

Enquiries

		Money Market Instrument																			
Instrument Type	Instrument Short Name	BPID	Instrument Status	Date Issued	Date Cancelled	Maturity Date	ISIN	Amount Issued	Coupon Rate	Coupon Payment Frequency	Coupon Payment Day Indicator	Coupon Payment Day	Coupon Rate Source	Coupon Rate Variance from Source	Floor & Cap Rate	Coupon Compounding Frequency	Coupon Reset Frequency	Coupon Reset Start Date	Reset Date	Payment Date	Generic Category
Negotiable Certificates Of Deposit	RANNCDX20090228217.1.95		Matured	2008-11-28		2009-02-26	ZAM000000917	1000000	11.95		TERM	None	0								Category2
Negotiable Certificates Of Deposit	RANNCDX2009022721.9		Matured	2009-02-26		2009-05-27	ZAM000000025	1000000	9.7		TERM	None	0								Category2
Negotiable Certificates Of Deposit	RANNCDX20090217.4		Matured	2009-08-31		2009-08-26	ZAM000000033	1000000	7.4		TERM	None	0								Category2
Negotiable Certificates Of Deposit	RANNCDX20091130217.05		Matured	2009-08-31		2009-11-30	ZAM000000058	1000000	7.05		TERM	None	0								Category2
Negotiable Certificates Of Deposit	SSNSCDX20091015217.1		Matured	2009-10-08		2009-10-15	ZAM000000066	3000000	7.1		TERM	None	0								Category2
Negotiable Certificates Of Deposit	RANNCDX20091015217.0000000		Matured	2009-10-08		2009-10-15	ZAM000000074	3000000	7.1		TERM	None	0								Category2
Negotiable Certificates Of Deposit	SSNSCDX20091016217.0		Matured	2009-10-09		2009-10-16	ZAM000000082	2000000	7.0		TERM	None	0								Category2
Negotiable Certificates Of Deposit	RANNCDX20091016217.1000000		Matured	2009-10-09		2009-10-16	ZAM000000090	3000000	7.1		TERM	None	0								Category2
Negotiable Certificates Of Deposit	SSNSCDX20091016217.0000000		Matured	2009-10-12		2009-10-12	ZAM000000168	1000000	7.7		TERM	None	0								Category2
Negotiable Certificates Of Deposit	RANNCDX20091026217.0000000		Matured	2009-10-12		2009-10-26	ZAM000000116	0	7.7		TERM	None	0								Category2
Negotiable Certificates Of Deposit	SSNSCDX20091116217.8		Matured	2009-10-14		2009-11-16	ZAM000000124	1000000	6.8		TERM	None	0								Category2
Negotiable Certificates Of Deposit	RANNCDX201011217.1000000		Matured	2009-10-20		2009-10-18	ZAM000000124	1000000	7.1		TERM	None	0								Category2
Negotiable Certificates Of Deposit	SSNSCDX201006212M7.5		Matured	2010-02-20		2010-06-21	ZAM000000140	0	7.5		MNTH	None	20								Category2
Negotiable Certificates Of Deposit	RANNCDX201006212M7.5000000		Matured	2009-10-20		2010-06-21	ZAM000000132	0	7.5		MNTH	None	20								Category2
Negotiable Certificates Of Deposit	SSNSCDX20091123217.0000000		Matured	2009-10-23		2009-11-23	ZAM000000165	5000000	7.7		TERM	None	0								Category2
Negotiable Certificates Of Deposit	RANNCDX20091123217.0000000		Matured	2009-10-23		2009-11-23	ZAM000000173	5000000	7.7		TERM	None	0								Category2
Negotiable Certificates Of Deposit	INVESTEC BANK LIMITED		Matured	2009-10-23		2009-11-23	ZAM000000181	0	8.2		TERM	None	0								Category2
Negotiable Certificates Of Deposit	INVESTEC BANK LIMITED		Matured	2010-01-13		2011-01-13	ZAM000000199	0	7.7		TERM	None	0								Category2
Negotiable Certificates Of Deposit	SSNSCDX20101112217.65		Matured	2010-01-12		2010-11-12	ZAM000000207	1000000	7.65		TERM	None	0								Category2
Negotiable Certificates Of Deposit	RANNCDX20100517217.1000000		Matured	2010-02-15		2010-05-17	ZAM000000215	0	7.1		TERM	None	0								Category2
Negotiable Certificates Of Deposit	SSNSCDX20101021621.965		Matured	2010-02-15		2011-02-16	ZAM000000223	1000000	6.965		TERM	None	0								Category2
Negotiable Certificates Of Deposit	INVESTEC BANK LIMITED		Matured	2011-02-17		2011-02-17	ZAM00000231	2000000	7.95		TERM	None	0								Category2
Negotiable Certificates Of Deposit	RANNCDX2010218218.0000000		Matured	2010-02-18		2011-02-18	ZAM000000249	3000000	8.0		TERM	None	0								Category2
Negotiable Certificates Of Deposit	INVESTEC BANK LIMITED		Matured	2010-02-22		2010-12-17	ZAM000000256	4000000	7.85		TERM	None	0								Category2
Commercial Paper Bills/ Capital Project Bills	ESKCPBX201008201		Matured	2010-02-23		2010-08-20	ZAM000000272	1800000	0		None	0									Category1
Commercial Paper Bills/ Capital Project Bills	ESKCPBX201008201		Matured	2010-02-23		2010-08-20	ZAM000000264	4200000	0		None	0									Category1
Negotiable Certificates Of Deposit	RANNCDX20100820217.5500000		Matured	2010-02-24		2010-08-23	ZAM000000348	3000000	7.55		TERM	None	0								Category2
Negotiable Certificates Of Deposit	SSNSCDX20100429217.7		Matured	2010-02-24		2010-04-29	ZAM000000405	12000000	7		TERM	None	0								Category2
Debentures	SRBDEBX20100324216.980		Matured	2010-02-24		2010-03-24	ZAM000000538	25000000	6.98		TERM	None	0								Category2
Negotiable Certificates Of Deposit	ABPNCDX2010022418.125		Matured	2010-02-24		2011-02-24	ZAM000000397	50000000	8.125		TERM	None	0								Category2
Debentures	SRBDEBX20100421218.000		Matured	2010-02-24		2010-04-21	ZAM000000498	25000000	8.00		TERM	None	0								Category2
Negotiable Certificates Of Deposit	NBKNCX2010082717.625		Matured	2010-02-24		2010-08-27	ZAM000000363	100000000	7.625		TERM	None	0								Category2
Negotiable Certificates Of Deposit	ABPNCDX20100429217.6		Matured	2010-02-24		2010-04-29	ZAM000000439	60000000	7.7		TERM	None	0								Category2
Debentures	SRBDEBX20100324216.980		Matured	2010-02-24		2010-03-24	ZAM000000421	25000000	6.9		TERM	None	0								Category2
Commercial Paper Bills/ Capital Project Bills	ESKCPBX201005261		Matured	2010-02-24		2011-05-26	ZAM000000306	100000000	0		None	0									Category1
Negotiable Certificates Of Deposit	SSNSCDX2010022418.075		Matured	2010-02-24		2011-02-24	ZAM000000314	0	8.075		TERM	None	0								Category2
Debentures	SRBDEBX20100324216.980		Matured	2010-02-24		2010-03-24	ZAM000000458	186500000	7		TERM	None	0								Category2
Debentures	SRBDEBX20100421216.980		Matured	2010-02-24		2010-04-21	ZAM000000488	550000000	6.95		TERM	None	0								Category2
Negotiable Certificates Of Deposit	NBKNCX2010022518.1		Matured	2010-02-24		2011-02-25	ZAM000000512	100000000	8.1		TERM	None	0								Category2
Debentures	SRBDEBX20100324216.980		Matured	2010-02-24		2010-03-24	ZAM000000549	100000000	6.995		TERM	None	0								Category2
Negotiable Certificates Of Deposit	RANNCDX20100324216.9500000		Matured	2010-02-24		2010-04-29	ZAM000000421	60000000	7.05		TERM	None	0								Category2
Negotiable Certificates Of Deposit	ABPNCDX2010022418.05		Matured	2010-02-24		2011-02-24	ZAM000000504	30000000	8.05		TERM	None	0								Category2
Negotiable Certificates Of Deposit	NBKNCX2010022418.05		Matured	2010-02-24		2010-09-23	ZAM000000322	100000000	8.05		TERM	None	0								Category2
Negotiable Certificates Of Deposit	INVESTEC BANK LIMITED		Matured	2010-02-24		2010-02-24	ZAM000000389	100000000	8.05		TERM	None	0								Category2
Debentures	SRBDEBX20100324216.950		Matured	2010-02-24		2010-03-24	ZAM000000454	25000000	6.95		TERM	None	0								Category2
Negotiable Certificates Of Deposit	RANNCDX20100526217.1000000		Matured	2010-02-24		2011-05-26	ZAM000000298	3000000	7.1		TERM	None	0								Category2
Negotiable Certificates Of Deposit	RANNCDX2010022418.0500000		Matured	2010-02-24		2010-04-29	ZAM000000359	60000000	8.075		TERM	None	0								Category2
Negotiable Certificates Of Deposit	NBKNCX20100429217.3		Matured	2010-02-24		2010-04-29	ZAM000000413	100000000	7.7		TERM	None	0								Category2
Debentures	SRBDEBX20100324216.975		Matured	2010-02-24		2010-03-24	ZAM000000520	20000000	6.975		TERM	None	0								Category2
Negotiable Certificates Of Deposit	INVESTEC BANK LIMITED		Matured	2010-02-24		2010-02-24	ZAM000000520	20000000	6.975		TERM	None	0								Category2
Debentures	SRBDEBX20100421216.980		Matured	2010-02-24		2010-04-21	ZAM000000470	10000000	6.9		TERM	None	0								Category2
Negotiable Certificates Of Deposit	SSNSCDX2010052717.15		Matured	2010-02-25		2010-05-27	ZAM000000587	134000000	7.1		TERM	None	0								Category2
Negotiable Certificates Of Deposit	ABPNCDX2010022418.025		Matured	2010-02-25		2011-02-25	ZAM000000525	70000000	8.025		TERM	None	0								Category2
Negotiable Certificates Of Deposit	SSNSCDX20100705217.27		Matured	2010-02-25		2010-07-05	ZAM000000728	80000000	7.27		TERM	None	0								Category2
Negotiable Certificates Of Deposit	ABPNCDX2010022418.05		Matured	2010-02-25		2011-02-25	ZAM000000663	30000000	8.05		TERM	None	0								Category2
Negotiable Certificates Of Deposit	INVESTEC BANK LIMITED		Matured	2011-02-25		2011-02-25	ZAM000000681	75000000	7.95		TERM	None	0								Category2
Negotiable Certificates Of Deposit	RANNCDX20101122217.7750000		Matured	2010-02-25		2011-11-22	ZAM000000595	100000000	7.75		TERM	None	0								Category2
Negotiable Certificates Of Deposit	NBKNCX2010022518.175		Matured	2010-02-25		2011-02-25	ZAM000000553	100000000	8.175		TERM	None	0								Category2
Negotiable Certificates Of Deposit	RANNCDX2010022518.025		Matured	2010-02-25		2010-06-28	ZAM000000578	0	8.025		TERM	None	0								Category2
Negotiable Certificates Of Deposit	SSNSCDX20100628217.27		Matured	2010-02-25		2010-06-28	ZAM000000660	50000000	7.27		TERM	None	0								Category2
Negotiable Certificates Of Deposit	ABPNCDX2010022418.05		Matured	2010-02-25		2011-02-25	ZAM000000693	30000000	8.05		TERM										

Negotiable Certificates of Deposit	SBSNCDX20110508217.4	STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION	Matured	2011-05-06	ZAM000007145	11000000	7.4	TERM None		Category2
Negotiable Certificates of Deposit	RANNDX20100826216.500000	RAND MERCHANT BANK	Matured	2010-05-06	ZAM00000160	3000000	6.5	TERM None		Category2
Negotiable Certificates of Deposit	RANNDX20110508217.400000	RAND MERCHANT BANK	Matured	2011-05-06	ZAM000007301	0	7.4	TERM None		Category2
Negotiable Certificates of Deposit	ABPNCDX20110202171.085	STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION	Matured	2011-02-07	ZAM000007307	16000000	7.085	TERM None		Category2
Negotiable Certificates of Deposit	ABPNCDX20100826216.5	ABSA BANK LIMITED	Matured	2010-08-06	ZAM00000178	5000000	6.5	TERM None		Category2
Negotiable Certificates of Deposit	ABPNCDX20101028216.825	ABSA BANK LIMITED	Matured	2010-11-05	ZAM000007194	60000000	6.825	TERM None		Category2
Negotiable Certificates of Deposit	SBSNCDX20110202171.085	STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION	Matured	2011-02-07	ZAM000007202	1000000	7.085	TERM None		Category2
Negotiable Certificates of Deposit	SBSNCDX20110508217.395	STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION	Matured	2011-05-06	ZAM000007293	1000000	7.395	TERM None		Category2
Negotiable Certificates of Deposit	ABPNCDX20100810216.5	ABSA BANK LIMITED	Matured	2010-08-10	ZAM000007343	1000000	6.55	TERM None		Category2
Negotiable Certificates of Deposit	SBSNCDX20110508216.35	STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION	Matured	2011-05-06	ZAM000007418	5000000	6.35	TERM None		Category2
Negotiable Certificates of Deposit	RANNDX20110508217.450000	RAND MERCHANT BANK	Matured	2011-05-07	ZAM000007426	10000000	7.45	TERM None		Category2
Negotiable Certificates of Deposit	RANNDX20100826216.550000	RAND MERCHANT BANK	Matured	2010-08-06	ZAM000007400	5000000	6.55	TERM None		Category2
Negotiable Certificates of Deposit	ABPNCDX20100708216.50	ABSA BANK LIMITED	Matured	2010-07-08	ZAM000007350	1000000	6.5	TERM None		Category2
Negotiable Certificates of Deposit	SBSNCDX20110201216	STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION	Matured	2011-02-01	ZAM000007438	5000000	6	TERM None		Category2
Negotiable Certificates of Deposit	RANNDX2010110216.800000	RAND MERCHANT BANK	Matured	2010-11-10	ZAM000007458	50000000	6.8	TERM None		Category2
Negotiable Certificates of Deposit	NBNKDX20110513217.400	NEDBANK CAPITAL	Matured	2011-05-13	ZAM000007491	1000000000	7.4	TERM None		Category2
Negotiable Certificates of Deposit	RANNDX20100810216.550000	RAND MERCHANT BANK	Matured	2010-08-10	ZAM000007483	1000000	6.55	TERM None		Category2
Negotiable Certificates of Deposit	ABPNCDX2010510217.375	ABSA BANK LIMITED	Matured	2011-05-10	ZAM000007475	0	7.375	TERM None		Category2
Negotiable Certificates of Deposit	NBNKDX20101110216.800	NEDBANK CAPITAL	Matured	2010-11-10	ZAM000007467	1000000000	6.8	TERM None		Category2
Negotiable Certificates of Deposit	ABPNCDX2010110216.825	ABSA BANK LIMITED	Matured	2010-11-10	ZAM000007442	15000000	6.825	TERM None		Category2
Negotiable Certificates of Deposit	RANNDX20100810216.550000	RAND MERCHANT BANK	Matured	2010-08-10	ZAM000007509	3000000	6.55	TERM None		Category2
Negotiable Certificates of Deposit	RANNDX2010110216.800000	RAND MERCHANT BANK	Matured	2010-11-08	ZAM000007574	1000000	6.8	TERM None		Category2
Negotiable Certificates of Deposit	ABPNCDX2010111216.80	ABSA BANK LIMITED	Matured	2010-11-11	ZAM000007568	31000000	6.8	TERM None		Category2
Negotiable Certificates of Deposit	SBSNCDX2010111216.775	STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION	Matured	2010-11-11	ZAM000007616	3000000	6.775	TERM None		Category2
Negotiable Certificates of Deposit	RANNDX20101111216.800000	RAND MERCHANT BANK	Matured	2010-11-11	ZAM000007517	50000000	6.8	TERM None		Category2
Negotiable Certificates of Deposit	SBSNCDX20101111216.8	STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION	Matured	2010-11-11	ZAM000007525	100000000	6.8	TERM None		Category2
Negotiable Certificates of Deposit	RANNDX2010111216.800000	RAND MERCHANT BANK	Matured	2010-11-11	ZAM000007698	5000000	6.8	TERM None		Category2
