

Bastion Advisory's Market Snapshot

Date

2026/08/17 09:08

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	16.1468	16.2043 16.1468 0%	16.5208 16.1452 0%	16.8373 16.1452 0%	17.1853 15.7379 28%	17.7787 15.7379 20%	
EUR USD	1.1590	1.1590 1.1526 100%	1.1590 1.1509 100%	1.1590 1.1369 100%	1.2041 1.1358 34%	1.2041 1.1358 34%	
EUR ZAR	18.7138	18.7434 18.6128 77%	19.0152 18.6128 25%	19.1398 18.6128 19%	19.7439 18.5347 15%	20.7182 18.5347 8%	
GBP USD	1.3554	1.3554 1.3487 100%	1.3554 1.3433 100%	1.3554 1.3289 100%	1.3849 1.3168 57%	1.3849 1.3021 64%	
AUD ZAR	11.4894	11.4894 11.4060 100%	11.5662 11.4060 52%	11.7580 11.4060 24%	12.0362 10.9429 50%	12.0362 10.9429 50%	
GBP ZAR	21.8846	21.9171 21.7949 73%	22.1992 21.7810 25%	22.4332 21.7810 16%	22.8181 21.4858 30%	23.9136 21.4858 16%	

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%	7.050 6.983 13%	7.050 6.625 86%	7.133 6.625 72%	
Repo Rate	7.00	7.00 7.00 0%	7.00 7.00 0%	7.00 7.00 0%	7.00 6.75 100%	7.00 6.75 100%	
R2035	8.415	8.415 8.286 100%	8.461 8.286 74%	8.817 8.286 24%	9.245 7.798 43%	9.667 7.798 33%	

Swaps	Latest	7 Day H/L	MTD H/L	30d H/L	YTD H/L	12m H/L	Last 12 Months
ZARONIA 2Y Swap	7.405	7.441 7.390 30%	7.450 7.382 34%	7.760 7.382 6%	7.760 6.220 77%	7.760 6.220 77%	
ZARONIA 3Y Swap	7.423	7.460 7.395 43%	7.471 7.381 47%	7.815 7.381 10%	7.815 6.230 75%	7.815 6.230 75%	
ZARONIA 5Y Swap	7.605	7.629 7.540 73%	7.660 7.540 54%	7.976 7.520 19%	7.976 6.435 76%	7.976 6.435 76%	

Commodity	Latest	7 Day H/L	MTD H/L	30d H/L	YTD H/L	12m H/L	Last 12 Months
Brent	88.37	88.98 87.07 68%	88.98 79.36 94%	100.69 79.36 42%	118.35 59.96 49%	118.35 58.92 50%	
Gold	4,397.52	4,408.29 4,350.39 81%	4,408.29 4,054.33 97%	4,408.29 4,008.03 97%	5,417.21 3,976.50 29%	5,417.21 3,315.78 51%	
Platinum	1,758.80	1,758.80 1,719.11 100%	1,758.80 1,632.43 100%	1,758.80 1,592.00 100%	2,778.60 1,552.52 17%	2,778.60 1,314.93 30%	

Equity	Latest	7 Day H/L	MTD H/L	30d H/L	YTD H/L	12m H/L	Last 12 Months
JSE ALSI	114,060.90	117,518.40 114,060.90 0%	117,518.40 112,675.43 29%	117,518.40 108,335.00 62%	128,455.70 108,335.00 28%	128,455.70 97,744.15 53%	
DOW JONES	53,732.41	54,036.93 53,732.41 0%	54,349.12 53,178.41 47%	54,349.12 51,594.14 78%	54,349.12 45,166.64 93%	54,349.12 43,588.58 94%	

