

Currency Derivatives Market  
 South African Rates  
 From Date: 20 Oct 2021  
 To Date: 20 Oct 2021



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
2021/10/01	3.48	3.68	4.23	4.58	4.93	3.64		3.33	3.54	432.37	457.92	487.53	527.99	477.66	7.00	0.00
2021/10/04	3.48	3.68	4.23	4.58	4.95	3.64		3.33	3.52	432.49	458.05	487.69	528.17	477.81	7.00	0.00
2021/10/05	3.48	3.68	4.23	4.59	4.95	3.64		3.33	3.53	432.53	458.09	487.74	528.23	477.86	7.00	0.00
2021/10/06	3.48	3.68	4.25	4.63	5.00	3.64		3.33	3.50	432.58	458.14	487.80	528.29	477.91	7.00	0.00
2021/10/07	3.49	3.68	4.28	4.68	5.08	3.65		3.33	3.53	432.62	458.18	487.85	528.35	477.96	7.00	0.00
2021/10/08	3.49	3.68	4.33	4.76	5.18	3.65		3.33	3.50	432.66	458.22	487.90	528.42	478.01	7.00	0.00
2021/10/11	3.49	3.68	4.33	4.78	5.20	3.65		3.34	3.52	432.78	458.36	488.06	528.60	478.16	7.00	0.00
2021/10/12	3.49	3.68	4.33	4.78	5.20	3.65		3.34	3.48	432.82	458.40	488.11	528.66	478.21	7.00	0.00
2021/10/13	3.49	3.68	4.33	4.75	5.15	3.65		3.34	3.48	432.86	458.45	488.17	528.72	478.26	7.00	0.00
2021/10/14	3.49	3.68	4.30	4.73	5.13	3.65		3.34	3.48	432.91	458.49	488.22	528.78	478.31	7.00	0.00
2021/10/15	3.49	3.68	4.30	4.73	5.13	3.65		3.34	3.49	432.95	458.53	488.27	528.84	478.36	7.00	0.00
2021/10/18	3.49	3.68	4.30	4.73	5.13	3.65		3.34	3.46	433.07	458.67	488.43	529.03	478.51	7.00	0.00
2021/10/19	3.49	3.68	4.33	4.78	5.21	3.65		3.34	3.47	433.11	458.71	488.49	529.09	478.56	7.00	0.00
2021/10/20	3.49	3.68	4.33	4.79	5.23	3.65	3.63	3.34	3.47	433.15	458.75	488.54	529.15	478.61	7.00	0.00

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