

Bastion Advisory's Market Snapshot

Date 2026/08/11 09:05

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	16.2319	16.3846 16.1452 36%	16.5208 16.1452 23%	16.8373 16.1452 13%	17.1853 15.7379 34%	17.7787 15.7379 24%	
EUR USD	1.1538	1.1559 1.1525 38%	1.1559 1.1509 58%	1.1559 1.1369 89%	1.2041 1.1358 26%	1.2041 1.1358 26%	
EUR ZAR	18.7285	18.8937 18.6567 30%	19.0152 18.6567 20%	19.1398 18.6567 15%	19.7439 18.5347 16%	20.7182 18.5347 9%	
GBP USD	1.3507	1.3507 1.3452 100%	1.3507 1.3433 100%	1.3540 1.3289 87%	1.3849 1.3168 50%	1.3849 1.3021 59%	
AUD ZAR	11.4476	11.5455 11.4111 27%	11.5662 11.4111 24%	11.7580 11.3918 15%	12.0362 10.9429 46%	12.0362 10.9429 46%	
GBP ZAR	21.9251	22.0380 21.7810 56%	22.1992 21.7810 34%	22.4332 21.7810 22%	22.8181 21.4858 33%	23.9136 21.4858 18%	

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%	7.050 6.983 13%	7.050 6.625 86%	7.192 6.625 65%	
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	8.348	8.371 8.286 73%	8.461 8.286 35%	8.817 8.286 12%	9.245 7.798 38%	9.798 7.798 28%	

Swaps	Latest	7 Day H/L	MTD H/L	30d H/L	YTD H/L	12m H/L	Last 12 Months
ZARONIA 2Y Swap	7.440	7.450 7.382 85%	7.450 7.382 85%	7.760 7.315 28%	7.760 6.220 79%	7.760 6.220 79%	
ZARONIA 3Y Swap	7.445	7.470 7.381 72%	7.471 7.381 71%	7.815 7.320 25%	7.815 6.230 77%	7.815 6.230 77%	
ZARONIA 5Y Swap	7.592	7.660 7.540 43%	7.660 7.540 43%	7.976 7.395 34%	7.976 6.435 75%	7.976 6.435 75%	

Commodity	Latest	7 Day H/L	MTD H/L	30d H/L	YTD H/L	12m H/L	Last 12 Months
Brent	89.14	89.14 79.36 100%	89.14 79.36 100%	100.69 79.36 46%	118.35 59.96 50%	118.35 58.92 51%	
Gold	4,367.10	4,390.95 4,077.99 92%	4,390.95 4,054.33 93%	4,390.95 3,976.50 94%	5,417.21 3,976.50 27%	5,417.21 3,315.78 50%	
Platinum	1,748.67	1,757.20 1,726.49 72%	1,757.20 1,632.43 93%	1,757.20 1,592.00 95%	2,778.60 1,552.52 16%	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	117,518.40	117,518.40 111,493.10 100%	117,518.40 112,675.43 100%	117,518.40 108,335.00 100%	128,455.70 108,335.00 46%	128,455.70 97,744.15 64%	
DOW JONES	53,975.98	54,349.12 53,178.41 68%	54,349.12 53,178.41 68%	54,349.12 51,594.14 86%	54,349.12 45,166.64 96%	54,349.12 43,588.58 97%	

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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
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GBP ZAR	21.9251	22.0380 21.7810 56%	22.1992 21.7810 34%	22.4332 21.7810 22%	22.8181 21.4858 33%	23.9136 21.4858 18%	
3M JIBAR	6.9920	6.992 6.983 100%	6.992 6.983 100%	7.050 6.983 13%	7.050 6.625 86%	7.192 6.625 65%	
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	6.8500	6.858 6.849 11%	6.850 6.849 100%	6.864 6.849 7%	6.872 6.588 92%	7.111 6.588 50%	
R2035	8.3480	8.371 8.286 73%	8.461 8.286 35%	8.817 8.286 12%	9.245 7.798 38%	9.798 7.798 28%	
1X4 FRA	7.0050	7.005 6.985 100%	7.005 6.985 100%	7.285 6.985 7%	7.285 6.555 62%	7.285 6.555 62%	
3X6 FRA	7.1600	7.187 7.153 20%	7.187 7.153 20%	7.498 7.153 2%	7.498 6.480 67%	7.498 6.480 67%	
6X9 FRA	7.5050	7.530 7.455 67%	7.530 7.455 67%	7.773 7.405 27%	7.773 6.255 82%	7.773 6.255 82%	
9X12 FRA	7.5300	7.547 7.474 77%	7.547 7.474 77%	7.921 7.392 26%	7.921 6.135 78%	7.921 6.135 78%	
12X15 FRA	7.4575	7.499 7.423 46%	7.514 7.423 38%	7.895 7.328 23%	7.895 6.073 76%	7.895 6.073 76%	
15X18 FRA	7.4117	7.445 7.365 58%	7.460 7.365 49%	7.868 7.285 22%	7.868 6.055 75%	7.868 6.055 75%	
18X21 FRA	7.3600	7.390 7.310 63%	7.403 7.310 54%	7.808 7.222 24%	7.808 6.065 74%	7.808 6.065 74%	
21X24 FRA	7.3050	7.335 7.257 62%	7.353 7.257 50%	7.753 7.160 24%	7.753 6.090 73%	7.753 6.090 73%	
1yr Swap	7.2913	7.305 7.268 63%	7.305 7.268 63%	7.525 7.268 9%	7.525 6.390 79%	7.525 6.390 79%	
2yr Swap	7.3400	7.364 7.306 59%	7.370 7.306 53%	7.680 7.269 17%	7.680 6.235 76%	7.680 6.235 76%	
3yr Swap	7.3750	7.395 7.313 76%	7.410 7.313 64%	7.750 7.273 21%	7.750 6.240 75%	7.750 6.240 75%	

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Source: Bloomberg

Local & Global CPI, Interest Rate & Currency Forecasts

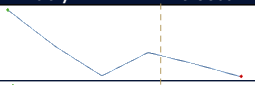
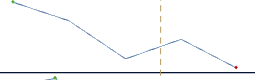
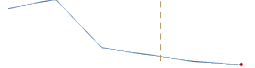
The forecasts are based on the latest Bloomberg surveys and projections submitted by major banks globally.

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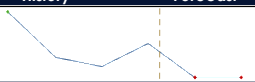
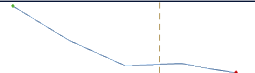
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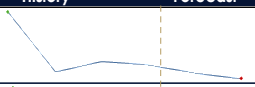
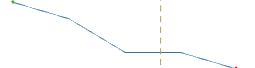
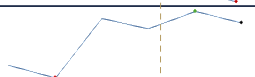
South Africa Economic History & Forecasts

Name	2023	2024	2025	2026	2027	2028	History	Forecast
CPI (YoY%)	5.9100	4.4300	3.2200	4.2000	3.7000	3.2000		
Central Bank Rate (EoY)	8.2500	7.7500	6.7500	7.2500	6.5000	TBC		
USDZAR	18.3621	18.8432	16.5611	16.2500	15.9300	15.7500		

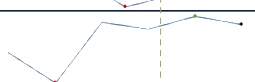
United States Economic History & Forecasts

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	3.5400	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	2.5000	2.0000		
Central Bank Rate (EoY)	5.2500	4.7500	3.7500	3.7500	3.2500	TBC		
GBPUSD	1.2731	1.2516	1.3475	1.3300	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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