

Bastion Advisory's Market Snapshot

Date 2026/07/06 09:26

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	16.2513	16.4192 16.2327 10%	16.4123 16.2327 10%	16.5794 16.1958 14%	17.1853 15.7379 35%	18.2175 15.7379 21%	
EUR USD	1.1426	1.1437 1.1377 82%	1.1437 1.1377 82%	1.1608 1.1358 27%	1.2041 1.1358 10%	1.2041 1.1358 10%	
EUR ZAR	18.5683	18.755 18.5683 0%	18.6696 18.5683 0%	19.1302 18.5683 0%	19.7439 18.5683 0%	21.0456 18.5683 0%	
GBP USD	1.3337	1.3350 1.3258 86%	1.3350 1.3275 83%	1.3426 1.3168 66%	1.3849 1.3168 25%	1.3849 1.3021 38%	
AUD ZAR	11.2649	11.3401 11.2544 12%	11.3155 11.2544 17%	11.6707 11.2544 3%	12.0362 10.9429 29%	12.0362 10.9429 29%	
GBP ZAR	21.6749	21.7859 21.6723 2%	21.7859 21.6723 2%	22.1648 21.6723 1%	22.8181 21.4858 14%	24.2937 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	7.000	7.000 6.992 100%	7.000 7.000 0%	7.000 6.983 100%	7.000 6.625 100%	7.317 6.625 54%	
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	8.194	8.267 8.194 0%	8.246 8.194 0%	8.724 8.172 4%	9.239 7.808 27%	10.054 7.808 17%	

Swaps	Latest	7 Day H/L	MTD H/L	30d H/L	YTD H/L	12m H/L	Last 12 Months
ZAR 2Y Swap	7.249	7.330 7.210 32%	7.330 7.249 0%	7.638 7.180 15%	7.638 6.235 72%	7.638 6.235 72%	
ZAR 3Y Swap	7.225	7.310 7.190 29%	7.310 7.225 0%	7.640 7.160 14%	7.668 6.240 69%	7.668 6.240 69%	
ZAR 5Y Swap	7.315	7.390 7.280 32%	7.390 7.315 0%	7.760 7.255 12%	7.873 6.430 61%	7.873 6.430 61%	

Commodity	Latest	7 Day H/L	MTD H/L	30d H/L	YTD H/L	12m H/L	Last 12 Months
Brent	72.17	73.15 71.57 38%	72.17 71.57 100%	94.25 71.57 3%	118.35 59.96 21%	118.35 58.92 22%	
Gold	4,152.22	4,176.94 4,008.02 85%	4,176.94 4,030.65 83%	4,331.21 3,999.41 46%	5,417.21 3,999.41 11%	5,417.21 3,275.18 41%	
Platinum	1,640.53	1,643.01 1,552.52 97%	1,643.01 1,579.86 96%	1,807.20 1,552.52 35%	2,778.60 1,552.52 7%	2,778.60 1,292.05 23%	

Equity	Latest	7 Day H/L	MTD H/L	30d H/L	YTD H/L	12m H/L	Last 12 Months
JSE ALSI	111,507.30	111,507.30 109,613.20 100%	111,507.30 109,613.20 100%	116,024.70 109,593.40 30%	128,455.70 109,593.40 10%	128,455.70 94,710.48 50%	
DOW JONES	52,900.07	52,900.07 51,876.11 100%	52,900.07 52,305.24 100%	52,900.07 49,918.78 100%	52,900.07 45,166.64 100%	52,900.07 42,171.66 100%	

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Source: Bloomberg

Bastion Advisory's Interest Rate Snapshot

Date 2026/07/06 09:26



Name	Latest	7 Day H/L	MTD H/L	30d H/L	YTD H/L	12m H/L	Last 12 Months
USDZAR	16.2513	16.4192 10%	16.4123 10%	16.5794 14%	17.1853 35%	18.2175 21%	
EUR ZAR	18.5683	18.7550 0%	18.6696 0%	19.1302 0%	19.7439 0%	21.0456 0%	
GBP ZAR	21.6749	21.7859 2%	21.6723 2%	22.1648 1%	22.8181 14%	24.2937 7%	
3M JIBAR	7.0000	7.000 100%	7.000 0%	7.000 100%	7.000 100%	7.317 54%	
Repo Rate	7.0000	7.000 0%	7.000 0%	7.000 0%	7.000 100%	7.250 50%	
ZARONIA	6.8550	6.872 0%	6.859 0%	6.872 23%	6.872 94%	7.121 50%	
R2035	8.1940	8.267 0%	8.246 0%	8.724 4%	9.239 27%	10.054 17%	
1X4 FRA	7.1700	7.210 0%	7.200 0%	7.210 80%	7.210 94%	7.210 94%	
3X6 FRA	7.2950	7.328 62%	7.320 7%	7.346 73%	7.470 82%	7.470 82%	
6X9 FRA	7.4100	7.462 62%	7.462 0%	7.746 30%	7.746 77%	7.746 77%	
9X12 FRA	7.4000	7.470 25%	7.457 3%	7.865 18%	7.865 73%	7.865 73%	
12X15 FRA	7.3400	7.413 30%	7.413 30%	7.853 16%	7.853 71%	7.853 71%	
15X18 FRA	7.2550	7.375 4%	7.365 4%	7.850 6%	7.850 67%	7.850 67%	
18X21 FRA	7.1800	7.313 4%	7.308 4%	7.769 7%	7.777 65%	7.777 65%	
21X24 FRA	7.1000	7.250 3%	7.245 3%	7.723 2%	7.723 62%	7.723 62%	
1yr Swap	7.2688	7.310 55%	7.310 0%	7.469 31%	7.469 81%	7.469 81%	
2yr Swap	7.2488	7.330 32%	7.330 0%	7.638 15%	7.638 72%	7.638 72%	
3yr Swap	7.2250	7.310 29%	7.310 0%	7.640 14%	7.668 69%	7.668 69%	

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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	4.1100	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	16.3400	15.9500	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	2.4900	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	2.5000	1.9700		
Central Bank Rate (EoY)	5.2500	4.7500	3.7500	3.7500	3.2500	TBC		
GBPUSD	1.2731	1.2516	1.3475	1.3400	1.3600	1.3500		

Eurozone Economic History & Forecasts

Name	2023	2024	2025	2026	2027	2028	History	Forecast
CPI (YoY%)	5.4600	2.3700	2.1300	2.8800	2.2000	2.0700		
Central Bank Rate (EoY)	4.0000	3.0000	2.0000	2.4700	2.2700	TBC		
EURUSD	1.1039	1.0354	1.1746	1.1700	1.1900	1.2000		

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