

TreasuryONE Market Data Report

Time: 06:34

Date: 2024/10/16



Currencies	Previous Day Close	BID	OFFER	MID 3M FWD	MID 6M FWD
USDZAR	17.6481	17.6180	17.6262	17.7606	17.9062
EURZAR	19.1937	19.1842	19.1996	19.4252	19.6620
EURUSD	1.0889	1.0890	1.0891	1.0936	1.0978
GBPZAR	23.0366	23.0326	23.0498	23.4180	23.7331
GBPUSD	1.3068	1.3070	1.3077	1.3072	1.3067
CHFZAR	20.4518	20.4342	20.4457	20.8238	21.1951
ZARJPY	8.4500	8.4669	8.4713	8.4018	8.3327
AUDZAR	11.8133	11.7917	11.7990	11.8987	11.9970

Interest Rates	Previous Day
SABOR	7.95%
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	9.22%
RSA 20 Year Yield	11.12%
US FED Rate	5.00%

SWAP Rates	Current
1Y	7.82%
2Y	7.60%
3Y	7.64%
5Y	8.05%
8Y	8.97%
10Y	9.49%
15Y	10.21%
20Y	10.37%
25Y	10.21%

FRA's	Current
1x4	7.94%
2x5	7.70%
3x6	7.68%
6x9	7.32%
9x12	7.21%
12x15	7.12%
15x18	7.10%
18x21	7.14%
21x24	7.20%

Commodity Fixes	AM	PM	AM	PM
Gold	\$ 2 653.25	\$ 2 649.05	Palladium	\$ 1 020.00 \$ 1 010.00
Platinum	\$ 983.00	\$ 979.00		

Gold	Current
Spot	\$ 2 667.81
Gold ZAR/oz	R 47 023.35
Gold ZAR/kg	R 1 511 835.73

Commodities	Previous day close	Current
Gold	\$ 2 660.99	\$ 2 667.81
Platinum	\$ 984.17	\$ 995.20
Palladium	\$ 1 009.39	\$ 1 012.90
Silver	\$ 31.47	\$ 31.60
Rhodium	\$ 4 765.00	\$ 4 765.00
Iridium	\$ 4 640.00	\$ 4 640.00
Ruthenium	\$ 483.00	\$ 483.00
Copper per ton	\$ 9 386.71	\$ 9 445.69
Nickel per ton	\$ 17 162.89	\$ 17 162.89
Cobalt per lb	\$ 10.90	\$ 10.90
Brent Crude Oil	\$ 74.25	\$ 74.47

Gold Forwards	Current
Gold USD 1Y	\$ 2 672.09
Gold USD 2Y	\$ 2 671.69
Gold ZAR 1Y	R 48 682.75
Gold ZAR 2Y	R 50 439.37

10Y Treasuries	Current
USD	4.04%
EUR	2.22%
GBP	4.17%
JPY	0.95%

Share Indices	Previous day change
JSE	-0.52%
FTSE	-0.52%

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

Rates	USD	EUR
1M	4.77%	3.26%
3M	4.62%	3.21%
6M	4.43%	3.06%
12M	4.11%	2.80%

Rates	GBP	JPY
1M	4.90%	0.00%
3M	4.76%	0.00%
6M	4.61%	0.00%
12M	4.33%	0.00%

*Source: Refinitiv