Negotiable Certificates of Deposit	NBNKDX2010211217.025	NEDBANK CAPITAL	Matured	2011-02-11	ZAM000007582	1000000000	7.025	TERM None		Category2
Negotiable Certificates of Deposit	ABPNCDX2010111216.80	ABSA BANK LIMITED	Matured	2010-11-11	ZAM000007533	50000000	6.8	TERM None		Category2
Negotiable Certificates of Deposit	NBNKDX2010111216.825	NEDBANK CAPITAL	Matured	2010-11-11	ZAM000007598	1000000000	6.825	TERM None		Category2
Negotiable Certificates of Deposit	NBNKDX20101111216.8	NEDBANK CAPITAL	Matured	2010-11-11	ZAM000007541	1000000000	6.8	TERM None		Category2
Negotiable Certificates of Deposit	ABPNCDX2010510217.375	ABSA BANK LIMITED	Matured	2011-05-10	ZAM000007558	5000000	7.375	TERM None		Category2
Negotiable Certificates of Deposit	RANNDX20100810216.550000	RAND MERCHANT BANK	Matured	2010-08-10	ZAM000007509	3000000	6.55	TERM None		Category2
Debitures	SRBDEBX20100707216.480	SOUTH AFRICAN RESERVE BANK	Matured	2010-05-12	ZAM000007723	250000000	6.48	TERM None		Category2
Debitures	SRBDEBX20100707216.480	SOUTH AFRICAN RESERVE BANK	Matured	2010-05-12	ZAM000007731	550000000	6.48	TERM None		Category2
Negotiable Certificates of Deposit	ABPNCDX2010110216.80	ABSA BANK LIMITED	Matured	2010-11-10	ZAM000007840	1000000	6.8	TERM None		Category2
Negotiable Certificates of Deposit	ABPNCDX2010112216.65	ABSA BANK LIMITED	Matured	2010-11-12	ZAM000007665	7500000	6.65	TERM None		Category2
Negotiable Certificates of Deposit	SRBDEBX20100609216.470	SOUTH AFRICAN RESERVE BANK	Matured	2010-06-09	ZAM000007655	5000000	6.47	TERM None		Category2
Treasury Bills	NATTBXX201102091	GOVERNMENT OF SOUTH AFRICA	Matured	2011-02-09	ZAM000007984	5775000000	0	None		Category1
Treasury Bills	NATTBXX201105111	GOVERNMENT OF SOUTH AFRICA	Matured	2011-05-11	ZAM000007992	6250000000	0	None		Category1
Treasury Bills	NATTBXX201108111	GOVERNMENT OF SOUTH AFRICA	Matured	2011-08-11	ZAM000007968	3825000000	0	None		Category1
Treasury Bills	NATTBXX201111011	GOVERNMENT OF SOUTH AFRICA	Matured	2011-11-01	ZAM000007978	4900000000	0	None		Category1
Debitures	SRBDEBX20100707216.500	SOUTH AFRICAN RESERVE BANK	Matured	2010-07-07	ZAM000007749	1385000000	6.5	TERM None		Category2
Debitures	SRBDEBX20100609216.480	SOUTH AFRICAN RESERVE BANK	Matured	2010-06-09	ZAM000007681	250000000	6.48	TERM None		Category2
Negotiable Certificates of Deposit	NBNKDX20110512217.350	NEDBANK CAPITAL	Matured	2011-05-12	ZAM000007756	1000000000	7.35	TERM None		Category2
Debitures	SRBDEBX20100609216.500	SOUTH AFRICAN RESERVE BANK	Matured	2010-06-09	ZAM000007750	1000000000	6.5	TERM None		Category2
Debitures	SRBDEBX20100707216.470	SOUTH AFRICAN RESERVE BANK	Matured	2010-07-07	ZAM000007715	260000000	6.47	TERM None		Category2
Negotiable Certificates of Deposit	ABPNCDX201051217.35	ABSA BANK LIMITED	Matured	2011-05-12	ZAM000007632	30000000	7.35	TERM None		Category2
Debitures	SRBDEBX20100609216.480	SOUTH AFRICAN RESERVE BANK	Matured	2010-06-09	ZAM000007699	500000000	6.48	TERM None		Category2
Negotiable Certificates of Deposit	IPNCDX20100910216.65	INVESTEC BANK LIMITED	Matured	2010-09-10	ZAM000007764	0	6.65	TERM None		Category2
Negotiable Certificates of Deposit	RANNDX2010201258.050000	RAND MERCHANT BANK	Matured	2010-05-12	ZAM000007652	442000000	8.05	SEMI Based on issue date	12	Category2
Negotiable Certificates of Deposit	RANNDX20110513217.350000	RAND MERCHANT BANK	Matured	2011-05-13	ZAM000007768	1000000	7.35	TERM None		Category2
Negotiable Certificates of Deposit	RANNDX20101109216.750000	RAND MERCHANT BANK	Matured	2010-11-09	ZAM000007822	6000000	6.75	TERM None		Category2
Promissory Notes	SBSPNXX20101209216.9	STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION	Matured	2010-05-13	ZAM000007855	5000000	5.9	TERM None		Category2
Negotiable Certificates of Deposit	NBNKDX20110513217.300	NEDBANK CAPITAL	Matured	2011-05-13	ZAM000007863	1000000000	7.3	TERM None		Category2
Promissory Notes	SBSPNXX2010309216.15	STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION	Matured	2010-05-13	ZAM000007863	5000000	6.15	TERM None		Category2
Negotiable Certificates of Deposit	NBNKDX201051217.400	NEDBANK CAPITAL	Matured	2011-05-12	ZAM000007814	1000000000	7.4	TERM None		Category2
Negotiable Certificates of Deposit	NBNKDX20100810216.60	NEDBANK CAPITAL	Matured	2010-08-10	ZAM000007782	1500000000	6.6	TERM None		Category2
Negotiable Certificates of Deposit	ABPNCDX2010111216.80	ABSA BANK LIMITED	Matured	2010-11-11	ZAM000007848	2000000	6.8	TERM None		Category2
Negotiable Certificates of Deposit	ABPNCDX2010110216.750000	ABSA BANK LIMITED	Matured	2010-11-11	ZAM000007871	162086633	7.35	TERM None		Category2
Negotiable Certificates of Deposit	SBSNCDX20100810216.65	STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION	Matured	2010-08-10	ZAM000007732	5000000	6.65	TERM None		Category2
Negotiable Certificates of Deposit	RANNDX2010111216.80	RAND MERCHANT BANK	Matured	2010-11-12	ZAM000007806	3000000	6.75	TERM None		Category2
Negotiable Certificates of Deposit	NBNKDX20102110214217.050	NEDBANK CAPITAL	Matured	2011-02-14	ZAM000007913	1000000000	7.05	TERM None		Category2
Negotiable Certificates of Deposit	ABPNCDX20102110214217.05	ABSA BANK LIMITED	Matured	2011-02-14	ZAM000007907	4000000	7.05	TERM None		Category2
Negotiable Certificates of Deposit	ABPNCDX20100414217.275	ABSA BANK LIMITED	Matured	2010-04-14	ZAM000008002	76523000	7.275	TERM None		Category2
Negotiable Certificates of Deposit	NBNKDX201051217.380	NEDBANK CAPITAL	Matured	2011-05-13	ZAM000007897	1000000000	7.38	TERM None		Category2
Negotiable Certificates of Deposit	ABPNCDX2010414217.275	ABSA BANK LIMITED	Matured	2011-04-14	ZAM000007996	0	7.275	TERM None		Category2
Negotiable Certificates of Deposit	RANNDX20100810216.550000	RAND MERCHANT BANK	Matured	2010-08-10	ZAM000007905	14000000	6.55	TERM None		Category2
Negotiable Certificates of Deposit	ABPNCDX20100816216.55	ABSA BANK LIMITED	Matured	2010-08-16	ZAM000007905	1000000	6.55	TERM None		Category2
Negotiable Certificates of Deposit	ABPNCDX20100414217.25	ABSA BANK LIMITED	Matured	2010-04-14	ZAM000007868	0	7.25	TERM None		Category2
Negotiable Certificates of Deposit	NBNKDX2010512217.400	NEDBANK CAPITAL	Matured	2011-05-23	ZAM000007928	1000000000	7.4	TERM None		Category2
Negotiable Certificates of Deposit	RANNDX20100816216.550000	RAND MERCHANT BANK	Matured	2010-08-16	ZAM000008010	2000000	6.55	TERM None		Category2
Commercial Paper/Bills/ Capital Project Bills	ESKCPBX201102141	ESKOM HOLDINGS SOC LTD	Matured	2011-02-14	ZAM000008051	13000000	0	None		Category1
Negotiable Certificates of Deposit	IPNCDX20101118216.65	INVESTEC BANK LIMITED	Matured	2011-01-18	ZAM000008025	4000000	6.65	TERM None		Category2
Negotiable Certificates of Deposit	ABPNCDX20100817216.55	ABSA BANK LIMITED	Matured	2010-08-17	ZAM000008036	3000000	6.55	TERM None		Category2
Negotiable Certificates of Deposit	RANNDX20100816216.550000	RAND MERCHANT BANK	Matured	2010-08-16	ZAM000008044	1200000	6.55	TERM None		Category2
Promissory Notes	IPNPNXX2010141201216.30	INVESTEC BANK LIMITED	Matured	2010-12-01	ZAM000008017	0	6.3	TERM None		Category2
Negotiable Certificates of Deposit	NBNKDX20100517216.885	NEDBANK CAPITAL	Matured	2010-05-17	ZAM000008028	1000000000	6.885	TERM None		Category2
Negotiable Certificates of Deposit	NBNKDX20100618216.950	NEDBANK CAPITAL	Matured	2010-06-18	ZAM000008085	1000000000	6.95	TERM None		Category2
Negotiable Certificates of Deposit	RANNDX2010510217.400	RAND MERCHANT BANK	Matured	2011-05-18	ZAM000008122	1000000000	7.4	TERM None		Category2
Negotiable Certificates of Deposit	NBNKDX20100618216.950	NEDBANK CAPITAL	Matured	2010-06-18	ZAM000008184	1000000000	6.95	TERM None		Category2
Negotiable Certificates of Deposit	ABPNCDX20101118216.80	ABSA BANK LIMITED	Matured	2010-11-18	ZAM000008093	5000000	6.8	TERM None		Category2
Negotiable Certificates of Deposit	RANNDX2010510217.350000	RAND MERCHANT BANK	Matured	2011-05-18	ZAM000008138	1000000000	7.35	TERM None		Category2
Negotiable Certificates of Deposit	RANNDX2010510217.350000	RAND MERCHANT BANK	Matured	2011-05-18	ZAM000008200	5000000	7.35	TERM None		Category2
Negotiable Certificates of Deposit	IPNCDX20102110214217.10	INVESTEC BANK LIMITED	Matured	2011-02-14	ZAM000008168	14000000	7.1	TERM None		Category2
Negotiable Certificates of Deposit	NBNKDX20102110214217.100	NEDBANK CAPITAL	Matured	2011-02-14	ZAM000008192	1000000000	7.1	TERM None		Category2
Negotiable Certificates of Deposit	ABPNCDX20100816216.55	ABSA BANK LIMITED	Matured	2010-08-16	ZAM000008136	15000000	6.55	TERM None		Category2
Negotiable Certificates of Deposit	RANNDX2010510217.350000	RAND MERCHANT BANK	Matured	2011-05-18	ZAM000008143	0	7.35	TERM None		Category2
Negotiable Certificates of Deposit	IPNCDX20101118216.65	INVESTEC BANK LIMITED	Matured	2011-01-18	ZAM000008176	4000000	6.65			

Negotiable Certificates Of Deposit	NBKNDX2011028216.275	NEDBANK CAPITAL	Matured	2010-09-29	2011-07-26	ZAM000020139	100000000	6,275	0	TERM	None	Category2
Negotiable Certificates Of Deposit	ABPNCDX20110105216.00	ABSA BANK LIMITED	Matured	2010-09-29	2011-01-05	ZAM000020114	5000000	0	0	TERM	None	Category2
Negotiable Certificates Of Deposit	RANNX2011092976.3750000	RAND MERCHANT BANK	Matured	2010-09-29	2011-09-29	ZAM000020247	17100000	6,375	0	TERM	None	Category2
Debentures	SPRDEB2010102216.990	SOUTH AFRICAN RESERVE BANK	Matured	2010-09-29	2010-10-27	ZAM000020155	100000000	5,990	0	TERM	None	Category2
Debentures	SRBDEB20101124216.980	SOUTH AFRICAN RESERVE BANK	Matured	2010-09-29	2010-11-24	ZAM000020197	250000000	5,980	0	TERM	None	Category2
Negotiable Certificates Of Deposit	RANNX20110329276.2000000	RAND MERCHANT BANK	Matured	2010-09-29	2011-03-29	ZAM000020239	2000000	6,2	0	TERM	None	Category2
Debentures	SPRDEB2010102216.995	SOUTH AFRICAN RESERVE BANK	Matured	2010-09-29	2010-10-27	ZAM000020163	100000000	5,995	0	TERM	None	Category2
Debentures	SRBDEB2010102216.990	SOUTH AFRICAN RESERVE BANK	Matured	2010-09-29	2010-10-27	ZAM000020171	125000000	5,990	0	TERM	None	Category2
Debentures	SRBDEB20101124216.970	SOUTH AFRICAN RESERVE BANK	Matured	2010-09-29	2010-11-24	ZAM000020205	250000000	5,970	0	TERM	None	Category2
Debentures	SPRDEB20101124216.970	SOUTH AFRICAN RESERVE BANK	Matured	2010-09-29	2010-11-24	ZAM000020213	600000000	6	0	TERM	None	Category2
Treasury Bills	NATTBX201109291.0000000	GOVERNMENT OF SOUTH AFRICA	Matured	2010-09-29	2011-09-29	ZAM000020215	625000000	0	0	None	None	Category1
Negotiable Certificates Of Deposit	ABPNCDX20110127216.00	ABSA BANK LIMITED	Matured	2010-09-30	2011-01-27	ZAM000020338	17000000	6,05	0	TERM	None	Category2
Negotiable Certificates Of Deposit	IPNCDX20110330216.15	INVESTEC BANK LIMITED	Matured	2010-09-30	2011-03-30	ZAM000020292	2000000	6,15	0	TERM	None	Category2
Negotiable Certificates Of Deposit	IPNCDX20110127216.10	INVESTEC BANK LIMITED	Matured	2010-09-30	2011-01-27	ZAM000020288	2500000	6,1	0	TERM	None	Category2
Negotiable Certificates Of Deposit	ABPNCDX20110112716.00	ABSA BANK LIMITED	Matured	2010-09-30	2011-01-11	ZAM000020296	2000000	6,1	0	TERM	None	Category2
Negotiable Certificates Of Deposit	RANNX20110930276.3750000	RAND MERCHANT BANK	Matured	2010-09-30	2011-09-30	ZAM000020312	395000000	6,375	0	TERM	None	Category2
Negotiable Certificates Of Deposit	SSBNDX20110127216	STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION	Matured	2010-09-30	2011-01-27	ZAM000020345	100000000	6	0	TERM	None	Category2
Negotiable Certificates Of Deposit	RANNX20110330276.2000000	RAND MERCHANT BANK	Matured	2010-09-30	2011-03-30	ZAM000020270	500000000	6,2	0	TERM	None	Category2
Negotiable Certificates Of Deposit	RANNX20110831276.3750000	RAND MERCHANT BANK	Matured	2010-09-30	2011-08-31	ZAM000020320	500000000	6,375	0	TERM	None	Category2
Negotiable Certificates Of Deposit	SSBNDX20110930276.375	STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION	Matured	2010-09-30	2011-09-30	ZAM000020375	100000000	6,375	0	TERM	None	Category2
Negotiable Certificates Of Deposit	NBKNDX20110127216.050	NEDBANK CAPITAL	Matured	2010-09-30	2011-01-27	ZAM000020361	140000000	6,05	0	TERM	None	Category2
Negotiable Certificates Of Deposit	ABPNCDX20110831276.325	ABSA BANK LIMITED	Matured	2010-09-30	2011-08-31	ZAM000020304	13042996	6,325	0	TERM	None	Category2
Negotiable Certificates Of Deposit	RANNX20110127216.1000000	RAND MERCHANT BANK	Matured	2010-09-30	2011-01-27	ZAM000020253	300000000	6,1	0	TERM	None	Category2
Negotiable Certificates Of Deposit	ABPNCDX20110330216.15	ABSA BANK LIMITED	Matured	2010-09-30	2011-03-30	ZAM000020254	3000000	6,15	0	TERM	None	Category2
Negotiable Certificates Of Deposit	RANNX20110415276.2250000	RAND MERCHANT BANK	Matured	2010-10-01	2011-04-15	ZAM000020387	100000000	6,225	0	TERM	None	Category2
Negotiable Certificates Of Deposit	RANNX201101250276.0000000	RAND MERCHANT BANK	Matured	2010-10-01	2010-12-30	ZAM000020311	200000000	6	0	TERM	None	Category2
Commercial Paper Bills/ Capital Project Bills	TACPRB201011301	TRANS CALEDONIAN TUNNEL AUTHORITY	Matured	2010-10-01	2011-11-30	ZAM000020429	100000000	0	0	None	None	Category1
Negotiable Certificates Of Deposit	ABPNCDX20105619276.00	ABSA BANK LIMITED	Matured	2010-10-01	2015-06-19	ZAM000020437	200000000	9,6	0	TERM	None	Category2
Negotiable Certificates Of Deposit	RANNX20110401216.2000000	RAND MERCHANT BANK	Matured	2010-10-01	2011-04-01	ZAM000020395	100000000	6,2	0	TERM	None	Category2
