

# Current Market Rates

Indicator		Value	Last Period	Movement
Money Market Rates		(5)		i
Repo rate		3.50	2021-10-01	↔
Sabor		(4)3.538	2021-09-30	^
Overnight FX rate		(4)4.600	2021-09-30	▼
Treasury bills - 91 day (tender rates)		3.79	2021-09-30	↔
Treasury bills - 182 day (tender rates)		4.34	2021-09-30	↔
Treasury bills - 273 day (tender rates)		4.72	2021-09-30	↔
Treasury bills - 364 day (tender rates)		4.80	2021-09-30	↔
NCD's - 3 months (closing rates)		(3)3.68	2021-09-30	↔
NCD's - 6 months (closing rates)		(3)4.22	2021-09-30	↔
NCD's - 12 months (closing rates)		(3)4.93	2021-09-30	↔
Jibar - 3 months		3.68	2021-09-30	↔
Prime lending rate (predominant rate)		7.00	2021-10-01	↔
Capital Market Rates		(6)		i
7.75% 2023 (R2023) (closing yields)		5.13	2021-09-30	▼
10,5% 2026 (R186) (closing yields)		7.61	2021-09-30	↔
3-5 years (daily average bond yields)		7.60	2021-09-30	▼
5-10 years (daily average bond yields)		9.23	2021-09-30	▼
10 years and longer (daily average bond yields)		9.91	2021-09-30	▼
Exchange rates				i
Nominal effective exchange rate		(1)86.94	2021-10-01	^
Rand per US Dollar		(2)15.0323	2021-10-01	▼
Rand per British Pound		(2)20.2349	2021-10-01	▼
Rand per Euro		(2)17.4073	2021-10-01	▼
Rand per Japanese Yen		(2)0.1352	2021-10-01	▼
London gold price per fine ounce (average of the day's am and pm price fixings)				i
US Dollar		1736.88	2021-09-30	▼
Rand		26247.65	2021-09-30	▼

Click on "i" for definitions

### Footnotes

1. The weighted average exchange rate of the rand is based on trade between South Africa and its twenty most important trading partners. Index: 2015=100. (See Article in June 2020 Quarterly Bulletin for various weights).
2. Weighted average of the banks' daily rates at approximately 10:30am.
3. As from 1 April 2004, the rate reflected related to negotiable certificates of deposit (NCD's) (instead of promissory notes).
4. Replacing the Saonia+, Saonia, Forex Forwards and carry rate from 27 March 2007.
5. Bankers Acceptances are no longer issued or traded. The last BA matured on 13 September 2013 and as a consequence publication of the BA rate has been discontinued.
6. The R208 government bond matured on 31 March 2021 and is therefore no longer published. The rate on the R2023 is published in its place.