128,455.70 110,070.20 7%	128,455.70 93,528.74 51%	
DOW JONES	50,866.78	51,561.93 50,687.07 21%	51,561.93 50,687.07 21%	51,561.93 49,363.88 68%	51,561.93 45,166.64 89%	51,561.93 41,603.07 93%	

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Source: Bloomberg

Bastion Advisory's Interest Rate Snapshot

Date 2026/06/08 09:04



Name	Latest	7 Day H/L	MTD H/L	30d H/L	YTD H/L	12m H/L	Last 12 Months
USDZAR	16.6026	16.6026 100%	16.6026 100%	16.7049 79%	17.1853 60%	18.2175 35%	
EUR ZAR	19.1282	19.1282 100%	19.1282 100%	19.4103 46%	19.7439 40%	21.0456 18%	
GBP ZAR	22.1277	22.1277 100%	22.1277 100%	22.3793 55%	22.8181 48%	24.4954 21%	
3M JIBAR	6.9920	6.9920 100%	6.9920 100%	6.775 100%	6.625 100%	7.450 44%	
Repo Rate	7.0000	7.0000 0%	7.0000 0%	7.0000 100%	7.0000 100%	7.250 50%	
ZARONIA	6.8520	6.8520 100%	6.8520 100%	6.8520 100%	6.8520 100%	7.361 34%	
R2035	8.7050	8.7050 100%	8.7050 100%	8.908 61%	9.239 63%	10.466 34%	
1X4 FRA	7.0515	7.0520 100%	7.0520 100%	7.098 47%	7.100 91%	7.295 67%	
3X6 FRA	7.3462	7.3460 100%	7.243 100%	7.240 46%	6.480 87%	6.480 87%	
6X9 FRA	7.7300	7.746 94%	7.746 94%	7.746 95%	7.746 99%	7.746 99%	
9X12 FRA	7.8650	7.8650 100%	7.8650 100%	7.8650 100%	7.8650 100%	7.8650 100%	
12X15 FRA	7.8861	7.8860 100%	7.8860 100%	7.8860 100%	7.8860 100%	7.8860 100%	
15X18 FRA	7.8757	7.8760 100%	7.8760 100%	7.8760 100%	7.8760 100%	7.8760 100%	
18X21 FRA	7.8065	7.8070 100%	7.8070 100%	7.8070 100%	7.8070 100%	7.8070 100%	
21X24 FRA	7.7609	7.7610 100%	7.7610 100%	7.7610 100%	7.7610 100%	7.7610 100%	
1yr Swap	7.4688	7.4690 100%	7.4690 100%	7.4690 100%	7.4690 100%	7.4690 100%	
2yr Swap	7.6375	7.6380 100%	7.6380 100%	7.6380 100%	7.6380 100%	7.6380 100%	
3yr Swap	7.6400	7.6400 100%	7.6400 100%	7.668 93%	7.668 98%	7.668 98%	

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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	4.0000	3.5000	3.2000		
Central Bank Rate (EoY)	8.2500	7.7500	6.7500	7.0000	6.2500	TBC		
USDZAR	18.3621	18.8432	16.5611	16.3000	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	2.4000	2.3000		
Central Bank Rate (EoY)	5.5000	4.5000	3.7500	3.6100	3.3700	TBC		

United Kingdom Economic History & Forecasts

Name	2023	2024	2025	2026	2027	2028	History	Forecast
CPI (YoY%)	7.3800	2.5300	3.3800	3.3000	2.5400	2.0000		
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	1.3700		

Eurozone Economic History & Forecasts

Name	2023	2024	2025	2026	2027	2028	History	Forecast
CPI (YoY%)	5.4600	2.3700	2.1300	2.9000	2.1000	2.0000		
Central Bank Rate (EoY)	4.0000	3.0000	2.0000	2.3400	2.1900	TBC		
EURUSD	1.1039	1.0354	1.1746	1.1900	1.2100	1.2000		

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