

# TreasuryONE Market Data Report

Time: 06:43  
Date: 2024/10/17



| Currencies | Previous Day Close | BID     | OFFER   | MID 3M FWD | MID 6M FWD |
|------------|--------------------|---------|---------|------------|------------|
| USDZAR     | 17.6189            | 17.6321 | 17.6426 | 17.7796    | 17.9271    |
| EURZAR     | 19.1404            | 19.1387 | 19.1499 | 19.3761    | 19.6089    |
| EURUSD     | 1.0858             | 1.0853  | 1.0854  | 1.0897     | 1.0940     |
| GBPZAR     | 22.8906            | 22.8937 | 22.9109 | 23.2791    | 23.5942    |
| GBPUSD     | 1.2985             | 1.2984  | 1.2986  | 1.2985     | 1.2983     |
| CHFZAR     | 20.3656            | 20.3580 | 20.3725 | 20.7463    | 21.1192    |
| ZARJPY     | 8.4711             | 8.4704  | 8.4760  | 8.4041     | 8.3341     |
| AUDZAR     | 11.7441            | 11.7976 | 11.8064 | 11.9068    | 12.0048    |

| Interest Rates | Previous Day |
|----------------|--------------|
| SABOR          | 7.95%        |
| 1M JIBAR       | 7.93%        |
| 3M JIBAR       | 8.04%        |
| 6M JIBAR       | 8.13%        |
| 9M JIBAR       | 8.19%        |
| 1Y JIBAR       | 8.33%        |

| Interest Rates    | Current |
|-------------------|---------|
| Repo Rate         | 8.00%   |
| Prime Rate        | 11.50%  |
| RSA 5 Year Yield  | 8.26%   |
| RSA 10 Year Yield | 9.23%   |
| RSA 20 Year Yield | 11.18%  |
| US FED Rate       | 5.00%   |

| SWAP Rates | Current |
|------------|---------|
| 1Y         | 7.81%   |
| 2Y         | 7.59%   |
| 3Y         | 7.63%   |
| 5Y         | 8.03%   |
| 8Y         | 8.96%   |
| 10Y        | 9.49%   |
| 15Y        | 10.20%  |
| 20Y        | 10.37%  |
| 25Y        | 10.20%  |

| FRA's | Current |
|-------|---------|
| 1x4   | 7.93%   |
| 2x5   | 7.70%   |
| 3x6   | 7.66%   |
| 6x9   | 7.34%   |
| 9x12  | 7.20%   |
| 12x15 | 7.10%   |
| 15x18 | 7.08%   |
| 18x21 | 7.12%   |
| 21x24 | 7.18%   |

| Commodity Fixes | AM          | PM          | AM        | PM          |
|-----------------|-------------|-------------|-----------|-------------|
| Gold            | \$ 2 679.40 | \$ 2 675.25 | Palladium | \$ 1 020.00 |
| Platinum        | \$ 996.00   | \$ 992.00   |           | \$ 1 016.00 |

| Gold        | Current        |
|-------------|----------------|
| Spot        | \$ 2 678.37    |
| Gold ZAR/oz | R 47 253.41    |
| Gold ZAR/kg | R 1 519 232.26 |

| Gold Forwards | Current     |
|---------------|-------------|
| Gold USD 1Y   | \$ 2 682.65 |
| Gold USD 2Y   | \$ 2 682.25 |
| Gold ZAR 1Y   | R 48 927.51 |
| Gold ZAR 2Y   | R 50 621.03 |

| 10Y Treasuries | Current |
|----------------|---------|
| USD            | 4.03%   |
| EUR            | 2.19%   |
| GBP            | 4.06%   |
| JPY            | 0.96%   |

| Share Indices | Previous day change |
|---------------|---------------------|
| JSE           | 0.52%               |
| FTSE          | 0.97%               |

| Interest Rates | Previous day close |
|----------------|--------------------|
| Namibia Prime  | 11.00%             |
| Zambia Prime   | 11.50%             |

| Commodities     | Previous day close | Current      |
|-----------------|--------------------|--------------|
| Gold            | \$ 2 673.24        | \$ 2 678.37  |
| Platinum        | \$ 993.20          | \$ 1 000.92  |
| Palladium       | \$ 1 023.36        | \$ 1 021.33  |
| Silver          | \$ 31.67           | \$ 31.55     |
| Rhodium         | \$ 4 765.00        | \$ 4 765.00  |
| Iridium         | \$ 4 640.00        | \$ 4 640.00  |
| Ruthenium       | \$ 483.00          | \$ 483.00    |
| Copper per ton  | \$ 9 418.77        | \$ 9 492.50  |
| Nickel per ton  | \$ 17 019.91       | \$ 17 019.91 |
| Cobalt per lb   | \$ 10.90           | \$ 10.90     |
| Brent Crude Oil | \$ 74.22           | \$ 74.37     |

| Rates | USD   | EUR   |
|-------|-------|-------|
| 1M    | 4.75% | 3.24% |
| 3M    | 4.62% | 3.22% |
| 6M    | 4.42% | 3.06% |
| 12M   | 4.10% | 2.77% |
| Rates | GBP   | JPY   |
| 1M    | 4.88% | 0.00% |
| 3M    | 4.73% | 0.00% |
| 6M    | 4.54% | 0.00% |
| 12M   | 4.24% | 0.00% |

\*Source: Refinitiv