

TreasuryONE Market Data Report

Time: 07:19

Date: 2024/10/15



Currencies	Previous Day Close	BID	OFFER	MID 3M FWD	MID 6M FWD
USDZAR	17.5736	17.6351	17.6384	17.7744	17.9177
EURZAR	19.1430	19.1987	19.2092	19.4328	19.6645
EURUSD	1.0908	1.0889	1.0890	1.0934	1.0976
GBPZAR	22.9318	22.9954	23.0113	23.3802	23.6953
GBPUSD	1.3063	1.3039	1.3047	1.3042	1.3037
CHFZAR	20.3510	20.4228	20.4290	20.8026	21.1688
ZARJPY	8.5104	8.4798	8.4819	8.4139	8.3458
AUDZAR	11.8056	11.8243	11.8283	11.9296	12.0262

Interest Rates	Previous Day
SABOR	7.96%
1M JIBAR	7.93%
3M JIBAR	8.04%
6M JIBAR	8.13%
9M JIBAR	8.18%
1Y JIBAR	8.30%

Interest Rates	Current
Repo Rate	8.00%
Prime Rate	11.50%
RSA 5 Year Yield	8.23%
RSA 10 Year Yield	9.21%
RSA 20 Year Yield	11.09%
US FED Rate	5.00%

SWAP Rates	Current
1Y	7.82%
2Y	7.62%
3Y	7.66%
5Y	8.06%
8Y	8.98%
10Y	9.50%
15Y	10.21%
20Y	10.38%
25Y	10.15%

FRA's	Current
1x4	7.95%
2x5	7.72%
3x6	7.68%
6x9	7.32%
9x12	7.22%
12x15	7.14%
15x18	7.12%
18x21	7.16%
21x24	7.24%

Commodity Fixes	AM	PM	AM	PM
Gold	\$ 2 659.00	\$ 2 654.90	Palladium	\$ 1 061.00 \$ 1 039.00
Platinum	\$ 986.00	\$ 982.00		

Gold	Current
Spot	\$ 2 640.98
Gold ZAR/oz	R 46 582.66
Gold ZAR/kg	R 1 497 667.18

Commodities	Previous day close	Current
Gold	\$ 2 651.05	\$ 2 640.98
Platinum	\$ 992.88	\$ 980.44
Palladium	\$ 1 029.79	\$ 1 015.62
Silver	\$ 31.17	\$ 30.94
Rhodium	\$ 4 765.00	\$ 4 765.00
Iridium	\$ 4 640.00	\$ 4 640.00
Ruthenium	\$ 483.00	\$ 483.00
Copper per ton	\$ 9 526.48	\$ 9 520.50
Nickel per ton	\$ 17 409.09	\$ 17 409.09
Cobalt per lb	\$ 10.90	\$ 10.90
Brent Crude Oil	\$ 77.46	\$ 74.69

Gold Forwards	Current
Gold USD 1Y	\$ 2 645.28
Gold USD 2Y	\$ 2 644.86
Gold ZAR 1Y	R 48 214.59
Gold ZAR 2Y	R 49 815.41

10Y Treasuries	Current
USD	4.09%
EUR	2.27%
GBP	4.25%
JPY	0.97%

Share Indices	Previous day change
JSE	0.29%
FTSE	0.47%

Interest Rates	Previous day close
Namibia Prime	11.25%
Zambia Prime	11.50%

Rates	USD	EUR
1M	4.78%	3.25%
3M	4.64%	3.18%
6M	4.44%	3.06%
12M	4.12%	2.82%

Rates	GBP	JPY
1M	4.91%	0.00%
3M	4.77%	0.00%
6M	4.61%	0.00%
12M	4.34%	0.00%

*Source: Refinitiv