Negotiable Certificates Of Deposit	ABPNCDX20111004216.375	ABSA BANK LIMITED	Matured	2010-10-01	2011-04-01	ZAM000020345	5000000	6,375	0	TERM	None	Category2
Negotiable Certificates Of Deposit	RANNX20110105276.0000000	RAND MERCHANT BANK	Matured	2010-10-04	2011-01-05	ZAM000020486	1000000	6	0	TERM	None	Category2
Negotiable Certificates Of Deposit	SSBNDX201050619276.62	STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION	Matured	2010-10-04	2015-06-19	ZAM000020484	200000000	9,62	0	TERM	None	Category2
Debentures	IPNCDX20110203216.10	INVESTEC BANK LIMITED	Matured	2010-10-04	2011-02-03	ZAM000020460	1000000	6,05	0	TERM	None	Category2
Negotiable Certificates Of Deposit	NBKNDX20110203216.050	NEDBANK CAPITAL	Matured	2010-10-04	2011-02-03	ZAM000020460	1000000	6,05	0	TERM	None	Category2
Negotiable Certificates Of Deposit	SSBNDX20110210276.05	STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION	Matured	2010-10-04	2011-02-10	ZAM000020510	91000000	6,05	0	TERM	None	Category2
Negotiable Certificates Of Deposit	SSBNDX20110210276.17	STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION	Matured	2010-10-04	2011-02-05	ZAM000020502	42500000	6,17	0	TERM	None	Category2
Negotiable Certificates Of Deposit	RANNX20111004276.325	RAND MERCHANT BANK	Matured	2010-10-04	2011-10-04	ZAM000020452	1000000	6,325	0	TERM	None	Category2
Negotiable Certificates Of Deposit	RANNX20110209276.1000000	RAND MERCHANT BANK	Matured	2010-10-05	2011-02-01	ZAM000020655	0	6,1	0	TERM	None	Category2
Negotiable Certificates Of Deposit	IPNCDX20110131276.15	INVESTEC BANK LIMITED	Matured	2010-10-05	2011-01-31	ZAM000020601	3000000	6,15	0	TERM	None	Category2
Negotiable Certificates Of Deposit	RANNX20110405276.2500000	RAND MERCHANT BANK	Matured	2010-10-05	2011-04-05	ZAM000020551	0	6,25	0	TERM	None	Category2
Negotiable Certificates Of Deposit	SSBNDX20110210276.05	STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION	Matured	2010-10-05	2011-02-10	ZAM000020528	91000000	6,05	0	TERM	None	Category2
Negotiable Certificates Of Deposit	RANNX20110720276.300	NEDBANK CAPITAL	Matured	2010-10-05	2011-01-05	ZAM000020538	200000000	6,3	0	TERM	None	Category2
Negotiable Certificates Of Deposit	NBKNDX20110405276.250	NEDBANK CAPITAL	Matured	2010-10-05	2011-04-05	ZAM000020557	300000000	6,25	0	TERM	None	Category2
Negotiable Certificates Of Deposit	ABPNCDX201050619276.70	ABSA BANK LIMITED	Matured	2010-10-05	2015-06-19	ZAM000020585	200000000	9,7	0	TERM	None	Category2
Negotiable Certificates Of Deposit	RANNX20110404276.2500000	RAND MERCHANT BANK	Matured	2010-10-05	2011-04-04	ZAM000020547	12000000	6,25	0	TERM	None	Category2
Negotiable Certificates Of Deposit	RANNX20110201276.1000000	RAND MERCHANT BANK	Matured	2010-10-05	2010-12-01	ZAM000020643	200000000	6,1	0	TERM	None	Category2
Negotiable Certificates Of Deposit	RANNX20110201276.1000000	RAND MERCHANT BANK	Matured	2010-10-05	2011-02-01	ZAM000020650	350000000	6,1	0	TERM	None	Category2
Negotiable Certificates Of Deposit	NBKNDX20110201276.100	NEDBANK CAPITAL	Matured	2010-10-05	2011-02-01	ZAM000020593	300000000	6,1	0	TERM	None	Category2
Negotiable Certificates Of Deposit	RANNX20110405276.2500000	RAND MERCHANT BANK	Matured	2010-10-05	2011-07-05	ZAM000020619	300000000	6,4	0	TERM	None	Category2
Debentures	SPRDEB20101021276.990	SOUTH AFRICAN RESERVE BANK	Matured	2010-10-06	2010-12-01	ZAM000020775	510000000	5,99	0	TERM	None	Category2
Debentures	SRBDEB20101021276.990	SOUTH AFRICAN RESERVE BANK	Matured	2010-10-06	2010-12-01	ZAM000020782	200000000	5,99	0	TERM	None	Category2
Debentures	SRBDEB20101021276.980	SOUTH AFRICAN RESERVE BANK	Matured	2010-10-06	2010-12-01	ZAM000020781	500000000	5,98	0	TERM	None	Category2
Debentures	SRBDEB20101021276.980	SOUTH AFRICAN RESERVE BANK	Matured	2010-10-06	2011-03-03	ZAM000020718	250000000	5,98	0	TERM	None	Category2
Debentures	SRBDEB20101021276.980	SOUTH AFRICAN RESERVE BANK	Matured	2010-10-06	2011-03-03	ZAM000020725	320000000	5,98	0	TERM	None	Category2
Negotiable Certificates Of Deposit	NBKNDX20110208276.1	NEDBANK CAPITAL	Matured	2010-10-06	2011-02-08	ZAM000020833	250000000	6,1	0	TERM	None	Category2
Debentures	SPRDEB2010103276.980	SOUTH AFRICAN RESERVE BANK	Matured	2010-10-06	2011-03-03	ZAM000020784	320000000	5,98	0	TERM	None	Category2
Negotiable Certificates Of Deposit	RANNX20111008276.4000000	RAND MERCHANT BANK	Matured	2010-10-06	2011-10-08	ZAM000020811	100000000	6,4	0	TERM	None	Category2
Negotiable Certificates Of Deposit	SSBNDX201050619276.17	STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION	Matured	2010-10-06	2015-06-19	ZAM000020825	150000000	9,17	0	TERM	None	Category2
Negotiable Certificates Of Deposit	NBKNDX20111008276.425	NEDBANK CAPITAL	Matured	2010-10-06	2011-10-08	ZAM000020876	100000000	6,425	0	TERM	None	Category2
Negotiable Certificates Of Deposit	RANNX20110408276.2500000	RAND MERCHANT BANK	Matured	2010-10-06	2011-04-08	ZAM000020858	100000000	6,25	0	TERM	None	Category2
Debentures	SRBDEB2010103276.990	SOUTH AFRICAN RESERVE BANK	Matured	2010-10-06	2011-03-03	ZAM000020905	500000000	5,99	0	TERM	None	Category2
Debentures	SRBDEB2010103276.990	SOUTH AFRICAN RESERVE BANK	Matured	2010-10-06	2011-03-03	ZAM000020900	500000000	5,99	0	TERM	None	Category2
Negotiable Certificates Of Deposit	RANNX20110408276.2250000	RAND MERCHANT BANK	Matured	2010-10-06	2011-04-08	ZAM000020941	0	6,225	0	TERM	None	Category2
Debentures	SPRDEB20101021276.985	SOUTH AFRICAN RESERVE BANK	Matured	2010-10-06	2011-02-01	ZAM000020791	350000000	5,985	0	TERM	None	Category2
Treasury Bills	NATTBX201110051	GOVERNMENT OF SOUTH AFRICA	Matured	2010-10-06	2011-10-05	ZAM000020943	6555500000	0	0	None	None	Category1
Negotiable Certificates Of Deposit	SSBNDX20110408276.1	STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION	Matured	2010-10-06	2011-04-06	ZAM000020968	2000000	6,1	0	TERM	None	Category2
Debentures	SPRDEB2010103276.970	SOUTH AFRICAN RESERVE BANK	Matured	2010-10-06	2011-03-03	ZAM000020726	500000000	5,97	0	TERM	None	Category2
Debentures	SRBDEB2010103276.985	SOUTH AFRICAN RESERVE BANK	Matured	2010-10-06	2011-03-03	ZAM000020726	750000000	5,985	0	TERM	None	Category2
Debentures	SRBDEB2010103276.980	SOUTH AFRICAN RESERVE BANK	Matured	2010-10-06	2011-03-03	ZAM000020750	274000000	6,0	0	TERM	None	Category2
Debentures	SRBDEB20101021276.990	SOUTH AFRICAN RESERVE BANK	Matured	2010-10-06	2010-12-01	ZAM000020809	1000000000	5,99	0	TERM	None	Category2
Negotiable Certificates Of Deposit	ABPNCDX20110204102926.60	ABSA BANK LIMITED	Matured	2010-10-07	2010-04-10	ZAM000020974	100000000	6,2	0	TERM	None	Category2
Negotiable Certificates Of Deposit	IPNCDX20111007276.425	INVESTEC BANK LIMITED	Matured	2010-10-07	2011-10-07	ZAM000020916	500000000	6,425	0	TERM	None	Category2
Negotiable Certificates Of Deposit	RANNX20111007276.4000000	RAND MERCHANT BANK	Matured	2010-10-07	2011-10-07	ZAM000020965	6000000	6,4	0	TERM	None	Category2
Negotiable Certificates Of Deposit	RANNX20110401276.2250000	RAND MERCHANT BANK	Matured	2010-10-07	2011-04-01	ZAM000020924	100000000	6,2	0	TERM	None	Category2
Negotiable Certificates Of Deposit	SSBNDX20110222276.1	STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION	Matured	2010-10-07	2011-02-22	ZAM000020954	100000000	6,1	0	TERM	None	Category2
Negotiable Certificates Of Deposit	ABPNCDX2											

Negotiable Certificates of Deposit	SBNSCXX20110502715.5	STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION	Matured	2011-02-03	2011-05-06	ZAM000029319	1000000	5.5	TERM	None	0		Category2
Negotiable Certificates of Deposit	ABPNXX2012020216.275	ABSA BANK LIMITED	Matured	2011-02-03	2012-02-03	ZAM000029281	35000000	6.275	TERM	None	0		Category2
Negotiable Certificates of Deposit	ABPNXX20110502715.5	ABSA BANK LIMITED	Matured	2011-02-03	2011-05-06	ZAM000029289	1000000	5.5	TERM	None	0		Category2
Negotiable Certificates of Deposit	RANNXX2012020216.2500000	RAND MERCHANT BANK	Matured	2011-02-03	2012-02-03	ZAM000029339	2000000	6.2	TERM	None	0		Category2
Negotiable Certificates of Deposit	IPNXX20110502715.5	INVESTEC BANK LIMITED	Matured	2011-02-04	2012-02-02	ZAM000029362	53000000	6.3	TERM	None	0		Category2
Negotiable Certificates of Deposit	IPNXX20110502715.5	INVESTEC BANK LIMITED	Matured	2011-02-04	2011-05-06	ZAM000029354	355000000	5.6	TERM	None	0		Category2
Negotiable Certificates of Deposit	RANNXX20110502715.5000000	RAND MERCHANT BANK	Matured	2011-02-04	2011-05-06	ZAM000029420	3000000	5.5	TERM	None	0		Category2
Negotiable Certificates of Deposit	ABPNXX2012020216.25	ABSA BANK LIMITED	Matured	2011-02-04	2012-02-03	ZAM000029396	1000000	6.25	TERM	None	0		Category2
Negotiable Certificates of Deposit	NBNKXX20110802475.800	NEDBANK CAPITAL	Matured	2011-02-04	2011-08-04	ZAM000029404	1000000	5.8	TERM	None	0		Category2
Negotiable Certificates of Deposit	NBNKXX2012020216.250	NEDBANK CAPITAL	Matured	2011-02-04	2012-02-06	ZAM000029412	2000000	6.25	TERM	None	0		Category2
Negotiable Certificates of Deposit	ABPNXX20110502715.5	ABSA BANK LIMITED	Matured	2011-02-04	2011-05-06	ZAM000029420	7000000	6.25	TERM	None	0		Category2
Negotiable Certificates of Deposit	NBNKXX2012020216.325	NEDBANK CAPITAL	Matured	2011-02-07	2012-02-07	ZAM000029453	123500000	6.325	TERM	None	0		Category2
Negotiable Certificates of Deposit	SBNSCXX2016020219.18	STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION	Matured	2011-02-07	2016-02-05	ZAM000029461	0	9.18	TERM	None	0		Category2
Negotiable Certificates of Deposit	RANNXX20110802715.7600000	RAND MERCHANT BANK	Matured	2011-02-07	2011-08-08	ZAM000029438	1000000	5.8	TERM	None	0		Category2
Negotiable Certificates of Deposit	SBNSCXX20160202529.18	STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION	Matured	2011-02-07	2016-02-05	ZAM000029487	100000000	9.18	TERM	None	7	SEMI Based on issue date	Category2
Negotiable Certificates of Deposit	ABPNXX20111021716.0	ABSA BANK LIMITED	Matured	2011-02-07	2011-11-07	ZAM000029446	205000000	6.0	TERM	None	0		Category2
Negotiable Certificates of Deposit	ABPNXX20110802715.80	ABSA BANK LIMITED	Matured	2011-02-07	2011-08-08	ZAM000029478	5000000	5.8	TERM	None	0		Category2
Negotiable Certificates of Deposit	SBNSCXX201110102715.85	STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION	Matured	2011-02-08	2011-10-10	ZAM000029503	200000000	5.85	TERM	None	0		Category2
Negotiable Certificates of Deposit	ABPNXX201112029716.10	ABSA BANK LIMITED	Matured	2011-02-08	2011-12-05	ZAM000029586	38000000	6.1	TERM	None	0		Category2
Negotiable Certificates of Deposit	IPNXX201112012716.10	INVESTEC BANK LIMITED	Matured	2011-02-08	2011-12-01	ZAM000029584	3000000	6.1	TERM	None	0		Category2
Negotiable Certificates of Deposit	NBNKXX2012020216.2	NEDBANK CAPITAL	Matured	2011-02-08	2012-02-08	ZAM000029582	15000000	6.2	TERM	None	0		Category2
Negotiable Certificates of Deposit	ABPNXX201112082716.10	ABSA BANK LIMITED	Matured	2011-02-08	2011-12-08	ZAM000029578	10000000	6.1	TERM	None	0		Category2
Negotiable Certificates of Deposit	NBNKXX20110802715.5	NEDBANK CAPITAL	Matured	2011-02-08	2011-08-08	ZAM000029581	1000000	5.5	TERM	None	0		Category2
Negotiable Certificates of Deposit	NBNKXX2012020216.3	NEDBANK CAPITAL	Matured	2011-02-08	2012-02-08	ZAM000029529	135000000	6.3	TERM	None	0		Category2
Negotiable Certificates of Deposit	RANNXX20110802715.8250000	RAND MERCHANT BANK	Matured	2011-02-08	2011-08-08	ZAM000029495	200000000	5.825	TERM	None	0		Category2
Negotiable Certificates of Deposit	SBNSCXX20110510215.5000000	STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION	Matured	2011-02-08	2011-05-10	ZAM000029445	17000000	5.5	TERM	None	0		Category2
Negotiable Certificates of Deposit	RANNXX20110510215.5000000	RAND MERCHANT BANK	Matured	2011-02-08	2011-05-10	ZAM000029560	1000000	5.5	TERM	None	0		Category2
Negotiable Certificates of Deposit	RANNXX20110510215.5000000	RAND MERCHANT BANK	Matured	2011-02-08	2011-05-10	ZAM000029527	0	5.5	TERM	None	0		Category2
Negotiable Certificates of Deposit	NBNKXX2012020216.3	NEDBANK CAPITAL	Matured	2011-02-09	2012-02-09	ZAM000029628	51000000	6.3	TERM	None	0		Category2
Negotiable Certificates of Deposit	RANNXX20120112716.13	ABSA BANK LIMITED	Matured	2011-02-09	2012-01-31	ZAM000029844	1600000	6.13	TERM	None	0		Category2
Negotiable Certificates of Deposit	RANNXX20110502715.480	RAND MERCHANT BANK	Matured	2011-02-09	2011-03-09	ZAM000029677	25000000	5.48	TERM	None	0		Category2
Debitures	SRBDEBXX201104026215.480	SOUTH AFRICAN RESERVE BANK	Matured	2011-02-09	2011-04-06	ZAM000029727	50000000	5.48	TERM	None	0		Category2
Treasury Bills	ESKOMBXX201104026215.480	SOUTH AFRICAN RESERVE BANK	Matured	2011-02-09	2011-04-06	ZAM000029727	50000000	5.48	TERM	None	0		Category2
Debitures	SRBDEBXX201103092715.500	SOUTH AFRICAN RESERVE BANK	Matured	2011-02-09	2011-03-09	ZAM000029701	254900000	5.5	TERM	None	0		Category2
Debitures	SRBDEBXX201103092715.495	SOUTH AFRICAN RESERVE BANK	Matured	2011-02-09	2011-03-09	ZAM000029690	60000000	5.495	TERM	None	0		Category2
Debitures	SRBDEBXX201104026215.485	SOUTH AFRICAN RESERVE BANK	Matured	2011-02-09	2011-04-06	ZAM000029735	45000000	5.485	TERM	None	0		Category2
Debitures	SRBDEBXX201104026215.490	SOUTH AFRICAN RESERVE BANK	Matured	2011-02-09	2011-04-06	ZAM000029743	50000000	5.49	TERM	None	0		Category2
Negotiable Certificates of Deposit	RANNXX201105112715.5000000	RAND MERCHANT BANK	Matured	2011-02-09	2011-03-09	ZAM000029685	585000000	5.49	TERM	None	0		Category2
