

Currency Derivatives Market  
 South African Rates  
 From Date: 23 Sep 2020  
 To Date: 23 Sep 2020



Date of Rate	JIBAR 1 Month Yield	JIBAR 3 Month Yield	JIBAR 6 Month Yield	JIBAR 9 Month Yield	JIBAR 12 Month Yield	JIBAR 3 Month Discount	Interest Rate on Margin-Currency Derivatives	Rand Overnight Rate	SARB Call Rate (SABOR)	Call Deposit Index	3 Month Index	6 Month Index	12 Month Index	SteFi	Prime Rate	CPI
9/1/2020	3.39	3.44	3.53	3.67	3.83	3.41	3.71	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
9/2/2020	3.39	3.44	3.53	3.65	3.83	3.41	3.71	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
9/3/2020	3.39	3.44	3.53	3.63	3.80	3.41	3.71	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
9/4/2020	3.39	3.44	3.53	3.63	3.80	3.41	3.71	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
9/7/2020	3.39	3.44	3.51	3.60	3.77	3.41	3.71	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
9/8/2020	3.39	3.44	3.51	3.59	3.75	3.41	3.71	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
9/9/2020	3.38	3.42	3.47	3.53	3.68	3.39	3.71	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
9/10/2020	3.33	3.38	3.44	3.51	3.63	3.35	3.71	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
9/11/2020	3.33	3.38	3.40	3.46	3.58	3.35	3.71	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
9/14/2020	3.33	3.38	3.40	3.46	3.58	3.35	3.71	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
9/15/2020	3.31	3.36	3.40	3.46	3.58	3.33	3.71	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
9/16/2020	3.31	3.36	3.40	3.46	3.58	3.33	3.71	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
9/17/2020	3.31	3.36	3.40	3.46	3.58	3.33	3.71	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
9/18/2020	3.37	3.37	3.43	3.49	3.63	3.34	3.71	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
9/21/2020	3.37	3.37	3.43	3.50	3.63	3.34	3.71	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
9/22/2020	3.35	3.36	3.43	3.51	3.65	3.33	3.71	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
9/23/2020	3.34	3.36	3.43	3.51	3.63	3.33	3.71	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00

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