

Bastion Advisory's Market Snapshot

Date 2026/08/24 09:24



Currency	Latest	7 Day H/L	MTD H/L	30d H/L	YTD H/L	12m H/L	Last 12 Months
USD ZAR	16.0008	16.2610	16.5208	16.8373	17.1853	17.7787	
		16.0008	16.0008	16.0008	15.7379	15.7379	
		0%	0%	0%	18%	13%	
EUR USD	1.1678	1.1679	1.1679	1.1679	1.2041	1.2041	
		1.1576	1.1509	1.1369	1.1358	1.1358	
		99%	99%	100%	47%	47%	
EUR ZAR	18.6856	18.8344	19.0152	19.1398	19.7439	20.7182	
		18.6856	18.6128	18.6128	18.5347	18.5347	
		0%	18%	14%	12%	7%	
GBP USD	1.3644	1.3644	1.3644	1.3644	1.3849	1.3849	
		1.3532	1.3433	1.3289	1.3168	1.3021	
		100%	100%	100%	70%	75%	
AUD ZAR	11.4681	11.5282	11.5662	11.7580	12.0362	12.0362	
		11.4681	11.4060	11.4060	10.9429	10.9429	
		0%	39%	18%	48%	48%	
GBP ZAR	21.8303	22.0021	22.1992	22.4332	22.8181	23.9136	
		21.8303	21.7810	21.7810	21.4858	21.4858	
		0%	12%	8%	26%	14%	

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	7.008	7.008	7.050	7.050	7.050	
		6.992	6.983	6.983	6.625	6.625	
		50%	68%	25%	88%	88%	
Repo Rate	7.00	7.00	7.00	7.00	7.00	7.00	
		7.00	7.00	7.00	6.75	6.75	
		0%	0%	0%	100%	100%	
R2035	8.559	8.562	8.562	8.721	9.241	9.652	
		8.444	8.281	8.281	7.793	7.793	
		97%	99%	63%	53%	41%	

Swaps	Latest	7 Day H/L	MTD H/L	30d H/L	YTD H/L	12m H/L	Last 12 Months
ZARONIA 2Y Swap	7.460	7.490	7.490	7.637	7.760	7.760	
		7.430	7.382	7.382	6.220	6.220	
		50%	72%	31%	81%	81%	
ZARONIA 3Y Swap	7.490	7.520	7.520	7.634	7.815	7.815	
		7.460	7.381	7.381	6.230	6.230	
		50%	78%	43%	79%	79%	
ZARONIA 5Y Swap	7.686	7.710	7.710	7.976	7.976	7.976	
		7.602	7.540	7.540	6.435	6.435	
		77%	86%	33%	81%	81%	

Commodity	Latest	7 Day H/L	MTD H/L	30d H/L	YTD H/L	12m H/L	Last 12 Months
Brent	92.87	94.39	94.39	96.78	118.35	118.35	
		90.87	79.36	79.36	59.96	58.92	
		57%	90%	78%	56%	57%	
Gold	4,655.01	4,655.01	4,655.01	4,655.01	5,417.21	5,417.21	
		4,334.50	4,054.33	4,029.61	3,976.50	3,338.71	
		100%	100%	100%	47%	63%	
Platinum	1,890.77	1,890.77	1,890.77	1,890.77	2,778.60	2,778.60	
		1,716.60	1,632.43	1,592.00	1,552.52	1,345.99	
		100%	100%	100%	28%	38%	

Equity	Latest	7 Day H/L	MTD H/L	30d H/L	YTD H/L	12m H/L	Last 12 Months
JSE ALSI	117,747.80	117,747.80	117,747.80	117,747.80	128,455.70	128,455.70	
		113,323.50	112,675.43	108,335.00	108,335.00	100,433.00	
		100%	100%	100%	47%	62%	
DOW JONES	53,277.01	53,732.41	54,349.12	54,349.12	54,349.12	54,349.12	
		52,759.21	52,759.21	51,594.14	45,166.64	43,975.09	
		53%	33%	61%	88%	90%	