Negotiable Certificates of Deposit	RANNXX201105112715.5000000	RAND MERCHANT BANK	Matured	2011-02-09	2011-05-11	ZAM000029758	13000000	5.5	TERM	None	0		Category2
Debitures	SRBDEBXX201104026215.450	SOUTH AFRICAN RESERVE BANK	Matured	2011-02-09	2011-04-06	ZAM000029719	6000000	5.45	TERM	None	0		Category2
Negotiable Certificates of Deposit	IPNXX20120120132716.15	INVESTEC BANK LIMITED	Matured	2011-02-09	2012-01-31	ZAM000029651	1682148	6.15	TERM	None	0		Category2
Negotiable Certificates of Deposit	RANNXX20110802715.8000000	RAND MERCHANT BANK	Matured	2011-02-09	2011-08-08	ZAM000029681	100000000	5.8	TERM	None	0		Category2
Debitures	SRBDEBXX201103092715.450	SOUTH AFRICAN RESERVE BANK	Matured	2011-02-09	2011-03-09	ZAM000029669	5000000	5.45	TERM	None	0		Category2
Negotiable Certificates of Deposit	ABPNXX201107112715.70	ABSA BANK LIMITED	Matured	2011-02-09	2011-07-11	ZAM000029602	100000000	5.7	TERM	None	0		Category2
Negotiable Certificates of Deposit	ABPNXX20110602715.625	ABSA BANK LIMITED	Matured	2011-02-09	2011-06-09	ZAM000029636	20000000	5.625	TERM	None	0		Category2
Negotiable Certificates of Deposit	RANNXX20120112715.1750000	RAND MERCHANT BANK	Matured	2011-02-09	2011-01-31	ZAM000029788	6100000	6.175	TERM	None	0		Category2
Negotiable Certificates of Deposit	RANNXX201108102715.8000000	RAND MERCHANT BANK	Matured	2011-02-10	2011-08-10	ZAM000029784	6000000	5.8	TERM	None	0		Category2
Negotiable Certificates of Deposit	ABPNXX201112122716.10	ABSA BANK LIMITED	Matured	2011-02-10	2011-12-12	ZAM000029792	10000000	6.1	TERM	None	0		Category2
Negotiable Certificates of Deposit	RANNXX20110802715.8500000	RAND MERCHANT BANK	Matured	2011-02-10	2011-08-24	ZAM000029793	1000000	5.85	TERM	None	0		Category2
Negotiable Certificates of Deposit	NBNKXX201202102716.225	NEDBANK CAPITAL	Matured	2011-02-10	2012-02-10	ZAM000029826	20000000	6.225	TERM	None	0		Category2
Negotiable Certificates of Deposit	NBNKXX201105112716.225	NEDBANK CAPITAL	Matured	2011-02-10	2011-05-12	ZAM000029834	5000000	6.225	TERM	None	0		Category2
Negotiable Certificates of Deposit	ABPNXX20110502716.10	ABSA BANK LIMITED	Matured	2011-02-10	2011-05-20	ZAM000029842	2500000	10.7	TERM	None	0		Category2
Negotiable Certificates of Deposit	RANNXX201202102716.1750000	RAND MERCHANT BANK	Matured	2011-02-10	2012-02-10	ZAM000029800	10000000	6.175	TERM	None	0		Category2
Negotiable Certificates of Deposit	RANNXX201202102716.1750000	RAND MERCHANT BANK	Matured	2011-02-10	2012-02-10	ZAM000029818	1000000	6.175	TERM	None	0		Category2
Commercial Paper Bills/ Capital Project Bills	ESKOMBXX201108121	ESKOM HOLDINGS SOC LTD	Matured	2011-02-11	2011-02-12	ZAM000029895	15000000	6.1	TERM	None	0		Category2
Negotiable Certificates of Deposit	ABPNXX201202102716.30	ABSA BANK LIMITED	Matured	2011-02-11	2012-02-10	ZAM000029875	115000000	6.3	TERM	None	0		Category2
Negotiable Certificates of Deposit	ABPNXX201106132716.625	ABSA BANK LIMITED	Matured	2011-02-11	2011-06-13	ZAM000029867	20000000	5.625	TERM	None	0		Category2
Negotiable Certificates of Deposit	RANNXX201105112715.5000000	RAND MERCHANT BANK	Matured	2011-02-11	2011-05-11	ZAM000029862	15000000	5.5	TERM	None	0		Category2
Negotiable Certificates of Deposit	SBNSCXX201105162715.5	STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION	Matured	2011-02-11	2011-05-16	ZAM000029941	2000000	5.5	TERM	None	0		Category2
Negotiable Certificates of Deposit	ABPNXX20140213258.15	ABSA BANK LIMITED	Matured	2011-02-14	2014-02-13	ZAM000029969	100000000	8.15	TERM	None	14	SEMI Based on issue date	Category2
Negotiable Certificates of Deposit	ABPNXX20140812238.35	ABSA BANK LIMITED	Matured	2011-02-14	2011-08-09	ZAM000029963	100000000	8.35	TERM	None	0		Category2
Negotiable Certificates of Deposit	ABPNXX201108152715.825	ABSA BANK LIMITED	Matured	2011-02-14	2011-08-15	ZAM000029925	180000000	5.825	TERM	None	0		Category2
Negotiable Certificates of Deposit	RANNXX201106292715.7000000	RAND MERCHANT BANK	Matured	2011-02-14	2011-06-29	ZAM000029971	100000000	5.67	TERM	None	0		Category2
Negotiable Certificates of Deposit	IPNXX201108152715.65	INVESTEC BANK LIMITED	Matured	2011-02-14	2011-08-15	ZAM000029950	100000000	5.65	TERM	None	0		Category2
Commercial Paper Bills/ Capital Project Bills	ESKCPBXX201108161	ESKOM HOLDINGS SOC LTD	Matured	2011-02-15	2011-08-16	ZAM000029966	100000000	5.6	TERM	None	0		Category1
Negotiable Certificates of Deposit	NBNKXX201105182715.6	NEDBANK CAPITAL	Matured	2011-02-15	2011-05-18	ZAM000029962	700000000	5.6	TERM	None	0		Category2
Negotiable Certificates of Deposit	RANNXX201108152715.8000000	RAND MERCHANT BANK	Matured	2011-02-15	2011-08-15	ZAM000029980	10000000	5.8	TERM	None	0		Category2
Negotiable Certificates of Deposit	ABPNXX201108182715.8	ABSA BANK LIMITED	Matured	2011-02-15	2011-08-18	ZAM000029952	10000000	5.8	TERM	None	0		Category2
Negotiable Certificates of Deposit	RANNXX201202162716.2000000	RAND MERCHANT BANK	Matured	2011-02-16	2012-02-16	ZAM000030014	5000000	6.2	TERM	None	0		Category2
Debitures	SRBDEBXX201104132715.485	SOUTH AFRICAN RESERVE BANK	Matured	2011-02-16	2011-04-13	ZAM000030121	55000000	5.485	TERM	None	0		Category2
Negotiable Certificates of Deposit	NBNKXX201108172715.825	NEDBANK CAPITAL	Matured	2011-02-16	2011-08-17	ZAM000030092	40000000	5.825	TERM	None	0		Category2
Negotiable Certificates of Deposit	NBNKXX201202162716.3	NEDBANK CAPITAL	Matured	2011-02-16	2012-02-16	ZAM000030170	79000000	6.3	TERM	None	0		Category2
Negotiable Certificates of Deposit	NBNKXX201105182715.5	NEDBANK CAPITAL	Matured	2011-02-16	2011-05-18	ZAM000030204	1000000	5.5	TERM	None	0		Category2
Negotiable Certificates of Deposit	NBNKXX201202162716.250	NEDBANK CAPITAL											

Debtentures	SRBDEBX20110928215.490	SOUTH AFRICAN RESERVE BANK	Matured	2011-08-03	2011-09-28	ZAM000044128	11000000	5.49	TERM	None	0	Category2
Negotiable Certificates Of Deposit	SBNSCX201202021215.775	STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION	Matured	2011-08-03	2012-02-01	ZAM000044148	30000000	5.75	TERM	None	0	Category2
Negotiable Certificates Of Deposit	SBNSCX20111101215.55	STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION	Matured	2011-08-03	2011-11-01	ZAM000044015	52000000	5.55	TERM	None	0	Category2
Debtentures	SRBDEBX20110831215.480	SOUTH AFRICAN RESERVE BANK	Matured	2011-08-03	2011-08-31	ZAM000044049	40000000	5.48	TERM	None	0	Category2
Negotiable Certificates Of Deposit	RANNXDX2011021215.5000000	RAND MERCHANT BANK	Matured	2011-08-03	2012-01-12	ZAM000044130	100000000	5.75	TERM	None	0	Category2
Negotiable Certificates Of Deposit	IPNVCXDX20111101215.60	INVESTEC BANK LIMITED	Matured	2011-08-03	2011-11-01	ZAM000044155	200000000	5.6	TERM	None	0	Category2
Debtentures	SRBDEBX20110831215.475	SOUTH AFRICAN RESERVE BANK	Matured	2011-08-03	2011-08-31	ZAM000044031	50000000	5.475	TERM	None	0	Category2
Debtentures	SRBDEBX20110831215.480	SOUTH AFRICAN RESERVE BANK	Matured	2011-08-03	2012-08-31	ZAM000044064	140000000	5.48	TERM	None	0	Category2
Negotiable Certificates Of Deposit	NBKNCXDX20120802216.300	NEDBANK CAPITAL	Matured	2011-08-03	2012-08-02	ZAM000044125	500000000	6.3	TERM	None	0	Category2
Debtentures	SRBDEBX20110928215.470	SOUTH AFRICAN RESERVE BANK	Matured	2011-08-03	2011-09-28	ZAM000044106	100000000	5.47	TERM	None	0	Category2
Treasury Bills	NATFBXDX201208081	GOVERNMENT OF SOUTH AFRICA	Matured	2011-08-03	2011-08-03	ZAM000044177	675000000	0	None	None	0	Category1
Negotiable Certificates Of Deposit	SBNSCXDX20111031215.55	STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION	Matured	2011-08-03	2011-10-31	ZAM000044070	650000000	5.55	TERM	None	0	Category2
Debtentures	SRBDEBX20110831215.485	SOUTH AFRICAN RESERVE BANK	Matured	2011-08-03	2011-08-31	ZAM000044056	500000000	5.485	TERM	None	0	Category2
Negotiable Certificates Of Deposit	SBNSCXDX20110831215.485	SOUTH AFRICAN RESERVE BANK	Matured	2011-08-03	2011-08-31	ZAM000044072	700000000	5.485	TERM	None	0	Category2
Debtentures	SRBDEBX20110831215.500	SOUTH AFRICAN RESERVE BANK	Matured	2011-08-03	2011-08-31	ZAM000044080	5272000000	5.5	TERM	None	0	Category2
Debtentures	SRBDEBX20110928215.480	SOUTH AFRICAN RESERVE BANK	Matured	2011-08-03	2011-09-28	ZAM000044114	300000000	5.48	TERM	None	0	Category2
Negotiable Certificates Of Deposit	RANNXDX2011021215.5000000	RAND MERCHANT BANK	Matured	2011-08-03	2011-02-02	ZAM000044188	200000000	5.5	TERM	None	0	Category2
Negotiable Certificates Of Deposit	SBNSCXDX20120802215.85	STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION	Matured	2011-08-03	2012-08-02	ZAM000044205	500000000	5.85	TERM	None	0	Category2
Negotiable Certificates Of Deposit	RANNXDX201202021215.8000000	RAND MERCHANT BANK	Matured	2011-08-03	2012-02-01	ZAM000044171	307000000	5.8	TERM	None	0	Category2
Negotiable Certificates Of Deposit	RANNXDX20110831215.5000000	RAND MERCHANT BANK	Matured	2011-08-04	2011-01-18	ZAM000044223	200000000	5.8	TERM	None	0	Category2
Negotiable Certificates Of Deposit	NBKNCXDX20120803216.275	NEDBANK CAPITAL	Matured	2011-08-04	2012-08-03	ZAM000044262	655000000	6.275	TERM	None	0	Category2
Negotiable Certificates Of Deposit	IPNVCXDX20120803216.225	INVESTEC BANK LIMITED	Matured	2011-08-04	2012-08-03	ZAM000044304	0	6.225	TERM	None	0	Category2
Negotiable Certificates Of Deposit	NBKNCXDX20120803216.225	NEDBANK CAPITAL	Matured	2011-08-04	2012-08-03	ZAM000044270	500000000	6.225	TERM	None	0	Category2
Negotiable Certificates Of Deposit	RANNXDX20120131215.8000000	RAND MERCHANT BANK	Matured	2011-08-04	2012-01-31	ZAM000044312	0	5.8	TERM	None	0	Category2
Negotiable Certificates Of Deposit	RANNXDX20120131215.8000000	RAND MERCHANT BANK	Matured	2011-08-04	2012-01-31	ZAM000044320	220000000	5.8	TERM	None	0	Category2
Negotiable Certificates Of Deposit	NBKNCXDX2012020215.800	NEDBANK CAPITAL	Matured	2011-08-04	2012-02-06	ZAM000044303	100000000	5.8	TERM	None	0	Category2
Negotiable Certificates Of Deposit	SBNSCXDX20111101215.575	STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION	Matured	2011-08-04	2011-11-10	ZAM000044338	500000000	5.75	TERM	None	0	Category2
Negotiable Certificates Of Deposit	SBNSCXDX20111103215.55	STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION	Matured	2011-08-04	2011-11-03	ZAM000044379	330000000	5.55	TERM	None	0	Category2
Negotiable Certificates Of Deposit	NBKNCXDX201103215.500	NEDBANK CAPITAL	Matured	2011-08-04	2011-11-03	ZAM000044387	600000000	5.5	TERM	None	0	Category2
Negotiable Certificates Of Deposit	SBNSCXDX20109282017.15	STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION	Matured	2011-08-04	2011-09-28	ZAM000044361	300000000	7.15	TERM	None	0	Category2
Negotiable Certificates Of Deposit	ABPNXDX20120302215.875	ABSA BANK LIMITED	Matured	2011-08-04	2012-03-02	ZAM000044238	100000000	5.875	TERM	None	0	Category2
Negotiable Certificates Of Deposit	RANNXDX20120402215.3500000	RAND MERCHANT BANK	Matured	2011-08-04	2012-04-03	ZAM000044247	100000000	5.95	TERM	None	0	Category2
Negotiable Certificates Of Deposit	RANNXDX20120131215.8000000	RAND MERCHANT BANK	Matured	2011-08-04	2011-09-31	ZAM000044267	200000000	5.8	TERM	None	0	Category2
Negotiable Certificates Of Deposit	NBKNCXDX20120803216.3	NEDBANK CAPITAL	Matured	2011-08-04	2012-08-03	ZAM000044254	800000000	6.3	TERM	None	0	Category2
Negotiable Certificates Of Deposit	IPNVCXDX2011103215.615	INVESTEC BANK LIMITED	Matured	2011-08-04	2011-11-03	ZAM000044288	150000000	5.615	TERM	None	0	Category2
Negotiable Certificates Of Deposit	SBNSCXDX2011110215.575	STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION	Matured	2011-08-04	2011-11-03	ZAM000044345	250000000	5.75	TERM	None	0	Category2
Negotiable Certificates Of Deposit	IPNVCXDX2011103215.60	INVESTEC BANK LIMITED	Matured	2011-08-04	2011-11-03	ZAM000044395	255000000	5.6	TERM	None	0	Category2
Negotiable Certificates Of Deposit	NBKNCXDX2011103215.55	NEDBANK CAPITAL	Matured	2011-08-04	2011-11-03	ZAM000044311	217000000	5.55	TERM	None	0	Category2
Negotiable Certificates Of Deposit	SBNSCXDX2011104215.55	STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION	Matured	2011-08-04	2011-10-04	ZAM000044353	250000000	5.55	TERM	None	0	Category2
Negotiable Certificates Of Deposit	SBNSCXDX2011103215.55	STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION	Matured	2011-08-04	2011-10-05	ZAM000044355	100000000	5.5	TERM	None	0	Category2
Negotiable Certificates Of Deposit	RANNXDX2012011215.7000000	RAND MERCHANT BANK	Matured	2011-08-05	2012-01-11	ZAM000044551	150000000	5.7	TERM	None	0	Category2
Negotiable Certificates Of Deposit	RANNXDX20120802215.7500000	RAND MERCHANT BANK	Matured	2011-08-05	2012-08-02	ZAM000044528	125000000	5.75	TERM	None	0	Category2
Negotiable Certificates Of Deposit	IPNVCXDX2011103215.60	INVESTEC BANK LIMITED	Matured	2011-08-05	2011-11-03	ZAM000044585	235000000	5.6	TERM	None	0	Category2
Negotiable Certificates Of Deposit	NBKNCXDX2012020215.800	NEDBANK CAPITAL	Matured	2011-08-05	2012-02-06	ZAM000044445	550000000	5.8	TERM	None	0	Category2
Negotiable Certificates Of Deposit	RANNXDX20120201215.7500000	RAND MERCHANT BANK	Matured	2011-08-05	2012-02-01	ZAM000044544	250000000	5.75	TERM	None	0	Category2
Negotiable Certificates Of Deposit	NBKNCXDX20120803216.200	NEDBANK CAPITAL	Matured	2011-08-05	2012-08-03	ZAM000044500	345000000	6.2	TERM	None	0	Category2
Negotiable Certificates Of Deposit	RANNXDX2011104215.5000000	RAND MERCHANT BANK	Matured	2011-08-05	2011-11-04	ZAM000044502	155000000	5.5	TERM	None	0	Category2
