

Treasury | Daily Report

Date: 29-Mar-23

7:49:30 AM

Money Market

Treasury Bills

	Last (mid)
91 Days	7.86%
182 Days	8.16%
273 Days	8.46%
364 Days	8.54%

*Amounts larger than 10 million

NCD YIELDS

Term	YIELD
3 Months	7.45%
6 Months	8.10%
9 Months	8.15%
12 Months	8.52%
18 Months	8.35%
24 Months	8.30%

CAPRICORN GROUP SHARE PRICE

	As on
Closing Price (N\$)	13.82 28-Mar-23

Capital Market

Code	Maturity	Coupon	Margin	Yield
GC23(R2023)	15/10/2023	8.85%	TB Yield	8.12%
GC24(R186)	15/10/2024	10.50%	(31)	8.05%
GC25(R186)	15/04/2025	8.50%	(8)	8.28%
GC26(R186)	15/04/2026	8.50%	49	8.85%
GC27(R186)	15/01/2027	8.00%	81	9.17%
GC28(R2030)	15/10/2028	8.50%	(4)	9.85%
GC30(R2030)	15/01/2030	8.00%	118	11.07%
GC32(R213)	15/04/2032	9.00%	79	11.14%
GC35(R209)	15/07/2035	9.50%	104	12.30%
GC37(R2037)	15/07/2037	9.50%	154	13.06%
GC40(R214)	15/10/2040	9.80%	161	13.17%
GC43(R2044)	15/07/2043	10.00%	207	13.89%
GC45(R2044)	15/07/2045	9.85%	209	13.91%
GC48(R2048)	15/10/2048	10.00%	226	13.98%
GC50(R2048)	15/07/2050	10.25%	233	14.05%

Johannesburg Stock Exchange

Index	Closing	% Δ YTD
All Share	76,047.34	4.11%
Industrial	102,327.02	13.31%
Financial	39,552.39	0.72%
Resources	66,459.47	-6.14%

Capricorn Asset Management - Interest Bearing Funds

Fund Name	Nominal*	Initial Fee	Annual Fee
Capricorn Investment Fund	7.80%	0.00%	0.50%
Capricorn Selekt Fund	7.17%	0.00%	1.00%
Capricorn Corporate Fund	7.20%	0.00%	0.50%
Capricorn High Yield Fund	7.86%	0.00%	0.85%
Capricorn Enhanced Cash Fund	7.55%	0.00%	0.60%
Capricorn Corporate Income Fund	7.57%	0.00%	0.60%

*Nominal Rate after fees (Before Withholding Tax)

These rates are indicative opening rates only, and are therefore NOT to be used for trading purposes.

Namibia Economic Data

	Month	Latest
Namibia Repo Rate	15-Feb-23	7.00%
BW Prime Rate	21-Feb-23	10.75%
BW Mortgage Lending Rate	21-Feb-23	11.75%
Namibia PSCE	31-Jan-23	2.60%
Namibia M2	31-Jan-23	1.00%
Namibia CPI	28-Feb-23	7.20%

South African Economic Data

	Month	Last
SA Repo Rate	26-Jan-23	7.25%
Prime Rate	26-Jan-23	10.75%
Mortgage Lending Rate	26-Jan-23	10.75%
SA PSCE	31-Jan-23	8.42%
SA M3	31-Jan-23	9.57%
SA CPI	28-Feb-23	7.00%

Published Market Rates

	As on	WIBAR	JIBAR
O/N & SABOR	27-Mar-23	6.61%	7.21%
3 Mths	27-Mar-23	7.58%	7.56%
6 Mths	27-Mar-23	8.20%	8.10%
9 Mths	27-Mar-23	8.37%	8.37%
12 Mths	27-Mar-23	8.61%	8.63%

Commodities

Commodities	Units	Current Price	% Δ YTD
Gold	USD per troy oz	1,973.69	51.53%
Platinum	USD per troy oz	963.25	3.74%
Silver	USD per troy oz	23.26	37.05%
Palladium	USD per troy oz	1,419.35	16.30%
Brent Crude	USD per barrel	77.92	33.93%
Copper	USD per tonne	8,978.00	42.51%
Lead	USD per tonne	2,135.00	14.91%
Zinc	USD per tonne	2,936.50	34.83%
Tin	USD per tonne	25,770.00	32.84%

FX Retail Exchange Rates

Currency	Bank Buying Notes	Bank TT Buying	Bank Selling Rate
USD	17.6678	17.8041	18.5893
EUR	19.1466	19.2943	20.1415
GBP	21.7614	21.9364	22.9038
BWP	0.7499	0.7445	0.7038
CAD	0.0772	0.0766	0.0730
CHF	0.0519	0.0519	0.0494
AUD	0.0847	0.0841	0.0802

International Equities - All Share Index

Name	Closing	Name	Closing
Dow Jones	32,432.08	Hang Seng	19,784.65
Nasdaq	12,610.57	CAC40	7,088.34
Dax	15,142.02		
FTSE	7,471.77		