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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	16.0008	16.2610 16.0008 0%	16.5208 16.0008 0%	16.8373 16.0008 0%	17.1853 15.7379 18%	17.7787 15.7379 13%	
EUR ZAR	18.6856	18.8344 18.6856 0%	19.0152 18.6128 18%	19.1398 18.6128 14%	19.7439 18.5347 12%	20.7182 18.5347 7%	
GBP ZAR	21.8303	22.0021 21.8303 0%	22.1992 21.7810 12%	22.4332 21.7810 8%	22.8181 21.4858 26%	23.9136 21.4858 14%	
3M JIBAR	7.0000	7.008 6.992 50%	7.008 6.983 68%	7.050 6.983 25%	7.050 6.625 88%	7.050 6.625 88%	
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	6.8550	6.863 6.852 27%	6.863 6.849 43%	6.864 6.849 40%	6.872 6.588 94%	6.877 6.588 92%	
R2035	8.5590	8.562 8.444 97%	8.562 8.281 99%	8.721 8.281 63%	9.241 7.793 53%	9.652 7.793 41%	
1X4 FRA	7.0125	7.020 7.010 25%	7.020 6.985 79%	7.020 6.985 79%	7.285 6.555 63%	7.285 6.555 63%	
3X6 FRA	7.2800	7.293 7.177 89%	7.293 7.153 91%	7.368 7.153 59%	7.498 6.480 79%	7.498 6.480 79%	
6X9 FRA	7.4950	7.550 7.495 0%	7.550 7.455 42%	7.693 7.455 17%	7.773 6.255 82%	7.773 6.255 82%	
9X12 FRA	7.5112	7.584 7.511 0%	7.584 7.474 34%	7.740 7.474 14%	7.921 6.135 77%	7.921 6.135 77%	
12X15 FRA	7.4950	7.540 7.470 36%	7.540 7.423 62%	7.710 7.423 25%	7.895 6.073 78%	7.895 6.073 78%	
15X18 FRA	7.4694	7.512 7.417 55%	7.512 7.365 71%	7.682 7.365 33%	7.868 6.055 78%	7.868 6.055 78%	
18X21 FRA	7.4500	7.483 7.367 71%	7.483 7.310 81%	7.627 7.310 44%	7.808 6.065 79%	7.808 6.065 79%	
21X24 FRA	7.4117	7.442 7.321 75%	7.442 7.257 84%	7.572 7.257 49%	7.753 6.090 79%	7.753 6.090 79%	
1yr Swap	7.3150	7.338 7.289 53%	7.338 7.268 67%	7.513 7.268 19%	7.525 6.390 81%	7.525 6.390 81%	
2yr Swap	7.3770	7.420 7.326 54%	7.420 7.306 62%	7.680 7.306 19%	7.680 6.235 79%	7.680 6.235 79%	
3yr Swap	7.4200	7.450 7.360 67%	7.450 7.313 78%	7.750 7.313 25%	7.750 6.240 78%	7.750 6.240 78%	

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Source: Bloomberg

Local & Global CPI, Interest Rate & Currency Forecasts

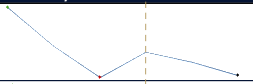
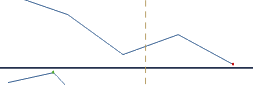
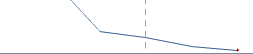
The forecasts are based on the latest Bloomberg surveys and projections submitted by major banks globally.

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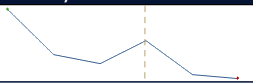
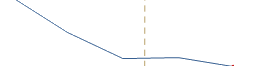
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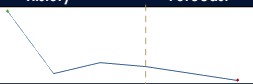
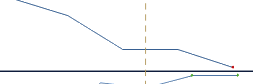
South Africa Economic History & Forecasts

Name	2023	2024	2025	2026	2027	2028	History	Forecast
CPI (YoY%)	5.9100	4.4300	3.2200	4.2000	3.8000	3.3000		
Central Bank Rate (EoY)	8.2500	7.7500	6.7500	7.2500	6.5000	TBC		
USDZAR	18.3621	18.8432	16.5611	16.3000	15.8500	15.7000		

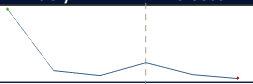
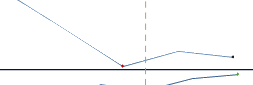
United States Economic History & Forecasts

Name	2023	2024	2025	2026	2027	2028	History	Forecast
CPI (YoY%)	4.1400	2.9500	2.6900	3.3000	2.4000	2.3100		
Central Bank Rate (EoY)	5.5000	4.5000	3.7500	3.7900	3.5400	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	2.5600	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	1.3600		

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	1.2000		

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