Negotiable Certificates Of Deposit	RANNXDX2012020215.8000000	RAND MERCHANT BANK	Matured	2011-08-05	2012-02-03	ZAM000044486	265000000	5.8	TERM	None	0	Category2
Negotiable Certificates Of Deposit	SBNSCXDX201110215.55	STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION	Matured	2011-08-05	2011-10-07	ZAM000044538	300000000	5.55	TERM	None	0	Category2
Negotiable Certificates Of Deposit	SBNSCXDX2012020215.775	STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION	Matured	2011-08-05	2012-02-01	ZAM000044593	880000000	5.775	TERM	None	0	Category2
Negotiable Certificates Of Deposit	ABPNXDX20110928215.4	ABSA BANK LIMITED	Matured	2011-08-05	2011-09-05	ZAM000044481	300000000	5.4	TERM	None	0	Category2
Promissory Note	ESKCPBX201102021	ESKOM HOLDINGS SOC LTD	Matured	2011-08-05	2012-02-06	ZAM000044428	100000000	0	None	None	0	Category1
Negotiable Certificates Of Deposit	SBNSCXDX20110928215.4	STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION	Matured	2011-08-05	2011-09-05	ZAM000044494	500000000	5.4	TERM	None	0	Category2
Commercial Paper/Bills/ Capital Project Bills	ESKCPBX201111001	ESKOM HOLDINGS SOC LTD	Matured	2011-08-05	2011-11-04	ZAM000044437	150000000	0	None	None	0	Category1
Negotiable Certificates Of Deposit	RANNXDX20120803216.1500000	RAND MERCHANT BANK	Matured	2011-08-05	2011-08-03	ZAM000044452	100000000	6.15	TERM	None	0	Category2
Negotiable Certificates Of Deposit	SBNSCXDX20120213215.8	STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION	Matured	2011-08-05	2012-02-13	ZAM000044569	200000000	5.8	TERM	None	0	Category2
Negotiable Certificates Of Deposit	NBKNCXDX2012020215.800	NEDBANK CAPITAL	Matured	2011-08-05	2012-02-01	ZAM000044577	480000000	5.8	TERM	None	0	Category2
Negotiable Certificates Of Deposit	NBKNCXDX20120215215.825	NEDBANK CAPITAL	Matured	2011-08-08	2012-02-15	ZAM000044625	587000000	5.825	TERM	None	0	Category2
Negotiable Certificates Of Deposit	NBKNCXDX2012020215.800	NEDBANK CAPITAL	Matured	2011-08-08	2012-02-08	ZAM000044668	500000000	5.8	TERM	None	0	Category2
Negotiable Certificates Of Deposit	NBKNCXDX20120807216.200	NEDBANK CAPITAL	Matured	2011-08-08	2012-08-07	ZAM000044700	100000000	6.2	TERM	None	0	Category2
Negotiable Certificates Of Deposit	ABSA BX2012030215.8	ABSA BANK LIMITED	Matured	2011-08-08	2012-03-08	ZAM000044658	500000000	5.8	TERM	None	0	Category2
Negotiable Certificates Of Deposit	SBNSCXDX2012020215.775	STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION	Matured	2011-08-08	2012-02-06	ZAM000044692	500000000	5.775	TERM	None	0	Category2
Negotiable Certificates Of Deposit	NBKNCXDX2012022215.825	NEDBANK CAPITAL	Matured	2011-08-08	2012-02-22	ZAM000044635	100000000	5.825	TERM	None	0	Category2
Negotiable Certificates Of Deposit	ABPNXDX2012020215.77	ABSA BANK LIMITED	Matured	2011-08-08	2012-02-08	ZAM000044647	200000000	5.77	TERM	None	0	Category2
Negotiable Certificates Of Deposit	NBKNCXDX20120116215.85	NEDBANK CAPITAL	Matured	2011-08-08	2012-01-16	ZAM000044627	100000000	5.85	TERM	None	0	Category2
Negotiable Certificates Of Deposit	RANNXDX20120208215.7750000	RAND MERCHANT BANK	Matured	2011-08-08	2012-02-08	ZAM000044718	200000000	5.775	TERM	None	0	Category2
Negotiable Certificates Of Deposit	SBNSCXDX201110215.55	STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION	Matured	2011-08-08	2011-11-02	ZAM000044676	500000000	5.55	TERM	None	0	Category2
Negotiable Certificates Of Deposit	RANNXDX20110928215.5000000	RAND MERCHANT BANK	Matured	2011-08-08	2011-09-28	ZAM000044615	500000000	5.5	TERM	None	0	Category2
Debtentures	SRBDEBX2011090215.480	SOUTH AFRICAN RESERVE BANK	Matured	2011-08-10	2011-09-02	ZAM000044809	4685000000	5.5	TERM	None	0	Category2
Debtentures	SRBDEBX2011090215.480	SOUTH AFRICAN RESERVE BANK	Matured	2011-08-10	2011-10-05	ZAM000044833	840000000	5.48	TERM	None	0	Category2
Negotiable Certificates Of Deposit	RANNXDX201110215.5000000	RAND MERCHANT BANK	Matured	2011-08-10	2011-09-28	ZAM000044696	300000000	5.5	TERM	None	0	Category2
Negotiable Certificates Of Deposit	NBKNCXDX201110215.500	NEDBANK CAPITAL	Matured	2011-08-10	2011-11-09	ZAM000044916	380000000	5.5	TERM	None	0	Category2
Negotiable Certificates Of Deposit	SBNSCXDX20120731215.800	STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION	Matured	2011-08-10	2012-07-31	ZAM000044957	450000000	6	TERM	None	0	Category2
Negotiable Certificates Of Deposit	NBKNCXDX20120116215.85	NEDBANK CAPITAL	Matured	2011-08-10	2012-02-15	ZAM000044981	500000000	5.7	TERM	None	0	Category2
Debt												

Negotiable Certificates Of Deposit	NBKNCX2011122215.551	NEDBANK CAPITAL	Matured	2011-08-22	2011-11-22	ZAM000050939	0	5.561	TERM	None										Category2
Negotiable Certificates Of Deposit	IPNCDX2011122175.51	INVESTEC BANK LIMITED	Matured	2011-08-22	2011-11-21	ZAM000050947	3000000	5.55	TERM	None										Category2
Negotiable Certificates Of Deposit	NBKNCX2011122215.51	NEDBANK CAPITAL	Matured	2011-08-22	2011-11-22	ZAM000050970	10000000	5.51	TERM	None										Category2
Negotiable Certificates Of Deposit	RANNCX20120223215.8250000	RAND MERCHANT BANK	Matured	2011-08-22	2012-07-23	ZAM000051062	15000000	5.625	TERM	None										Category2
Negotiable Certificates Of Deposit	NBKNCX2011122215.500	NEDBANK CAPITAL	Matured	2011-08-22	2012-01-23	ZAM000050921	10000000	5.7	TERM	None										Category2
Negotiable Certificates Of Deposit	NBKNCX2011122215.500	NEDBANK CAPITAL	Matured	2011-08-22	2011-11-22	ZAM000050954	2000000	5.5	TERM	None										Category2
Negotiable Certificates Of Deposit	SBSNCDX20120223215.625	STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION	Matured	2011-08-22	2012-01-23	ZAM000050968	38000000	5.625	TERM	None										Category2
Negotiable Certificates Of Deposit	ABPNCDX2011122215.525	ABSA BANK LIMITED	Matured	2011-08-22	2011-11-14	ZAM000050966	22470000	5.525	TERM	None										Category2
Negotiable Certificates Of Deposit	SBSNCDX20120821215.55	STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION	Matured	2011-08-22	2012-08-21	ZAM000051010	5000000	5.55	TERM	None										Category2
Negotiable Certificates Of Deposit	SBSNCDX20120223215.625	STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION	Matured	2011-08-22	2012-02-23	ZAM000050962	1000000	5.625	TERM	None										Category2
Negotiable Certificates Of Deposit	NBKNCX20120220215.650	NEDBANK CAPITAL	Matured	2011-08-23	2012-02-20	ZAM000051085	15000000	5.65	TERM	None										Category2
Negotiable Certificates Of Deposit	NBKNCX20120220215.650	NEDBANK CAPITAL	Matured	2011-08-23	2012-02-20	ZAM000051036	7400000	5.675	TERM	None										Category2
Negotiable Certificates Of Deposit	ABPNCDX2011122215.4500000	ABSA BANK LIMITED	Matured	2011-08-23	2011-11-23	ZAM000051040	20000000	5.45	TERM	None										Category2
Negotiable Certificates Of Deposit	RANNCX2011122215.4500000	RAND MERCHANT BANK	Matured	2011-08-23	2011-11-22	ZAM000051143	1500000	5.45	TERM	None										Category2
Negotiable Certificates Of Deposit	ABPNCDX20120223215.65	ABSA BANK LIMITED	Matured	2011-08-23	2012-02-23	ZAM000051028	24600000	5.65	TERM	None										Category2
Negotiable Certificates Of Deposit	SBSNCDX2011122215.5	STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION	Matured	2011-08-23	2011-11-23	ZAM000051068	3000000	5.5	TERM	None										Category2
Negotiable Certificates Of Deposit	RANNCX20120220215.6000000	RAND MERCHANT BANK	Matured	2011-08-23	2012-02-20	ZAM000051135	3000000	5.6	TERM	None										Category2
Negotiable Certificates Of Deposit	NBKNCX20120316215.675	NEDBANK CAPITAL	Matured	2011-08-23	2012-03-16	ZAM000051127	10000000	5.675	TERM	None										Category2
Negotiable Certificates Of Deposit	SBSNCDX20120223215.65	STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION	Matured	2011-08-23	2012-02-21	ZAM000051051	2100000	5.65	TERM	None										Category2
Negotiable Certificates Of Deposit	IPNCDX20120821215.875	INVESTEC BANK LIMITED	Matured	2011-08-23	2012-08-21	ZAM000051101	5200000	5.875	TERM	None										Category2
Negotiable Certificates Of Deposit	RANNCX20120416215.7000000	RAND MERCHANT BANK	Matured	2011-08-23	2012-04-16	ZAM000051093	2000000	5.7	TERM	None										Category2
Negotiable Certificates Of Deposit	IPNCDX20120223215.675	INVESTEC BANK LIMITED	Matured	2011-08-23	2012-02-23	ZAM000051118	2900000	5.675	TERM	None										Category2
Negotiable Certificates Of Deposit	NBKNCX20120224215.725	NEDBANK CAPITAL	Matured	2011-08-24	2012-02-24	ZAM000051150	9700000	5.725	TERM	None										Category2
Debentures	SRBDEBX2011019215.490	SOUTH AFRICAN RESERVE BANK	Matured	2011-08-24	2011-10-19	ZAM000051242	100000000	5.49	TERM	None										Category2
Treasury Bills	NATIBXX20120821	GOVERNMENT OF SOUTH AFRICA	Matured	2011-08-24	2012-08-22	ZAM000050959	53000000	5.49	TERM	None										Category1
Negotiable Certificates Of Deposit	RANNCX20120123215.6000000	RAND MERCHANT BANK	Matured	2011-08-24	2012-01-23	ZAM000051126	12600000	5.6	TERM	None										Category2
Debentures	SRBDEBX20110921215.495	SOUTH AFRICAN RESERVE BANK	Matured	2011-08-24	2011-09-21	ZAM000051284	113600000	5.495	TERM	None										Category2
Debentures	SRBDEBX2011019215.490	SOUTH AFRICAN RESERVE BANK	Matured	2011-08-24	2011-10-19	ZAM000051248	1000000	5.4	TERM	None										Category2
Debentures	SRBDEBX20110921215.500	SOUTH AFRICAN RESERVE BANK	Matured	2011-08-24	2011-09-21	ZAM000051218	38150000	5.5	TERM	None										Category2
Negotiable Certificates Of Deposit	ABPNCDX2011124215.50	ABSA BANK LIMITED	Matured	2011-08-24	2011-11-24	ZAM000051168	5000000	5.5	TERM	None										Category2
Negotiable Certificates Of Deposit	RANNCX2011124215.4500000	RAND MERCHANT BANK	Matured	2011-08-24	2011-11-24	ZAM000051178	4500000	5.45	TERM	None										Category2
Debentures	SRBDEBX20110921215.490	SOUTH AFRICAN RESERVE BANK	Matured	2011-08-24	2011-09-21	ZAM000051200	9000000	5.4	TERM	None										Category2
Negotiable Certificates Of Deposit	IPNCDX20120224215.68	INVESTEC BANK LIMITED	Matured	2011-08-25	2012-02-24	ZAM000051275	10000000	5.68	TERM	None										Category2
Negotiable Certificates Of Deposit	SBSNCDX20120824215.35	STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION	Matured	2011-08-25	2012-08-24	ZAM000051281	5000000	5.35	TERM	None										Category2
Negotiable Certificates Of Deposit	RANNCX2011125215.5000000	RAND MERCHANT BANK	Matured	2011-08-25	2011-11-25	ZAM000051259	50000000	5.5	TERM	None										Category2
Negotiable Certificates Of Deposit	IPNCDX20120224215.68	INVESTEC BANK LIMITED	Matured	2011-08-25	2012-02-24	ZAM000051267	5000000	5.68	TERM	None										Category2
Negotiable Certificates Of Deposit	RANNCX2011124215.5000000	RAND MERCHANT BANK	Matured	2011-08-25	2011-11-24	ZAM000051283	2300000	5.5	TERM	None										Category2
Negotiable Certificates Of Deposit	SBSNCDX20120223215.625	STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION	Matured	2011-08-25	2012-02-23	ZAM000051309	2300000	5.625	TERM	None										Category2
Negotiable Certificates Of Deposit	NBKNCX2012022215.625	NEDBANK CAPITAL	Matured	2011-08-25	2012-02-27	ZAM000051317	5000000	5.625	TERM	None										Category2
Negotiable Certificates Of Deposit	ABPNCDX20120126215.55	ABSA BANK LIMITED	Matured	2011-08-26	2012-01-26	ZAM000051333	1000000	5.55	TERM	None										Category2
Negotiable Certificates Of Deposit	RANNCX2012022215.6000000	RAND MERCHANT BANK	Matured	2011-08-26	2012-02-22	ZAM000051374	1000000	5.6	TERM	None										Category2
Negotiable Certificates Of Deposit	ABPNCDX20110828215.5	ABSA BANK LIMITED	Matured	2011-08-26	2011-10-26	ZAM000051325	27300000	5.5	TERM	None										Category2
Negotiable Certificates Of Deposit	NBKNCX2011125215.500	NEDBANK CAPITAL	Matured	2011-08-26	2011-11-25	ZAM000051358	1000000	5.5	TERM	None										Category2
Negotiable Certificates Of Deposit	ABPNCDX2011125215.5	ABSA BANK LIMITED	Matured	2011-08-26	2011-11-25	ZAM000051361	3600000	5.5	TERM	None										Category2
Negotiable Certificates Of Deposit	ABPNCDX20120525215.7750	ABSA BANK LIMITED	Matured	2011-08-26	2012-05-25	ZAM000051390	35200000	5.775	TERM	None										Category2
Negotiable Certificates Of Deposit	SBSNCDX20120224215.625	STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION	Matured	2011-08-26	2012-02-24	ZAM000051341	1000000	5.625	TERM	None										Category2
Negotiable Certificates Of Deposit	IPNCDX20120823215.87	INVESTEC BANK LIMITED	Matured	2011-08-29	2012-08-23	ZAM000051408	2400000	5.87	TERM	None										Category2
Negotiable Certificates Of Deposit	IPNCDX2011230215.60	INVESTEC BANK LIMITED	Matured	2011-08-29	2011-12-30	ZAM000051406	2100000	5.6	TERM	None										Category2
Negotiable Certificates Of Deposit	SBSNCDX20110831215.5	STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION	Matured	2011-08-29	2011-08-31	ZAM000051457	50000	5.5	TERM	None										Category2
Negotiable Certificates Of Deposit	SBSNCDX20110831215.5	STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION	Matured	2011-08-29	2011-08-31	ZAM000051498	100000	5.5	TERM	None										Category2
Negotiable Certificates Of Deposit	SBSNCDX20110831215.5	STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION	Matured	2011-08-29	2011-08-31	ZAM000051523	1000000	5.5	TERM	None										Category2
Negotiable Certificates Of Deposit	NBKNCX20120223215.625	NEDBANK CAPITAL	Matured	2011-08-29	2012-02-29	ZAM000051614	1000000	5.625	TERM	None										Category2
