

Capital Market Report 05 June 2026

Foreigners SOLD R3.28B for the week ended. They SOLD R2048's, R2035's, and R2040's and BOUGHT R2037's, R2044's, and R2042's. GRT50 was the weakest performer, giving away 84bps over its benchmark. FRJ27S and ABFN73 were the strongest performers this week, giving away 17bps and 16bps, respectively.

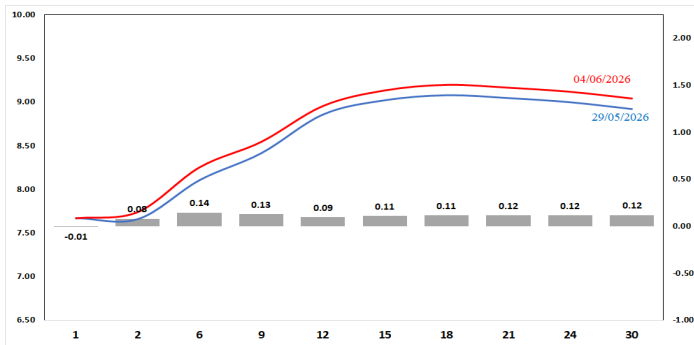
WEEKLY NON-RES STATS

BOND	PURCHASES	SALES	NETT
R187	-	21,500,000	-21,500,000
R188	-	-	-
R2,030	2,782,064,159	2,416,347,371	365,716,788
R213	1,845,085,000	1,719,112,974	125,972,026
R2,032	2,240,300,000	2,543,011,470	-302,711,470
R2,033	299,000,000	154,000,000	145,000,000
R2,035	4,517,300,000	6,539,714,745	-2,022,414,745
R209	1,212,225,000	2,210,704,947	-998,479,947
R2,037	5,323,410,000	3,685,120,767	1,638,289,233
R2,038	1,239,891,200	940,709,000	299,182,200
R2,039	1,313,000,000	2,075,380,905	-762,380,905
R2,040	733,408,570	1,829,800,000	-1,096,391,430
R214	238,842,000	437,000,000	-198,158,000
R2,042	1,473,600,000	565,800,000	907,800,000
R2,044	2,890,670,144	1,392,496,636	1,498,173,508
R2,048	1,894,170,000	4,683,770,000	-2,789,600,000
TOTAL	28,002,966,073	31,214,468,815	-3,211,502,742

CORPORATE SPREADS

BOND	COMPANION	COMPANIONS	CURRENT	PRIOR	CHANGE
GRT50	10/06/2027	JIBAR	155	71	84
DSY06	21/05/2027	JIBAR	173	105	68
IDCS08	03/05/2033	JIBAR	205	190	15
TN27	14/11/2027	R2,030	18	15	4
ABSF02	25/09/2030	JIBAR	235	234	1
ABFN61	24/02/2028	JIBAR	52	59	-7
ABFN64	28/06/2028	JIBAR	61	70	-9
ABFN54	14/02/2027	JIBAR	46	57	-11
FRJ27	25/01/2027	JIBAR	38	50	-12
ABGN07	08/08/2028	JIBAR	63	76	-13
ABFN73	06/02/2029	JIBAR	72	88	-16
FRJ27S	20/04/2027	JIBAR	40	57	-17

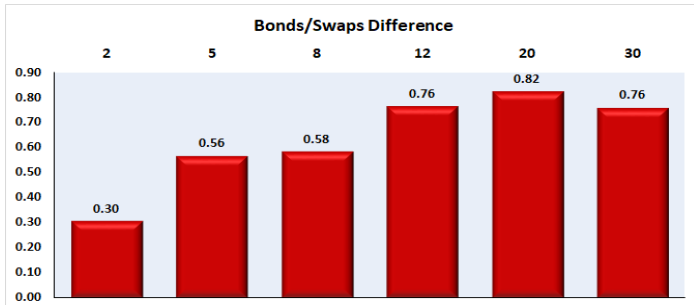
Yield Curve- Week on Week



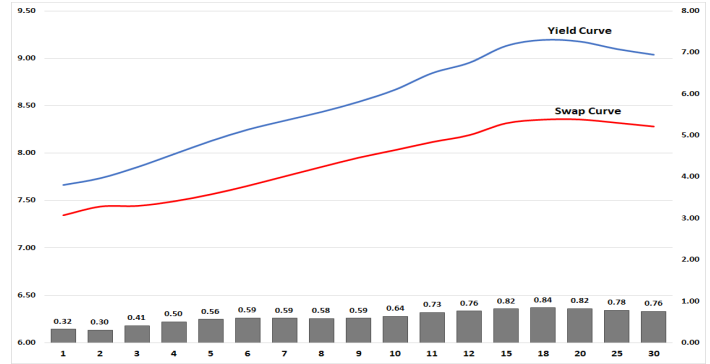
Bond Rates

	Open	High	Low	Close
R 2,040	8.990	9.260	8.990	9.260
R 209	8.590	8.885	8.590	8.880
R 2,030	7.830	8.150	7.830	8.140

Bond/Swap Differences



BONDS and SWAPS - YIELD CURVE



IMPORTANT ECONOMIC INDICATORS

Date	Time	Country	Event	Month	Previous	Consensus	Forecast
09-Jun-26	11:30:00	SA	GDP Growth Rate YoY Q1	Q1	0.80%		1.20%
10-Jun-26	14:30:00	US	Inflation Rate YoY MAY	May'26	3.80%		3.90%
11-Jun-26	11:00:00	SA	Current Account Q1	Q1	ZAR50.2B		ZAR -55B
	11:30:00	SA	Mining Production YoY APR	Apr'26	2.50%		3.00%
	13:00:00	SA	Manufacturing Production YoY APR	Apr'26	0.90%		1.20%
	14:15:00	EU	ECB Interest Rate Decision		2.15%		2.40%
	14:30:00	US	Initial Jobless Claims JUN/06	Jun'26	225K		219.0K
	14:30:00	US	PPI YoY MAY	May'26	6.00%		6.80%
12-Jun-26	08:00:00	UK	GDP YoY APR	Apr'26	1.20%		1.10%

PERFORMANCE

Performance	Total Return		
	MtD	YtD	YoY
ALBI	0.19%	2.04%	20.23%
GOVI	0.20%	2.00%	19.80%
1 to 3 Years	0.12%	2.13%	7.87%
3 to 7 Years	0.06%	1.05%	12.39%
7 to 12 Years	0.15%	1.74%	20.90%
Over 12 Years	0.32%	3.07%	29.39%

AUCTION RESULTS FOR THE WEEK

Government Bond Auction Results			
Bonds	R 2,033	R2,038	R2,042
Amount on Auction (R'm)	850	850	850
Bids Received (R'm)	5190	6980	4775
Bid to Cover	6.11	8.21	5.62
Clearing Yield (%)	8.240	8.870	9.180

Inflation Linked Bond Auction Results (05 June 2026)			
Bonds	I2033	I2043	I2058
Coupon	1.875	5.125	5.125
Amount issued (R'm)	560	290	150
Bids received (R'm)	2250	610	920
Bid to Cover	4.018	2.103	6.133
Clearing Yield (%)	3.980	4.080	3.950

AUCTION INVITATION FOR THE UPCOMING WEEK

Government Bond Auction			
Bonds	R 2,037	R 2,039	R 2,042
Coupon(%)	8.500	9.875	10.125
Amount on Offer (R'm)	850	850	850

Inflation Linked Bond Auction			
Bonds	I2033	I2043	I2058
Total Amount (R'm)		1000	