

Currency Derivatives Market
 South African Rates
 From Date: 21 Sep 2020
 To Date: 21 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	3.72	3.32	3.65	416.54	441.24	468.15	502.74	458.60	7.00	0.00
9/2/2020	3.39	3.44	3.53	3.65	3.83	3.41	3.72	3.32	3.54	416.58	441.28	468.21	502.83	458.65	7.00	0.00
9/3/2020	3.39	3.44	3.53	3.63	3.80	3.41	3.72	3.32	3.59	416.62	441.32	468.27	502.91	458.71	7.00	0.00
9/4/2020	3.39	3.44	3.53	3.63	3.80	3.41	3.72	3.32	3.60	416.66	441.37	468.32	502.99	458.76	7.00	0.00
9/7/2020	3.39	3.44	3.51	3.60	3.77	3.41	3.72	3.32	3.60	416.78	441.49	468.49	503.24	458.93	7.00	0.00
9/8/2020	3.39	3.44	3.51	3.59	3.75	3.41	3.72	3.32	3.48	416.82	441.54	468.55	503.32	458.98	7.00	0.00
9/9/2020	3.38	3.42	3.47	3.53	3.68	3.39	3.72	3.32	3.50	416.86	441.58	468.61	503.40	459.04	7.00	0.00
9/10/2020	3.33	3.38	3.44	3.51	3.63	3.35	3.72	3.32	3.49	416.90	441.62	468.66	503.48	459.09	7.00	0.00
9/11/2020	3.33	3.38	3.40	3.46	3.58	3.35	3.72	3.32	3.50	416.94	441.67	468.72	503.57	459.14	7.00	0.00
9/14/2020	3.33	3.38	3.40	3.46	3.58	3.35	3.72	3.32	3.48	417.06	441.79	468.88	503.81	459.30	7.00	0.00
9/15/2020	3.31	3.36	3.40	3.46	3.58	3.33	3.72	3.32	3.51	417.10	441.83	468.94	503.89	459.36	7.00	0.00
9/16/2020	3.31	3.36	3.40	3.46	3.58	3.33	3.72	3.32	3.50	417.14	441.88	468.99	503.97	459.41	7.00	0.00
9/17/2020	3.31	3.36	3.40	3.46	3.58	3.33	3.72	3.32	3.48	417.18	441.92	469.05	504.05	459.46	7.00	0.00
9/18/2020	3.37	3.37	3.43	3.49	3.63	3.34	3.72	3.32	3.48	417.22	441.96	469.10	504.13	459.52	7.00	0.00
9/21/2020	3.37	3.37	3.43	3.50	3.63	3.34	3.72	3.32	3.48	417.34	442.09	469.26	504.38	459.67	7.00	0.00

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