Negotiable Certificates Of Deposit	SBSNCDX20120529215.75	STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION	Matured	2011-08-29	2012-05-29	ZAM000051625	43700000	5.75	TERM	None										Category2
Floating Rate Notes	IPNFRNX20120828303XXXXPLB35	INVESTEC BANK LIMITED	Matured	2011-08-29	2012-08-28	ZAM000051663	35000000	5.925	ISDF	None	ZAR_JIBAR3	PLUS-35-BPS	None	Issuer Defined						Category3
						ZAM000051663		5.925												
						ZAM000051663		5.925												
						ZAM000051663		5.925												
Linked Negotiable Certificates Of Deposit	SBSLNC20111229303XXXXPLP0.4	STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION	Matured	2011-08-29	2011-12-29	ZAM000051473	0	5.975	ISDF	None	ZAR_JIBAR3	PLUS-0.4-PRCT	None	Issuer Defined						Category3
						ZAM000051473		5.975												
						ZAM000051473		5.975												
						ZAM000051473		5.975												
Linked Negotiable Certificates Of Deposit	SBSLNC20110831303XXXXPLP0.75	STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION	Matured	2011-08-29	2011-08-31	ZAM000051515	1000000	6.325	ISDF	None	ZAR_JIBAR3	PLUS-0.75-PRCT	None	Issuer Defined						Category3
						ZAM000051515		6.325												
						ZAM000051515														

Instrument	ISIN	Issuer	Maturity	Term	Face Value	Current Value	ISDF	Rating	None	Issuer Defined	Category			
Floating Rate Notes	RANFRNX201210193U03XXXXPLP0.35	RAND MERCHANT BANK	2011-10-21	2012-10-19	71000000	5,925	ISDF	None	ZAR-JIBAR3	PLUS-0.35-PRCT	None	Issuer Defined	Category3	
						5,925							2011-10-21	2012-10-19
						5,940							2012-01-19	2012-01-19
						5,955							2012-04-19	2012-04-19
						5,970							2012-07-19	2012-07-19
Negotiable Certificates Of Deposit	CBNCDX201210192T5.459	CAPITEC BANK LIMITED	2011-10-21	2012-10-19	10000000	6,459	TERM	None						
Negotiable Certificates Of Deposit	RANNCX20120426T5.675	RAND MERCHANT BANK	2011-10-24	2012-04-26	36000000	5,675	TERM	None						Category2
Negotiable Certificates Of Deposit	RANNCX20120426T5.6850000	RAND MERCHANT BANK	2011-10-24	2012-04-26	0	5,685	TERM	None						Category2
Commercial Paper Bills/ Capital Project Bills	TACPCBX201110311	TRANS CALEDONIAN TUNNEL AUTHORITY	2011-10-31	2011-10-31	150000000	None	None	None						Category1
Negotiable Certificates Of Deposit	SBSNCDX20120124T5.5	STANDARD BANK OF SOUTH AFRICA LIMITED	2011-10-24	2012-01-24	10000000	5,5	TERM	None						Category2
Floating Rate Notes	RANFRNX201210233U03XXXXPLP0.35	RAND MERCHANT BANK	2011-10-24	2012-10-23	50000000	5,925	ISDF	None	ZAR-JIBAR3	PLUS-0.35-PRCT	None	Issuer Defined	Category3	
						5,925								2012-10-23
						5,940								2012-01-23
						5,955								2012-04-23
						5,970								2012-07-23
Negotiable Certificates Of Deposit	RANNCX201201232T5.5000000	RAND MERCHANT BANK	2011-10-24	2012-01-23	12000000	5,5	TERM	None						Category2
Negotiable Certificates Of Deposit	IPNCDX20120424T5.70	INVESTEC BANK LIMITED	2011-10-24	2012-04-24	30000000	5,7	TERM	None						Category2
Commercial Paper Bills/ Capital Project Bills	MTSCPCBX201201241	TRANS CALEDONIAN TUNNEL AUTHORITY MMTS SAVINGS	2011-10-25	2012-01-24	300000000	None	None	None						Category1
Linked Negotiable Certificates Of Deposit	ABPLNCD201310243IPRXXXXMIP0.02875	ABSA BANK LIMITED	2011-10-25	2013-10-24	0	8,9725	ISDF	None	ZAR-PRIME	MINUS-0.02875-PRCT	None	Ad Hoc	Category3	
						8,9725								2013-07-24
						8,9725								2013-10-24
						8,9725								2013-04-24
						8,9725								2013-07-24
						8,9725								2013-01-24
						8,9725								2013-10-24
Linked Negotiable Certificates Of Deposit	SBSLNCX201210243U03XXXXPLP0.35	STANDARD BANK OF SOUTH AFRICA LIMITED	2011-10-25	2012-10-24	100000000	5,925	ISDF	None	ZAR-JIBAR3	PLUS-0.35-PRCT	None	Issuer Defined	Category3	
						5,925								2012-10-24
						5,940								2011-10-25
						5,955								2012-01-25
						5,970								2012-04-25
						5,985								2012-07-25
Floating Rate Notes	ABFFRNX201210243U03XXXXPLP0.375	ABSA BANK LIMITED	2011-10-25	2012-10-24	50000000	5,95	ISDF	None	ZAR-JIBAR3	PLUS-0.375-PRCT	None	Issuer Defined	Category3	
						5,95								2012-07-24
						5,970								2012-10-24
						5,985								2012-04-24
						5,995								2012-07-24
Floating Rate Notes	ABFFRNX201210243U03XXXXPLP0.6	AFRICAN BANK LTD (OLD)	2011-10-25	2012-10-24	30000000	6,175	ISDF	None	ZAR-JIBAR3	PLUS-0.6-PRCT	Quarterly Payment Cycle	Issuer Defined	Category3	
						6,175								2012-07-24
						6,190								2011-10-25
						6,205								2012-04-24
						6,220								2012-07-24
Linked Negotiable Certificates Of Deposit	ABPLNCD201310243IPRXXXXMIP0.02875	ABSA BANK LIMITED	2011-10-25	2013-10-24	200000000	8,9725	ISDF	None	ZAR-PRIME	MINUS-0.02875-PRCT	None	Ad Hoc	Category3	
						8,9725								2013-07-24
						8,9725								2013-10-24
						8,9725								2012-04-24
						8,9725								2012-07-24
						8,9725								2012-10-24
						8,9725								2012-04-24
						8,9725								2012-07-24
						8,9725								2012-10-24
						8,9725								2011-10-25
						8,9725								2012-01-18
Negotiable Certificates Of Deposit	IPNCDX20120425T5.70	INVESTEC BANK LIMITED	2011-10-25	2012-04-25	70000000	5,7	TERM	None						Category2
Negotiable Certificates Of Deposit	RANNCX201201242T5.5000000	RAND MERCHANT BANK	2011-10-25	2012-01-24	200000000	5,5	TERM	None						Category2
Negotiable Certificates Of Deposit	SBSNCDX201210242T5.4	STANDARD BANK OF SOUTH AFRICA LIMITED	2011-10-25	2012-10-24	50000000	5,4	TERM	None						Category2
Negotiable Certificates Of Deposit	SBSNCDX201201232T5.5	STANDARD BANK OF SOUTH AFRICA LIMITED	2011-10-25	2012-01-23	100000000	5,5	TERM	None						Category2
Commercial Paper Bills/ Capital Project Bills	ESKCPBX201201281	ESKOMP HOLDINGS SOC LTD	2011-10-25	2012-01-26	100000000	None	None	None						Category1
Linked Negotiable Certificates Of Deposit	ABPLNCD201310143IPRXXXXMIP0.02875	ABSA BANK LIMITED	2011-10-26	2013-10-14	0	8,9725	ISDF	None	ZAR-PRIME	MINUS-0.02875-PRCT	None	Ad Hoc	Category3	
						8,9725								2013-04-15
						8,9725								2013-07-15
						8,9725								2012-11-13
						8,9725								2012-08-13
						8,9725								2012-12-13
						8,9725								2012-05-14
						8,9725								2011-12-13
						8,9725								2013-01-14
						8,9725								2013-09-13
						8,9725								2013-08-13
						8,9725								2012-02-13
						8,9725								2013-10-14
						8,9725								2012-07-13
						8,9725								2013-03-13
						8,9725								2012-09-13
						8,9725								2013-05-13
						8,9725								2013-02-13
						8,9725								2013-06-13
						8,9725								2011-11-14
						8,9725								2012-06-13
						8,9725								2012-03-13
						8,9725								2012-10-15
						8,9725								2012-01-13
Linked Negotiable Certificates Of Deposit	ABPLNCD201210131IPRXXXXMIP0.25	ABSA BANK LIMITED	2011-10-26	2012-10-18	60000000	5,75	ISDF	None	ZAR-PRIME	MINUS-0.25-PRCT	None	Ad Hoc	Category3	
						5,75								2012-06-18
						5,75								2012-02-20
						5,75								2012-05-18
						5,75								2012-08-20
						5,75								2012-10-18
						5,75								2012-09-18
						5,75								2012-03-19
						5,75								2012-07-18
						5,75								2012-01-18
						5,75								2012-04-18
						5,75								2011-11-18
						5,75								2011-12-19
						5,75								2011-10-26
						5,75								2012-01-18
Negotiable Certificates Of Deposit	ABPNCX20120426T5.675	ABSA BANK LIMITED	2011-10-26	2012-04-26	100000000	5,675	TERM	None						Category2
Debentures	SRBDEX20111232T5.480	SOUTH AFRICAN RESERVE BANK	2011-10-26	2011-11-23	65000000	5,44	TERM	None						Category2
Negotiable Certificates Of Deposit	SBSNCDX20120426T5.675	STANDARD BANK OF SOUTH AFRICA LIMITED	2011-10-26	2012-04-26	670000000	5,675	TERM	None						Category2
Negotiable Certificates Of Deposit	NBNKNCX20120426T5.675	NEDBANK CAPITAL	2011-10-26	2012-04-26	30000000	5,675	TERM	None						Category2
Negotiable Certificates Of Deposit	SBSNCDX20120126T5.5	STANDARD BANK OF SOUTH AFRICA LIMITED	2011-10-26	2012-01-26	20000000	5,5	TERM	None						Category2
Debentures	SRBDEX20111232T5.445	SOUTH AFRICAN RESERVE BANK	2011-10-26	2011-11-23	30000000	5,445	TERM	None						Category2
Debentures	SRBDEX20111232T5.450	SOUTH AFRICAN RESERVE BANK	2011-10-26	2011-12-21	150000000	5,45	TERM	None						Category2
Debentures	SRBDEX20111232T5.4	SOUTH AFRICAN RESERVE BANK	2011-10-26	2012-10-25	500000									

Instrument	ISIN	Issuer	Maturity	Start	End	Face Value	Yield	Term	ISDF	ISDF Code	ISDF Description	ISDF Frequency	ISDF Phase	ISDF Start	ISDF End	ISDF Category
Negotiable Certificates Of Deposit	ABPNCX201212192T6.10	ABSA BANK LIMITED	Matured	2011-12-20	2012-12-19	56000000	5.5	TERM	None					2012-09-19	2012-12-19	Category2
Negotiable Certificates Of Deposit	ABPNCX201207162T5.825	ABSA BANK LIMITED	Matured	2011-12-20	2012-07-16	80000000	5.825	TERM	None							Category2
Negotiable Certificates Of Deposit	ABPNCX201202272T5.465	ABSA BANK LIMITED	Matured	2011-12-20	2012-02-27	100000000	5.465	TERM	None							Category2
Negotiable Certificates Of Deposit	ABPNCX201203292T5.54	ABSA BANK LIMITED	Matured	2011-12-20	2012-03-29	100000000	5.54	TERM	None							Category2
Linked Negotiable Certificates Of Deposit	NBKLCX201212203J03XXXXPLP0.420	NEDBANK CAPITAL	Matured	2011-12-20	2012-12-20	105000000	6.005	QUTR	Based on issue date	20	ZAR-JIBAR3	PLUS-0.42-PRCT	Quarterly Payment Cycle	Issuer Defined		Category3
							6.02							2011-12-20	2012-09-20	
							5.485							2012-06-20		
							5.985							2012-09-20		Category3
Floating Rate Notes	ABPFRX20121220J03XXXXPLP0.40	ABSA BANK LIMITED	Matured	2011-12-20	2012-12-20	70000000	5.985	ISDF	None		ZAR-JIBAR3	PLUS-0.4-PRCT	None	Issuer Defined		Category3
							5.985							2011-12-20	2012-03-20	
							5.985							2012-06-20	2012-09-20	
							5.475							2012-09-20	2012-12-20	
Floating Rate Notes	ABPFRX20121220J03XXXXPLP0.40	ABSA BANK LIMITED	Matured	2011-12-20	2012-12-20	30000000	5.985	ISDF	None		ZAR-JIBAR3	PLUS-0.4-PRCT	None	Issuer Defined		Category3
							5.985							2011-12-20	2012-03-20	
							5.985							2012-06-20	2012-09-20	
							5.475							2012-09-20	2012-12-20	
Negotiable Certificates Of Deposit	ABPNCX201210222T5.975	ABSA BANK LIMITED	Matured	2011-12-20	2012-10-22	36000000	5.975	TERM	None							Category2
Debentures	SRBDEB201201182T5.470	SOUTH AFRICAN RESERVE BANK	Matured	2011-12-21	2012-01-18	1300000000	5.47	TERM	None							Category2
Floating Rate Notes	ABPFRX20120621J03XXXXPLP1.00	AFRICAN BANK LTD (OLD)	Matured	2011-12-21	2013-06-21	400000000	6.585	ISDF	None		ZAR-JIBAR3	PLUS-1-PRCT	None	Issuer Defined		Category3
							6.585							2011-12-21	2012-06-21	
							6.6							2012-03-22	2012-03-22	
							6.075							2012-06-21	2012-09-21	
							6.125							2012-12-21	2012-12-21	
							6.125							2013-03-22	2013-03-22	
Treasury Bills	NATTBX201212191	GOVERNMENT OF SOUTH AFRICA	Matured	2011-12-21	2012-12-19	5840000000	5.46	None								Category1
Debentures	SRBDEB201201182T5.460	SOUTH AFRICAN RESERVE BANK	Matured	2011-12-21	2012-01-18	520000000	5.46	TERM	None							Category2
Debentures	SRBDEB201201182T5.480	SOUTH AFRICAN RESERVE BANK	Matured	2011-12-21	2012-01-18	1350000000	5.48	TERM	None							Category2
Debentures	SRBDEB201201182T5.500	SOUTH AFRICAN RESERVE BANK	Matured	2011-12-21	2012-01-18	2330000000	5.5	TERM	None							Category2
Debentures	SRBDEB201201182T5.435	SOUTH AFRICAN RESERVE BANK	Matured	2011-12-21	2012-01-18	400000000	5.435	TERM	None							Category2
Debentures	SRBDEB201201202T5.400	SOUTH AFRICAN RESERVE BANK	Matured	2011-12-21	2012-02-15	100000000	5.4	TERM	None							Category2
Debentures	SRBDEB201201182T5.430	SOUTH AFRICAN RESERVE BANK	Matured	2011-12-21	2012-01-18	500000000	5.43	TERM	None							Category2
Negotiable Certificates Of Deposit	NBKNCX201203222T5.52500	NEDBANK CAPITAL	Matured	2011-12-21	2012-03-22	300000000	5.525	TERM	None							Category2
Negotiable Certificates Of Deposit	IPANCX201204192T5.70	INVESTEC BANK LIMITED	Matured	2011-12-21	2012-04-19	235000000	5.7	TERM	None							Category2
Debentures	SRBDEB201201182T5.450	SOUTH AFRICAN RESERVE BANK	Matured	2011-12-21	2012-01-18	400000000	5.45	TERM	None							Category2
Commercial Paper Bills/ Capital Project Bills	ESKCPB201212141	ESKOM HOLDINGS SOC LTD	Matured	2011-12-21	2012-12-14	250000000	5.46	None								Category1
Linked Negotiable Certificates Of Deposit	NBKLCX201212213J03XXXXPLP1.150	NEDBANK CAPITAL	Matured	2011-12-22	2015-12-21	1000000000	7.46	QUTR	Based on issue date	22	ZAR-JIBAR3	PLUS-1.15-PRCT	Quarterly Payment Cycle	Issuer Defined		Category3
							6.735							2011-12-22	2012-03-20	
							6.75							2012-06-20		
							6.75							2012-09-20		
							6.225							2012-12-20		
							6.275							2013-03-20		
							6.275							2013-06-20		
							6.293							2013-09-20		
							6.367							2013-12-20		
							6.875							2014-03-20		
							6.85							2014-06-20		
							7.283							2014-09-22		
							7.242							2014-12-22		
							7.588							2015-03-20		
							7.283							2015-06-22		
							6.585							2015-09-21		
Negotiable Certificates Of Deposit	SBSNCX201203222T5.525	STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION	Matured	2011-12-22	2012-03-22	170000000	5.525	TERM	None							Category2
Negotiable Certificates Of Deposit	SBSNCX201206212T5.75	STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION	Matured	2011-12-22	2012-06-21	100000000	5.75	TERM	None							Category2
