

## Capital Market Report 12 June 2026

Foreigners SOLD R2.3B for the week ended. They SOLD R2037's, R2030's, and R2042's and BOUGHT R2035's, R213's, and R2048's. CLN823 was the weakest performer, giving away 1862bps over its benchmark. CLN767 and GRT50 were the strongest performers this week, giving away 240bps and 84bps, respectively.

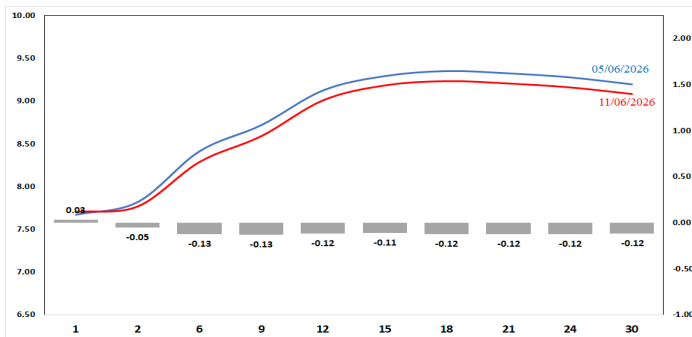
### WEEKLY NON-RES STATS

BOND	PURCHASES	SALES	NETT
R187	4,217,026,632	4,068,557,000	148,469,632
R188	132,398,406	224,213,597	-91,815,191
R2,030	3,588,490,000	4,395,191,205	-806,701,205
R213	2,199,148,199	1,680,906,212	518,241,987
R2,032	1,697,752,859	1,984,682,111	-286,929,252
R2,033	257,000,000	100,000,000	157,000,000
R2,035	3,973,554,791	2,970,968,795	1,002,585,996
R209	848,395,684	898,598,708	-50,203,024
R2,037	3,256,331,603	4,963,989,726	-1,707,658,123
R2,038	1,027,229,925	1,605,041,080	-577,811,155
R2,039	849,264,962	924,444,582	-75,179,620
R2,040	1,844,697,695	1,810,083,085	34,614,610
R214	25,800,000	239,850,000	-214,050,000
R2,042	1,134,810,789	1,475,617,816	-340,807,027
R2,044	1,562,504,811	1,874,005,625	-311,500,814
R2,048	4,207,122,133	3,920,655,813	286,466,320
<b>TOTAL</b>	<b>30,821,528,489</b>	<b>33,136,805,355</b>	<b>-2,315,276,866</b>

### CORPORATE SPREADS

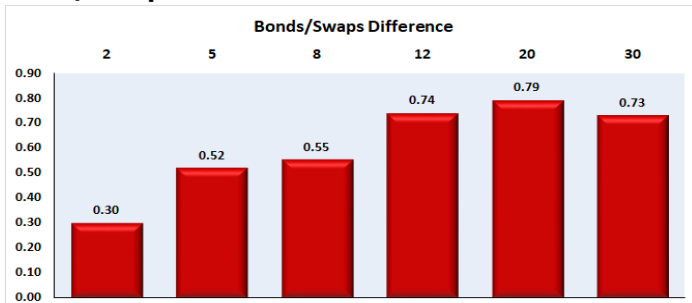
BOND	COMPANION	COMPANIONS CURRENT	COMPANIONS PRIOR	CHANGE	
CLN823	31/07/2029	JIBAR	2,042	180	1862
ABFN64	28/06/2028	JIBAR	64	61	3
BID17	24/06/2027	JIBAR	62	65	-3
BID21	14/05/2029	JIBAR	93	96	-3
AGL06	11/03/2032	ZARONIA	133	138	-5
ABFN51	30/03/2028	JIBAR	60	68	-8
IBG02	07/02/2027	JIBAR	35	44	-9
ABFN54	14/02/2027	JIBAR	35	46	-11
EQT021	01/04/2029	JIBAR	88	108	-20
ERSA30	17/05/2027	JIBAR	145	200	-55
GRT50	10/06/2027	JIBAR	71	155	-84
CLN767	31/01/2027	R0	0	240	-240

### Yield Curve- Week on Week

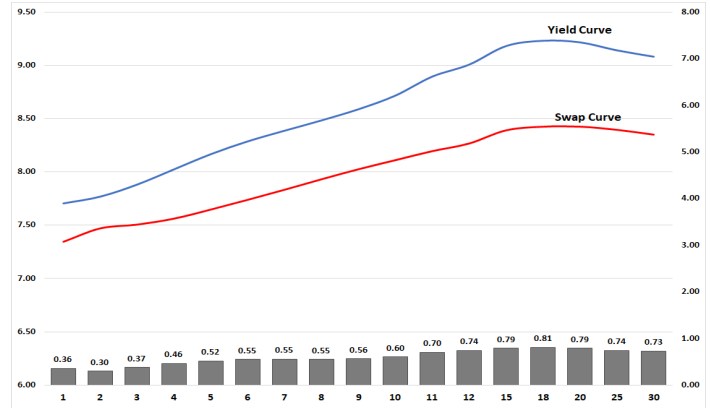


Bond Rates	Open	High	Low	Close
R 2,040	9.370	9.400	8.990	9.090
R 209	8.990	9.020	8.585	8.690
R 2,030	8.255	8.295	7.865	7.950

### Bond/Swap Differences



### BONDS and SWAPS - YIELD CURVE



### IMPORTANT ECONOMIC INDICATORS

Date	Time	Country	Event	Month	Previous	Consensus	Forecast
17-Jun-26	08:00:00	UK	Inflation Rate YoY MAY	May'26	2.80%		3.10%
	10:00:00	SA	Inflation Rate YoY MAY	May'26	4.00%		4.80%
	13:00:00	SA	Retail Sales YoY APR	Apr'26	2.60%		0.70%
18-Jun-26	13:00:00	UK	BoE Interest Rate Decision		3.75%	3.75%	3.75%
	14:30:00	US	Initial Jobless Claims JUN/13	Jun'26	229K	232K	226.0K

### PERFORMANCE

Performance	Total Return		
	MTD	YTD	YoY
ALBI	0.06%	1.90%	20.35%
GOVI	0.06%	1.86%	19.92%
1 to 3 Years	0.18%	2.19%	7.79%
3 to 7 Years	0.06%	1.06%	12.57%
7 to 12 Years	0.00%	1.59%	21.33%
Over 12 Years	0.08%	2.82%	29.39%

### AUCTION RESULTS FOR THE WEEK

Government Bond Auction Results			
Bonds	R 2,037	R2,039	R2,042
Amount on Auction (R'm)	850	850	850
Bids Received (R'm)	4225	2785	2335
Bid to Cover	4.97	3.28	2.75
Clearing Yield (%)	8.890	9.110	9.290

Inflation Linked Bond Auction Results ( 12 June 2026)			
Bonds	I2038	I2046	I2058
Coupon	2.250	2.500	5.125
Amount issued (R'm)	300	500	200
Bids received (R'm)	1100	1030	260
Bid to Cover	3.667	2.060	1.300
Clearing Yield (%)	4.140	4.130	3.960

### AUCTION INVITATION FOR THE UPCOMING WEEK

Government Bond Auction			
Bonds	R 2,038	R 2,040	R 2,044
Coupon(%)	10.875	9.000	8.750
Amount on Offer (R'm)	850	850	850

Inflation Linked Bond Auction			
Bonds	I2038	I2046	I2058
Total Amount (R'm)		1000	