

Bastion Advisory's Market Snapshot

Date

2026/08/31 09:18

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	16.1572	16.1689	16.5208	16.5295	17.1853	17.7787	
		15.9274	15.9274	15.9274	15.7379	15.7379	
		95%	39%	38%	29%	21%	
EUR USD	1.1589	1.1675	1.1679	1.1679	1.2041	1.2041	
		1.1585	1.1509	1.1509	1.1358	1.1358	
		4%	47%	47%	34%	34%	
EUR ZAR	18.7245	18.7264	19.0152	19.0874	19.7439	20.7182	
		18.5918	18.5918	18.5918	18.5347	18.5347	
		99%	31%	27%	16%	9%	
GBP USD	1.3547	1.3649	1.3649	1.3649	1.3849	1.3849	
		1.3538	1.3433	1.3433	1.3168	1.3021	
		8%	53%	53%	56%	64%	
AUD ZAR	11.5786	11.5796	11.5796	11.6163	12.0362	12.0362	
		11.4103	11.4060	11.4060	10.9429	10.9429	
		99%	99%	82%	58%	58%	
GBP ZAR	21.8878	21.8878	22.1992	22.3137	22.8181	23.8821	
		21.6979	21.6979	21.6979	21.4858	21.4858	
		100%	38%	31%	30%	17%	

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	7.008	7.008	7.050	7.050	
		7.000	6.983	6.983	6.625	6.625	
		0%	68%	68%	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	8.532	8.532	8.562	8.573	9.241	9.644	
		8.426	8.281	8.281	7.793	7.793	
		100%	89%	86%	51%	40%	

Swaps	Latest	7 Day H/L	MTD H/L	30d H/L	YTD H/L	12m H/L	Last 12 Months
ZARONIA 2Y Swap	7.474	7.475	7.490	7.569	7.760	7.760	
		7.380	7.380	7.380	6.220	6.220	
		99%	85%	50%	81%	81%	
ZARONIA 3Y Swap	7.486	7.486	7.520	7.590	7.815	7.815	
		7.394	7.381	7.381	6.230	6.230	
		100%	76%	50%	79%	79%	
ZARONIA 5Y Swap	7.665	7.665	7.710	7.780	7.976	7.976	
		7.576	7.540	7.540	6.435	6.435	
		100%	74%	52%	80%	80%	

Commodity	Latest	7 Day H/L	MTD H/L	30d H/L	YTD H/L	12m H/L	Last 12 Months
Brent	90.77	92.17	94.39	94.39	118.35	118.35	
		87.84	79.36	79.36	59.96	58.92	
		68%	76%	76%	53%	54%	
Gold	4,432.74	4,657.17	4,657.17	4,657.17	5,417.21	5,417.21	
		4,432.74	4,054.33	4,046.15	3,976.50	3,397.37	
		0%	63%	63%	32%	51%	
Platinum	1,806.72	1,881.46	1,881.46	1,881.46	2,778.60	2,778.60	
		1,806.72	1,632.43	1,632.43	1,552.52	1,363.49	
		0%	70%	70%	21%	31%	

Equity	Latest	7 Day H/L	MTD H/L	30d H/L	YTD H/L	12m H/L	Last 12 Months
JSE ALSI	118,173.40	118,173.40	118,173.40	118,173.40	128,455.70	128,455.70	
		116,712.00	112,675.43	110,440.30	108,335.00	100,433.00	
		100%	100%	100%	49%	63%	
DOW JONES	53,559.99	53,577.40	54,349.12	54,349.12	54,349.12	54,349.12	
		53,277.01	52,759.21	52,208.06	45,166.64	44,785.50	
		94%	50%	63%	91%	92%	

