

# TreasuryONE Market Data Report

Time: 06:31

Date: 2024/10/22



Currencies	Previous Day Close	BID	OFFER	MID 3M FWD	MID 6M FWD
USDZAR	17.6184	17.5900	17.6100	17.7376	17.8798
EURZAR	19.0252	19.0353	19.0496	19.2697	19.5082
EURUSD	1.0815	1.0819	1.0820	1.0864	1.0910
GBPZAR	22.8507	22.8740	22.8873	23.2575	23.5726
GBPUSD	1.2981	1.2995	1.3003	1.2999	1.2999
CHFZAR	20.3364	20.3282	20.3537	20.7144	21.0828
ZARJPY	8.5455	8.5751	8.5804	8.5097	8.4412
AUDZAR	11.7096	11.7624	11.7829	11.8716	11.9666

Interest Rates	Previous Day
SABOR	7.95%
1M JIBAR	7.92%
3M JIBAR	8.03%
6M JIBAR	8.13%
9M JIBAR	8.23%
1Y JIBAR	8.38%

Interest Rates	Current
Repo Rate	8.00%
Prime Rate	11.50%
RSA 5 Year Yield	8.36%
RSA 10 Year Yield	9.35%
RSA 20 Year Yield	11.30%
US FED Rate	5.00%

SWAP Rates	Current
1Y	7.86%
2Y	7.68%
3Y	7.74%
5Y	8.15%
8Y	9.07%
10Y	9.59%
15Y	10.30%
20Y	10.49%
25Y	10.30%

FRA's	Current
1x4	7.92%
2x5	7.74%
3x6	7.66%
6x9	7.42%
9x12	7.27%
12x15	7.22%
15x18	7.22%
18x21	7.26%
21x24	7.31%

Commodity Fixes	AM	PM	AM	PM
Gold	\$ 2 734.30	\$ 2 736.45	Palladium	\$ 1 078.00 \$ 1 072.00
Platinum	\$ 1 017.00	\$ 1 021.00		

Gold	Current
Spot	\$ 2 733.77
Gold ZAR/oz	R 48 141.69
Gold ZAR/kg	R 1 547 791.09

Commodities	Previous day close	Current
Gold	\$ 2 719.65	\$ 2 733.77
Platinum	\$ 1 003.27	\$ 1 008.65
Palladium	\$ 1 051.11	\$ 1 065.70
Silver	\$ 33.76	\$ 34.14
Rhodium	\$ 4 765.00	\$ 4 765.00
Iridium	\$ 4 640.00	\$ 4 640.00
Ruthenium	\$ 483.00	\$ 483.00
Copper per ton	\$ 9 420.76	\$ 9 474.26
Nickel per ton	\$ 16 435.84	\$ 16 435.84
Cobalt per lb	\$ 10.90	\$ 10.90
Brent Crude Oil	\$ 74.29	\$ 74.09

Gold Forwards	Current
Gold USD 1Y	\$ 2 738.07
Gold USD 2Y	\$ 2 737.70
Gold ZAR 1Y	R 49 835.89
Gold ZAR 2Y	R 51 608.38

10Y Treasuries	Current
USD	4.21%
EUR	2.29%
GBP	4.13%
JPY	0.98%

Share Indices	Previous day change
JSE	-0.14%
FTSE	-0.48%

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

Rates	USD	EUR
1M	4.74%	3.15%
3M	4.63%	3.20%
6M	4.46%	3.03%
12M	4.17%	2.71%

Rates	GBP	JPY
1M	4.85%	0.00%
3M	4.71%	0.00%
6M	4.53%	0.00%
12M	4.22%	0.00%

\*Source: Refinitiv