Negotiable Certificates Of Deposit	RANNCX201209172T5.9250000	RAND MERCHANT BANK	Matured	2011-12-22	2012-09-17	500000000	5.925	TERM	None							Category2
Negotiable Certificates Of Deposit	NBKNCX201203222T5.525	NEDBANK CAPITAL	Matured	2011-12-22	2012-03-22	600000000	5.525	TERM	None							Category2
Floating Rate Notes	RANFRX201212245J03XXXXPLP0.375	RAND MERCHANT BANK	Matured	2011-12-22	2012-12-24	500000000	5.96	ISDF	None		ZAR-JIBAR3	PLUS-0.375-PRCT	None	Issuer Defined		Category3
							5.98							2011-12-22	2012-12-24	
							5.975							2012-03-22	2012-03-22	
							5.98							2012-06-22	2012-06-22	
Linked Negotiable Certificates Of Deposit	NBKLCX201212203J03XXXXPLP0.375	NEDBANK CAPITAL	Matured	2011-12-23	2012-12-20	100000000	5.96	QUTR	Based on issue date	23	ZAR-JIBAR3	PLUS-0.375-PRCT	Quarterly Payment Cycle	Issuer Defined		Category3
							5.96							2011-12-23	2012-09-20	
							5.975							2012-03-20	2012-09-20	
							5.45							2012-06-20		
							5.75							2012-09-20		Category2
Negotiable Certificates Of Deposit	RANNCX201203222T5.5000000	RAND MERCHANT BANK	Matured	2011-12-23	2012-03-22	100000000	5.5	TERM	None							Category2
Negotiable Certificates Of Deposit	ABPFRX201212233J03XXXXPLP0.86	ABSA BANK LIMITED	Matured	2011-12-23	2014-12-23	200000000	6.445	QUTR	Based on issue date	23	ZAR-JIBAR3	PLUS-0.86-PRCT	None	Quarterly Payment Cycle	2012-03-23	Category3
							6.445							2011-12-23	2012-03-23	
							6.46							2012-03-23		
							6.465							2012-06-25		
							5.935							2012-09-25		
							5.985							2012-12-24		
							5.985							2013-03-25		
							6.01							2013-06-24		
							5.993							2013-09-23		
							6.077							2013-12-23		
							6.585							2014-03-24		
							6.688							2014-06-23		
							6.993							2014-09-23		
Negotiable Certificates Of Deposit	SBSNCX201203222T5.525	STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION	Matured	2011-12-23	2012-03-23	100000000	5.525	TERM	None							Category2
Negotiable Certificates Of Deposit	NBKNCX201203222T5.52500	NEDBANK CAPITAL	Matured	2011-12-23	2012-03-23	400000000	5.525	TERM	None							Category2
Negotiable Certificates Of Deposit	ABPNCX201203222T5.50	ABSA BANK LIMITED	Matured	2011-12-23	2012-03-23	400000000	5.5	TERM	None							Category2
Negotiable Certificates Of Deposit	SBSNCX201201242T5.35	STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION	Matured	2011-12-23	2012-01-24	100000000	5.35	TERM	None							Category2
Negotiable Certificates Of Deposit	SBSNCX201203222T5.425	STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION	Matured	2011-12-23	2012-03-23	100000000	5.425	TERM	None							Category2
Debentures	SRBDEB201201222T5.400	SOUTH AFRICAN RESERVE BANK	Matured	2011-12-28	2012-01-25	300000000	5.4	TERM	None							Category2
Debentures	SRBDEB201202222T5.440	SOUTH AFRICAN RESERVE BANK	Matured	2011-12-28	2012-02-22	1500000000	5.44	TERM	None							Category2
Debentures	SRBDEB201201252T5.480	SOUTH AFRICAN RESERVE BANK	Matured	2011-12-28	2012-01-25	300000000	5.48</									

Linked Negotiable Certificates Of Deposit	SBSLNC201301233U03XXXXPL0.4	STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION	Matured	2012-01-24	2013-01-23	ZAM000069188	8000000	5.996	ISDF	None	ZAR-JIBAR3	PLUS-0.4-PRCT	None	Issuer Defined	2012-07-23	2012-10-23	2012-10-23	Category3
						ZAM000069178		5.996							2012-01-24	2013-01-23		
						ZAM000069178		6							2012-04-24	2012-04-24		
						ZAM000069178		5.475							2012-07-24	2012-07-24		
Negotiable Certificates Of Deposit	RANNCX201202282T5.4500000	RAND MERCHANT BANK	Matured	2012-01-24	2012-02-28	ZAM000068995	600000000	5.45	TERM	None					2012-10-24	2012-10-24		Category2
Negotiable Certificates Of Deposit	SBSNCDX20120722T15.8	STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION	Matured	2012-01-24	2012-07-27	ZAM000069111	80000000	5.8	TERM	None					2012-04-24	2012-04-24		Category2
Negotiable Certificates Of Deposit	SBSNCDX20120722T15.75	STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION	Matured	2012-01-24	2013-01-23	ZAM000069127	5000000	5.75	TERM	None					2012-07-24	2012-07-24		Category2
Negotiable Certificates Of Deposit	SBSNCDX20120424T5.525	STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION	Matured	2012-01-24	2012-04-24	ZAM000069145	2000000	5.525	TERM	None					2012-10-24	2012-10-24		Category2
Floating Rate Notes	ABPFRNX201501233U03XXXXPLB85	ABSA BANK LIMITED	Matured	2012-01-25	2015-01-23	ZAM000069202	4000000	6.446	ISDF	None	ZAR-JIBAR3	PLUS-85-BPS	None	Issuer Defined	2012-07-23	2012-10-23	2012-10-23	Category3
						ZAM000069202		6.446							2012-01-25	2013-04-23		
						ZAM000069202		6.45							2012-04-23	2012-04-23		
						ZAM000069202		5.925							2012-07-23	2012-07-23		
						ZAM000069202		5.925							2012-10-23	2012-10-23		
						ZAM000069202		5.931							2013-01-23	2013-01-23		
						ZAM000069202		5.975							2013-04-23	2013-04-23		
						ZAM000069202		6							2013-07-23	2013-07-23		
						ZAM000069202		5.992							2013-10-23	2013-10-23		
						ZAM000069202		6.075							2014-01-23	2014-01-23		
						ZAM000069202		6.625							2014-04-23	2014-04-23		
						ZAM000069202		6.808							2014-07-23	2014-07-23		
						ZAM000069202		6.959							2014-10-23	2014-10-23		
Linked Negotiable Certificates Of Deposit	IPNLNCD201401243U03XXXXPLB87	INVESTEC BANK LIMITED	Matured	2012-01-25	2015-01-23	ZAM000069392	4000000	6.466	ISDF	None	ZAR-JIBAR3	PLUS-87-BPS	None	Issuer Defined	2012-07-23	2012-10-23	2012-10-23	Category3
						ZAM000069392		6.466							2012-01-25	2013-10-25		
						ZAM000069392		6.47							2012-04-25	2012-07-25		
						ZAM000069392		5.943							2012-07-25	2012-07-25		
						ZAM000069392		5.951							2012-10-25	2012-10-25		
						ZAM000069392		5.995							2013-01-24	2013-01-24		
						ZAM000069392		6.02							2013-04-25	2013-04-25		
						ZAM000069392		6.012							2013-07-25	2013-07-25		
						ZAM000069392		6.095							2013-10-25	2013-10-25		
						ZAM000069392		6.645							2014-01-24	2014-01-24		
						ZAM000069392		6.638							2014-04-25	2014-04-25		
						ZAM000069392		6.945							2014-07-25	2014-07-25		
						ZAM000069392		6.945							2014-10-24	2014-10-24		
Linked Negotiable Certificates Of Deposit	IPNLNCD201401243U03XXXXPLB72	INVESTEC BANK LIMITED	Matured	2012-01-25	2014-01-24	ZAM000069400	4000000	6.316	ISDF	None	ZAR-JIBAR3	PLUS-72-BPS	None	Issuer Defined	2012-07-23	2012-10-23	2012-10-23	Category3
						ZAM000069400		6.316							2012-01-25	2013-10-25		
						ZAM000069400		6.32							2012-04-25	2012-07-25		
						ZAM000069400		5.795							2012-07-25	2012-07-25		
						ZAM000069400		5.801							2012-10-25	2012-10-25		
						ZAM000069400		5.845							2013-01-24	2013-01-24		
						ZAM000069400		5.87							2013-04-25	2013-04-25		
						ZAM000069400		5.862							2013-07-25	2013-07-25		
Negotiable Certificates Of Deposit	RANNCX201301242T6.2000000	RAND MERCHANT BANK	Matured	2012-01-25	2013-01-24	ZAM000069244	250000000	6.2	TERM	None					2012-04-25	2012-07-25		Category2
Treasury Bills	NATIBX201301231	GOVERNMENT OF SOUTH AFRICA	Matured	2012-01-25	2013-01-23	ZAM000069215	599000000	6.05	TERM	None					2012-07-25	2012-07-25		Category1
Negotiable Certificates Of Deposit	ABBNCDX20120725T6.05	AFRICAN BANK LTD (OLD)	Matured	2012-01-25	2012-07-25	ZAM000069251	20000000	6.05	TERM	None					2012-10-25	2012-10-25		Category2
Promissory Notes	CBPFRNX201301242T6.650	CAPITEC BANK LIMITED	Matured	2012-01-25	2013-01-24	ZAM000069285	150000000	6.65	TERM	None					2012-04-25	2012-04-25		Category2
Debentures	SRBDEBX20120222T5.480	SOUTH AFRICAN RESERVE BANK	Matured	2012-01-25	2012-02-22	ZAM000069271	20000000	5.48	TERM	None					2013-01-24	2013-01-24		Category2
Debentures	SRBDEBX20120222T5.400	SOUTH AFRICAN RESERVE BANK	Matured	2012-01-25	2012-02-22	ZAM000069343	12000000	5.4	TERM	None					2013-04-25	2013-04-25		Category2
Negotiable Certificates Of Deposit	IPNLNCDX20120725T5.90	INVESTEC BANK LIMITED	Matured	2012-01-25	2012-07-25	ZAM000069269	0	5.9	TERM	None					2013-07-25	2013-07-25		Category2
Negotiable Certificates Of Deposit	ABPFRNX201301242T6.20	ABSA BANK LIMITED	Matured	2012-01-25	2013-01-24	ZAM000069418	40000000	6.2	TERM	None					2013-10-25	2013-10-25		Category2
Debentures	SRBDEBX20120222T5.500	SOUTH AFRICAN RESERVE BANK	Matured	2012-01-25	2012-02-22	ZAM000069350	1500000000	5.5	TERM	None					2014-07-25	2014-07-25		Category2
Floating Rate Notes	RANFRNX201301243U03XXXXPL0.4	RAND MERCHANT BANK	Matured	2012-01-25	2013-01-24	ZAM000069228	55000000	5.996	ISDF	None	ZAR-JIBAR3	PLUS-0.4-PRCT	None	Issuer Defined	2012-07-23	2012-10-23	2012-10-23	Category3
						ZAM000069228		5.996							2012-01-25	2013-10-25		
						ZAM000069228		6							2012-04-25	2012-04-25		
						ZAM000069228		5.475							2012-07-25	2012-07-25		
						ZAM000069228		5.475							2012-10-25	2012-10-25		
Floating Rate Notes	RANFRNX201307253U03XXXXPL0.55	RAND MERCHANT BANK	Matured	2012-01-25	2013-07-25	ZAM000069277	53000000	6.146	ISDF	None	ZAR-JIBAR3	PLUS-0.55-PRCT	None	Issuer Defined	2012-07-23	2012-10-23	2012-10-23	Category3
						ZAM000069277		6.146							2012-01-25	2013-07-25		
						ZAM000069277		6.15							2012-04-25	2012-04-25		
						ZAM000069277		5.625							2012-07-25	2012-07-25		
						ZAM000069277		5.48							2012-10-25	2012-10-25		
						ZAM000069277		5.631							2013-01-25	2013-01-25		
						ZAM000069277		5.675							2013-04-25	2013-04-25		
Negotiable Certificates Of Deposit	RANNCX201301242T6.2000000	RAND MERCHANT BANK	Matured	2012-01-25	2013-01-24	ZAM000069293	0	6.2	TERM	None					2012-04-25	2012-07-25		Category2
Debentures	SRBDEBX20120222T5.400	SOUTH AFRICAN RESERVE BANK	Matured	2012-01-25	2012-02-22	ZAM000069368	12000000	5.4	TERM	None					2012-10-25	2012-10-25		Category2
Negotiable Certificates Of Deposit	NBKNCX201210252T6.050	NEDBANK CAPITAL	Matured	2012-01-25	2012-10-25	ZAM000069210	140000000	6.05	TERM	None					2012-07-25	2012-07-25		Category2
Commercial Paper Bills/ Capital Project Bills	SRBDEBX20120222T5.500	SOUTH AFRICAN RESERVE BANK	Matured	2012-01-25	2012-02-22	ZAM000069378	140000000	5.5	TERM	None					2012-10-25	2012-10-25		Category2
Commercial Paper Bills/ Capital Project Bills	ESKCPBX201207251	ESKOM HOLDINGS SOC LTD	Matured	2012-01-25	2012-07-25	ZAM000069194	2000000000			None					2013-01-24	2013-01-24		Category1
Commercial Paper Bills/ Capital Project Bills	ESKCPBX201207251	ESKOM HOLDINGS SOC LTD	Matured	2012-01-25	2012-07-25	ZAM000069296	100000000			None					2013-04-25	2013-04-25		Category1
Commercial Paper Bills/ Capital Project Bills	MTSCPBX201202241	TRANS CALEDONIAN TUNNEL AUTHORITY LMITS SAVINGS	Matured	2012-01-25	2012-02-24	ZAM000069001	80000000			None					2013-07-25	2013-07-25		Category1
Debentures	SRBDEBX20120222T5.490	SOUTH AFRICAN RESERVE BANK	Matured	2012-01-25	2012-02-22	ZAM000069335	590000000	5.49	TERM	None					2013-10-25	2013-10-25		Category2
Debentures	SRBDEBX20120222T5.490	SOUTH AFRICAN RESERVE BANK	Matured	2012-01-25	2012-02-22	ZAM000069384	450000000	5.49	TERM	None					2013-07-26	2013-07-26		Category2

Instrument	ISIN	Issuer	Maturity	Interest	Principal	ISDF	None	ZAR	JIBAR3	PLUS-0.7-PRCT	None	Issuer Defined	2014-12-02	2014-12-02	Category		
Floating Rate Notes	RANFRN201402033U03XXXXPLP.7	RAND MERCHANT BANK	Matured	2012-02-02	2014-02-03	ZAM00007879	48000000	ISDF	None	ZAR	JIBAR3	PLUS-0.7-PRCT	None	Issuer Defined	2015-01-02	2015-01-02	Category3
						ZAM00007879	6,296								2014-02-03		
						ZAM00007879	6,296								2012-02-02		
						ZAM00007879	6,3								2012-05-03		
						ZAM00007879	5,775								2012-08-03		
						ZAM00007879	5,781								2012-11-05		
						ZAM00007879	5,825								2013-02-04		
						ZAM00007879	5,833								2013-05-03		
						ZAM00007879	5,842								2013-08-05		
						ZAM00007879	5,842								2013-11-04		
Linked Negotiable Certificates Of Deposit	SBSLNC201702023U03XXXXPLP.22	STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION	Matured	2012-02-02	2017-02-02	ZAM00007978	150000000	ISDF	None	ZAR	JIBAR3	PLUS-1.22-PRCT	None	Issuer Defined	2013-11-04	2013-11-04	Category3
						ZAM00007978	8,816								2017-02-02		
						ZAM00007978	6,816								2012-02-02		
						ZAM00007978	6,82								2012-05-02		
						ZAM00007978	6,295								2012-08-02		
						ZAM00007978	6,301								2012-11-02		
						ZAM00007978	6,345								2013-02-04		
						ZAM00007978	6,353								2013-05-02		
						ZAM00007978	6,362								2013-08-02		
						ZAM00007978	6,395								2013-11-04		
						ZAM00007978	6,395								2013-05-02		
						ZAM00007978	6,395								2013-08-02		
						ZAM00007978	6,362								2013-11-04		
						ZAM00007978	6,395								2014-02-03		
						ZAM00007978	6,395								2014-05-02		
						ZAM00007978	7,195								2014-08-04		
						ZAM00007978	7,295								2014-11-03		
						ZAM00007978	7,39								2015-02-02		
						ZAM00007978	7,337								2015-05-04		
						ZAM00007978	7,32								2015-08-03		
						ZAM00007978	7,597								2015-11-02		
						ZAM00007978	8,203								2016-02-02		
						ZAM00007978	8,52								2016-05-03		
						ZAM00007978	8,578								2016-08-02		
						ZAM00007978	8,578								2016-11-02		
Negotiable Certificates Of Deposit	RANNCX201302012T6.1500000	RAND MERCHANT BANK	Matured	2012-02-02	2013-02-01	ZAM00007886	80000000	TERM	None								Category2
Floating Rate Notes	RANFRN201602023U03XXXXPLP.1	RAND MERCHANT BANK	Matured	2012-02-02	2016-02-02	ZAM00007903	10000000	ISDF	None	ZAR	JIBAR3	PLUS-1.1-PRCT	None	Issuer Defined	2016-02-02	2016-02-02	Category3