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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	16.1468	16.2043 16.1468 0%	16.5208 16.1452 0%	16.8373 16.1452 0%	17.1853 15.7379 28%	17.7787 15.7379 20%	
EUR ZAR	18.7138	18.7434 18.6128 77%	19.0152 18.6128 25%	19.1398 18.6128 19%	19.7439 18.5347 15%	20.7182 18.5347 8%	
GBP ZAR	21.8846	21.9171 21.7949 73%	22.1992 21.7810 25%	22.4332 21.7810 16%	22.8181 21.4858 30%	23.9136 21.4858 16%	
3M JIBAR	6.9920	6.992 6.992 0%	6.992 6.983 100%	7.050 6.983 13%	7.050 6.625 86%	7.133 6.625 72%	
Repo Rate	7.0000	7.000 7.000 0%	7.000 7.000 0%	7.000 7.000 0%	7.000 6.750 100%	7.000 6.750 100%	
ZARONIA	6.8520	6.863 6.849 21%	6.863 6.849 21%	6.864 6.849 20%	6.872 6.588 93%	7.109 6.588 51%	
R2035	8.4150	8.415 8.286 100%	8.461 8.286 74%	8.817 8.286 24%	9.245 7.798 43%	9.667 7.798 33%	
1X4 FRA	7.0100	7.010 6.992 100%	7.010 6.985 100%	7.285 6.985 8%	7.285 6.555 62%	7.285 6.555 62%	
3X6 FRA	7.1767	7.192 7.153 61%	7.192 7.153 61%	7.498 7.153 7%	7.498 6.480 68%	7.498 6.480 68%	
6X9 FRA	7.5050	7.535 7.480 45%	7.535 7.455 62%	7.773 7.455 16%	7.773 6.255 82%	7.773 6.255 82%	
9X12 FRA	7.5100	7.545 7.495 30%	7.547 7.474 50%	7.921 7.474 8%	7.921 6.135 77%	7.921 6.135 77%	
12X15 FRA	7.4700	7.490 7.430 67%	7.514 7.423 52%	7.895 7.423 10%	7.895 6.073 77%	7.895 6.073 77%	
15X18 FRA	7.4000	7.432 7.365 52%	7.460 7.365 37%	7.868 7.365 7%	7.868 6.055 74%	7.868 6.055 74%	
18X21 FRA	7.3550	7.383 7.315 58%	7.403 7.310 48%	7.808 7.310 9%	7.808 6.065 74%	7.808 6.065 74%	
21X24 FRA	7.3150	7.333 7.270 71%	7.353 7.257 60%	7.753 7.257 12%	7.753 6.090 74%	7.753 6.090 74%	
1yr Swap	7.2887	7.313 7.268 47%	7.313 7.268 47%	7.525 7.268 8%	7.525 6.390 79%	7.525 6.390 79%	
2yr Swap	7.3263	7.371 7.306 31%	7.371 7.306 31%	7.680 7.306 5%	7.680 6.235 76%	7.680 6.235 76%	
3yr Swap	7.3600	7.390 7.313 61%	7.410 7.313 49%	7.750 7.313 11%	7.750 6.240 74%	7.750 6.240 74%	

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Source: Bloomberg

Local & Global CPI, Interest Rate & Currency Forecasts

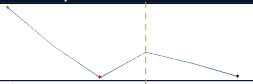
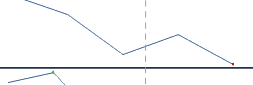
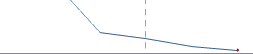
The forecasts are based on the latest Bloomberg surveys and projections submitted by major banks globally.

Date

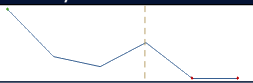
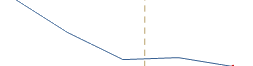
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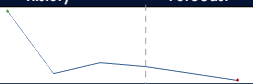
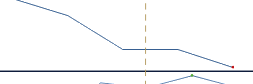
South Africa Economic History & Forecasts

Name	2023	2024	2025	2026	2027	2028	History	Forecast
CPI (YoY%)	5.9100	4.4300	3.2200	4.2000	3.7500	3.2500		
Central Bank Rate (EoY)	8.2500	7.7500	6.7500	7.2500	6.5000	TBC		
USDZAR	18.3621	18.8432	16.5611	16.2800	15.9300	15.7500		

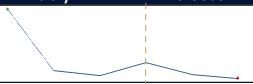
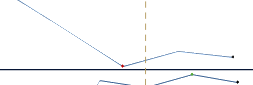
United States Economic History & Forecasts

Name	2023	2024	2025	2026	2027	2028	History	Forecast
CPI (YoY%)	4.1400	2.9500	2.6900	3.3000	2.4000	2.4000		
Central Bank Rate (EoY)	5.5000	4.5000	3.7500	3.8000	3.5500	TBC		

United Kingdom Economic History & Forecasts

Name	2023	2024	2025	2026	2027	2028	History	Forecast
CPI (YoY%)	7.3800	2.5300	3.3800	3.1000	2.5000	2.0000		
Central Bank Rate (EoY)	5.2500	4.7500	3.7500	3.7500	3.2500	TBC		
GBPUSD	1.2731	1.2516	1.3475	1.3400	1.3600	1.3400		

Eurozone Economic History & Forecasts

Name	2023	2024	2025	2026	2027	2028	History	Forecast
CPI (YoY%)	5.4600	2.3700	2.1300	2.8000	2.2000	2.0000		
Central Bank Rate (EoY)	4.0000	3.0000	2.0000	2.4300	2.2600	TBC		
EURUSD	1.1039	1.0354	1.1746	1.1600	1.1900	1.1700		

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