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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	16.1572	16.1689 15.9274 95%	16.5208 15.9274 39%	16.5295 15.9274 38%	17.1853 15.7379 29%	17.7787 15.7379 21%	
EUR ZAR	18.7245	18.7264 18.5918 99%	19.0152 18.5918 31%	19.0874 18.5918 27%	19.7439 18.5347 16%	20.7182 18.5347 9%	
GBP ZAR	21.8878	21.8878 21.6979 100%	22.1992 21.6979 38%	22.3137 21.6979 31%	22.8181 21.4858 30%	23.8821 21.4858 17%	
3M JIBAR	7.0000	7.000 7.000 0%	7.008 6.983 68%	7.008 6.983 68%	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	6.865 6.853 17%	6.865 6.849 38%	6.865 6.849 38%	6.872 6.588 94%	6.877 6.588 92%	
R2035	8.5320	8.532 8.426 100%	8.562 8.281 89%	8.573 8.281 86%	9.241 7.793 51%	9.644 7.793 40%	
1X4 FRA	7.1138	7.114 7.090 100%	7.114 6.985 100%	7.114 6.985 100%	7.285 6.555 77%	7.285 6.555 77%	
3X6 FRA	7.2900	7.290 7.250 100%	7.293 7.153 98%	7.293 7.153 98%	7.498 6.480 80%	7.498 6.480 80%	
6X9 FRA	7.5100	7.521 7.441 86%	7.550 7.441 63%	7.620 7.441 38%	7.773 6.255 83%	7.773 6.255 83%	
9X12 FRA	7.5188	7.519 7.435 100%	7.584 7.435 56%	7.662 7.435 37%	7.921 6.135 77%	7.921 6.135 77%	
12X15 FRA	7.5033	7.503 7.398 100%	7.540 7.398 74%	7.617 7.398 48%	7.895 6.073 79%	7.895 6.073 79%	
15X18 FRA	7.4838	7.484 7.364 100%	7.512 7.364 81%	7.598 7.364 51%	7.868 6.055 79%	7.868 6.055 79%	
18X21 FRA	7.4567	7.457 7.337 100%	7.483 7.310 85%	7.547 7.310 62%	7.808 6.065 80%	7.808 6.065 80%	
21X24 FRA	7.4300	7.430 7.300 100%	7.442 7.257 94%	7.498 7.257 72%	7.753 6.090 81%	7.753 6.090 81%	
1yr Swap	7.3200	7.320 7.274 100%	7.338 7.268 74%	7.368 7.268 52%	7.525 6.390 82%	7.525 6.390 82%	
2yr Swap	7.3975	7.398 7.319 100%	7.420 7.306 80%	7.470 7.306 56%	7.680 6.235 80%	7.680 6.235 80%	
3yr Swap	7.4300	7.430 7.343 100%	7.450 7.313 85%	7.520 7.313 57%	7.750 6.240 79%	7.750 6.240 79%	

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Source: Bloomberg

Local & Global CPI, Interest Rate & Currency Forecasts

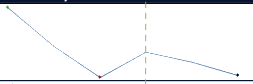
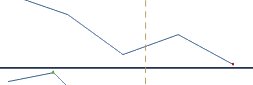
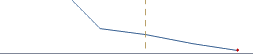
The forecasts are based on the latest Bloomberg surveys and projections submitted by major banks globally.

Date

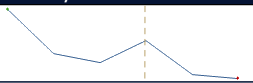
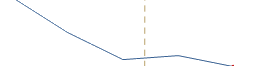
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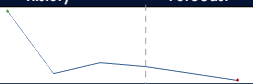
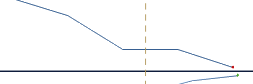
South Africa Economic History & Forecasts

Name	2023	2024	2025	2026	2027	2028	History	Forecast
CPI (YoY%)	5.9100	4.4300	3.2200	4.2000	3.8000	3.3000		
Central Bank Rate (EoY)	8.2500	7.7500	6.7500	7.2500	6.5000	TBC		
USDZAR	18.3621	18.8432	16.5611	16.2800	15.8300	15.5000		

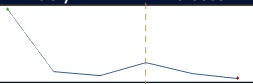
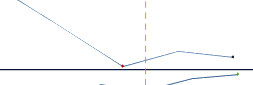
United States Economic History & Forecasts

Name	2023	2024	2025	2026	2027	2028	History	Forecast
CPI (YoY%)	4.1400	2.9500	2.6900	3.3000	2.3600	2.2700		
Central Bank Rate (EoY)	5.5000	4.5000	3.7500	3.8400	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	2.5600	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	1.3700		

Eurozone Economic History & Forecasts

Name	2023	2024	2025	2026	2027	2028	History	Forecast
CPI (YoY%)	5.4600	2.3700	2.1300	2.8000	2.2500	2.0100		
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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