						ZAM00007903	6,696								2012-02-02		
						ZAM00007903	6,7								2012-05-02		
						ZAM00007903	6,175								2012-08-02		
						ZAM00007903	6,181								2012-11-02		
						ZAM00007903	6,233								2013-02-04		
						ZAM00007903	6,225								2013-05-02		
						ZAM00007903	6,233								2013-08-02		
						ZAM00007903	6,242								2013-11-04		
						ZAM00007903	6,775								2014-02-03		
						ZAM00007903	6,875								2014-05-02		
						ZAM00007903	7,075								2014-08-04		
						ZAM00007903	7,175								2014-11-03		
						ZAM00007903	7,2								2015-02-02		
						ZAM00007903	7,217								2015-05-04		
						ZAM00007903	7,4								2015-08-03		
						ZAM00007903	7,417								2015-11-02		
Floating Rate Notes	ABPFRN201302043U03XXXXPLP.4350	ABSA BANK LIMITED	Matured	2012-02-02	2013-02-04	ZAM00007013	0	ISDF	None	ZAR	JIBAR3	PLUS-0.435-PRCT	None	Issuer Defined	2013-02-04	2013-02-04	Category3
						ZAM00007013	6,031								2012-02-02		
						ZAM00007013	6,031								2012-05-02		
						ZAM00007013	6,035								2012-08-02		
						ZAM00007013	5,51								2012-11-02		
Floating Rate Notes	ABPFRN201302013U03XXXXPLP.40	ABSA BANK LIMITED	Matured	2012-02-02	2013-02-01	ZAM00007804	20000000	ISDF	None	ZAR	JIBAR3	PLUS-0.4-PRCT	None	Issuer Defined	2013-02-01	2013-02-01	Category3
						ZAM00007804	5,996								2012-02-02		
						ZAM00007804	5,996								2012-05-02		
						ZAM00007804	6								2012-08-01		
						ZAM00007804	5,475								2012-11-01		
Floating Rate Notes	ABPFRN201602023U03XXXXPLP.15	ABSA BANK LIMITED	Matured	2012-02-02	2016-02-02	ZAM00007820	250000000	ISDF	None	ZAR	JIBAR3	PLUS-1.15-PRCT	None	Issuer Defined	2016-02-02	2016-02-02	Category3
						ZAM00007820	7,47								2012-02-02		
						ZAM00007820	6,746								2012-05-02		
						ZAM00007820	6,75								2012-08-02		
						ZAM00007820	6,225								2012-11-02		
						ZAM00007820	6,231								2013-02-04		
						ZAM00007820	6,275								2013-05-02		
						ZAM00007820	6,293								2013-08-02		
						ZAM00007820	6,292								2013-11-04		
						ZAM00007820	6,825								2014-02-03		
						ZAM00007820	6,825								2014-05-02		
						ZAM00007820	7,125								2014-08-04		
						ZAM00007820	7,225								2014-11-03		
						ZAM00007820	7,35								2015-02-02		
						ZAM00007820	7,287								2015-05-04		
						ZAM00007820	7,45								2015-08-03		
						ZAM00007820	7,467								2015-11-02		
Commercial Paper Bills/ Capital Project Bills	ESKCPB201302011	ESKOM HOLDINGS SOC LTD	Matured	2012-02-02	2013-02-01	ZAM00007025	100000000	None	None								Category1
Commercial Paper Bills/ Capital Project Bills	ESKCPB201208021	ESKOM HOLDINGS SOC LTD	Matured	2012-02-02	2012-08-02	ZAM00007021	50000000	None	None								Category1
Floating Rate Notes	ABPFRN201402033U03XXXXPLP.70	ABSA BANK LIMITED	Matured	2012-02-02	2014-02-03	ZAM00007812	51000000	ISDF	None	ZAR	JIBAR3	PLUS-0.7-PRCT	None	Issuer Defined	2014-02-03	2014-02-03	Category3
						ZAM00007812	6,296								2012-02-02		
						ZAM00007812	6,296								2012-05-02		
						ZAM00007812	6,3								2012-08-02		
						ZAM00007812	5,775								2012-11-02		
						ZAM00007812	5,781								2013-02-04		
						ZAM00007812	5,825								2013-05-02		
						ZAM00007812	5,833								2013-08-02		
						ZAM00007812	5,842								2013-11-04		
Floating Rate Notes	ABPFRN201302013U03XXXXPLP.4350	ABSA BANK LIMITED	Matured														

Instrument	ISIN	Issuer	Maturity	Start	End	Face Value	Yield	ISDF	None	ISIN	Plus	Prct	None	Issuer Defined	2012-11-08	2012-11-08	Category
Floating Rate Notes	RANFRNX201502063U03XXXXPLP0.875	RAND MERCHANT BANK	Matured	2012-02-09	2015-02-06	1000000	6.475	ISDF	None	ZAR-JIBAR3	PLUS-0.875-PRCT		None	Issuer Defined			Category3
							6.475								2012-02-09	2012-02-09	
							5.96								2012-05-07	2012-05-07	
							6								2012-08-06	2012-08-06	
							6.008								2012-11-06	2012-11-06	
							6.017								2013-02-06	2013-02-06	
							6.05								2013-05-06	2013-05-06	
							6.05								2013-08-06	2013-08-06	
							6.05								2013-11-06	2013-11-06	
							6.05								2014-02-06	2014-02-06	
							6.05								2014-05-06	2014-05-06	
							6.05								2014-08-06	2014-08-06	
							6.05								2014-11-06	2014-11-06	
Notes	ABBNOTX201302083U03XXXXPLP0.90	AFRICAN BANK LTD (OLD)	Matured	2012-02-09	2013-02-08	174000000	6.5	ISDF	None	ZAR-JIBAR3	PLUS-0.9-PRCT		None	Issuer Defined			Category3
							6.5								2012-02-09	2012-11-09	
							5.975								2012-05-09	2012-05-09	
							6.05								2012-08-10	2012-08-10	
							6.05								2012-11-09	2012-11-09	
Linked Negotiable Certificates Of Deposit	IPNLNCD201302083U03XXXXPLB45	INVESTEC BANK LIMITED	Matured	2012-02-09	2013-02-08	23000000	6.05	ISDF	None	ZAR-JIBAR3	PLUS-45-BPS		None	Issuer Defined			Category3
							6.05								2012-02-09	2012-11-09	
							5.525								2012-05-09	2012-05-09	
							6.05								2012-08-10	2012-08-10	
							6.05								2012-11-09	2012-11-09	
Linked Negotiable Certificates Of Deposit	IPNLNCD201402073U03XXXXPLB75	INVESTEC BANK LIMITED	Matured	2012-02-09	2014-02-07	20000000	6.35	ISDF	None	ZAR-JIBAR3	PLUS-75-BPS		None	Issuer Defined			Category3
							6.35								2012-02-09	2012-11-07	
							5.825								2012-05-07	2012-05-07	
							5.831								2012-08-07	2012-08-07	
							5.875								2012-11-07	2012-11-07	
							5.883								2013-02-07	2013-02-07	
							5.925								2013-05-07	2013-05-07	
							5.925								2013-08-07	2013-11-07	
Linked Negotiable Certificates Of Deposit	NBKLNCD201308083U03XXXXPLP0.500	NEDBANK CAPITAL	Matured	2012-02-09	2013-08-08	36000000	6.1	ISDF	None	ZAR-JIBAR3	PLUS-0.5-PRCT		Quarterly Payment Cycle	Issuer Defined			Category3
							6.1								2012-02-09	2013-05-09	
							5.575								2012-05-09	2012-05-09	
							5.581								2012-08-08	2013-08-08	
							5.625								2012-11-09	2012-11-09	
							5.581								2013-02-08	2013-02-08	
							5.625								2013-05-09	2012-08-08	
Floating Rate Notes	RANFRNX201402073U03XXXXPLP0.7	RAND MERCHANT BANK	Matured	2012-02-09	2014-02-07	13000000	6.3	ISDF	None	ZAR-JIBAR3	PLUS-0.7-PRCT		None	Issuer Defined			Category3
							6.3								2012-02-09	2014-02-07	
							5.775								2012-05-07	2012-05-07	
							5.781								2012-08-07	2012-08-07	
							5.825								2012-11-07	2012-11-07	
							5.833								2013-02-07	2013-02-07	
							5.833								2013-05-07	2013-05-07	
							5.833								2013-08-07	2013-08-07	
Floating Rate Notes	RANFRNX201302083U03XXXXPLP0.41	RAND MERCHANT BANK	Matured	2012-02-10	2013-02-08	100000000	6.01	ISDF	None	ZAR-JIBAR3	PLUS-0.41-PRCT		None	Issuer Defined			Category3
							6.01								2012-02-10	2013-02-08	
							5.485								2012-05-08	2012-05-08	
							6.01								2012-08-08	2012-08-08	
							6.01								2012-11-08	2012-11-08	
Commercial Paper Bills/ Capital Project Bills	ESKCPBX20120511	ESKOM HOLDINGS SOC LTD	Matured	2012-02-10	2012-05-11	35000000		None	None								Category1
Floating Rate Notes	ABFRNX201302083U03XXXXPLP0.80	AFRICAN BANK LTD (OLD)	Matured	2012-02-10	2013-02-08	75000000	6.4	ISDF	None	ZAR-JIBAR3	PLUS-0.8-PRCT		None	Issuer Defined			Category3
							6.4								2012-02-10	2012-05-10	
							5.875								2012-05-10	2012-02-08	
							6.275								2012-08-10	2012-08-10	
							6.275								2012-11-12	2012-11-12	
Floating Rate Notes	ABFRNX201311083U03XXXXPLP0.6750	ABSA BANK LIMITED	Matured	2012-02-10	2013-11-08	100000000	6.275	ISDF	None	ZAR-JIBAR3	PLUS-0.675-PRCT		None	Issuer Defined			Category3
							6.275								2012-02-10	2012-08-08	
							5.75								2012-05-08	2012-05-08	
							5.756								2012-08-08	2012-08-08	
							5.8								2012-11-08	2012-11-08	
							5.8								2013-02-08	2013-02-08	
							5.868								2013-05-08	2013-05-08	
Linked Negotiable Certificates Of Deposit	NBKLNCD201408113U03XXXXPLP0.825	NEDBANK CAPITAL	Matured	2012-02-10	2014-08-11	218000000	6.425	ISDF	None	ZAR-JIBAR3	PLUS-0.825-PRCT		Quarterly Payment Cycle	Issuer Defined			Category3
							6.425								2012-02-10	2013-11-07	
							5.9								2012-05-10	2012-05-10	
							5.908								2012-08-10	2012-08-10	
							5.95								2012-11-11	2012-11-11	
							5.958								2013-02-11	2013-02-11	
							6								2013-05-10	2014-02-10	
							6								2013-08-12	2013-08-12	
							6								2013-11-11	2013-11-11	
							6.5								2014-02-10	2012-11-09	
							6.608								2014-05-09	2014-05-09	
Commercial Paper Bills/ Capital Project Bills	ESKCPBX201302081	ESKOM HOLDINGS SOC LTD	Matured	2012-02-10	2013-02-08	50000000		None	None								Category1
Commercial Paper Bills/ Capital Project Bills	ESKCPBX201302081	ESKOM HOLDINGS SOC LTD	Matured	2012-02-10	2013-02-08	50000000		None	None								Category1
Negotiable Certificates Of Deposit	SBSNCDX201205102T5.525	STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION	Matured	2012-02-10	2012-05-10	1000000	5.525	TERM	None								Category2
Floating Rate Notes	ABFRNX201302083U03XXXXPLP0.4250	ABSA BANK LIMITED	Matured	2012-02-10	2013-02-08	100000000	6.025	ISDF	None	ZAR-JIBAR3	PLUS-0.425-PRCT		None	Issuer Defined			Category3
							6.025								2012-02-10	2012-05-08	
							5.5								2012-05-08	2012-08-08	
							6.225								2012-08-08	2013-02-08	
							6.225								2012-11-08	2012-11-08	
Negotiable Certificates Of Deposit	RANNCDX201302082T6.2250000	RAND MERCHANT BANK	Matured	2012-02-10	2013-02-08	60000000	6.225	TERM	None								Category2
Negotiable Certificates Of Deposit	RANNCDX201302082T6.2250000	RAND MERCHANT BANK	Matured	2012-02-10	2013-02-08	60000000	6.225	TERM	None								Category2
Negotiable Certificates Of Deposit	RANNCDX201302082T6.2250000	RAND MERCHANT BANK	Matured	2012-02-10	2013-02-08	60000000	6.225	TERM	None								Category2
Negotiable Certificates Of Deposit	RANNCDX201302082T6.2250000	RAND MERCHANT BANK	Matured	2012-02-10	2013-02-08	60000000	6.225	TERM	None								Category2
Negotiable Certificates Of Deposit	RANNCDX201302082T6.2250000	RAND MERCHANT BANK	Matured	2012-02-10	2013-02-08	60000000	6.225	TERM	None								

Linked Negotiable Certificates Of Deposit	SBSLNC201304123U03XXXXPL0.4	STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION	Matured	2012-04-12	2013-04-12	15000000	5.5	ISDF	None	ZAR-JIBAR3	PLUS-0.4-PRCT	None	Issuer Defined	2012-10-12	2013-01-14	2013-04-12	Category3
							5.506										
							6										
							5.975										
							5.475										
							5.481										
Floating Rate Notes	ABFRNX201304123U03XXXXPL0.825	AFRICAN BANK LTD (OLD)	Matured	2012-04-12	2013-04-12	165000000	6.425	ISDF	None	ZAR-JIBAR3	PLUS-0.825-PRCT	None	Issuer Defined	2012-04-12	2012-10-12	2013-01-14	Category3
							6.425										
							6.4										
							5.9										
							5.908										
Floating Rate Notes	RANFRNX201304123U03XXXXPL0.4	RAND MERCHANT BANK	Matured	2012-04-12	2013-04-12	35000000	6	ISDF	None	ZAR-JIBAR3	PLUS-0.4-PRCT	None	Issuer Defined	2012-04-12	2012-10-12	2013-01-14	Category3
							6										
							5.975										
							5.475										
							5.481										
Linked Negotiable Certificates Of Deposit	IPNLNCD201304123U03XXXXPL0.50	INVESTEC BANK LIMITED	Matured	2012-04-12	2013-04-12	0	5.1	ISDF	None	ZAR-JIBAR3	PLUS-50-BPS	None	Issuer Defined	2012-04-12	2012-10-12	2013-01-14	Category3
							5.1										
							6.1										
							6.075										
							5.575										
							5.581										
Linked Negotiable Certificates Of Deposit	SBSLNC201404113U03XXXXPL0.725	STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION	Matured	2012-04-12	2014-04-11	100000000	6.325	ISDF	None	ZAR-JIBAR3	PLUS-0.725-PRCT	None	Issuer Defined	2012-04-12	2012-10-12	2013-01-14	Category3
							6.325										
							6.3										
							5.8										
							5.806										
							5.85										
							5.875										
							5.867										
							5.95										
Negotiable Certificates Of Deposit	ABPNCDX201304122T6.225	ABSA BANK LIMITED	Matured	2012-04-12	2013-04-12	50000000	6.225	TERM	None								
Floating Rate Notes	ABFRNX20150413U03XXXXPL0.90	ABSA BANK LIMITED	Matured	2012-04-12	2015-04-10	33000000	6.5	ISDF	None	ZAR-JIBAR3	PLUS-0.9-PRCT	None	Issuer Defined	2012-04-12	2012-10-12	2013-01-14	Category2
							6.5										
							6.5										
							6.495										
							5.975										
							5.994										
							6.025										
							6.05										
							6.092										
							6.125										
							6.85										
							6.725										
							6.975										
							7.025										
Linked Negotiable Certificates Of Deposit	IPNLNCD201304123U03XXXXPL0.50	INVESTEC BANK LIMITED	Matured	2012-04-12	2013-04-12	61600000	6.1	ISDF	None	ZAR-JIBAR3	PLUS-50-BPS	None	Issuer Defined	2012-04-12	2012-10-12	2013-01-14	Category3
							6.1										
							6.1										
							6.075										
							5.575										
							5.581										
Floating Rate Notes	RANFRNX20150413U03XXXXPL0.9	RAND MERCHANT BANK	Matured	2012-04-12	2015-04-10	20000000	6.5	ISDF	None	ZAR-JIBAR3	PLUS-0.9-PRCT	None	Issuer Defined	2012-04-12	2012-10-12	2013-01-14	Category3
							6.5										
							6.5										
							6.486										
							5.975										
							5.994										
							6.025										
							6.05										
							6.092										
							6.125										
							6.85										
							6.725										
							6.975										
							7.025										
Negotiable Certificates Of Deposit	NBKNCDX201304122T6.32500	NEDBANK CAPITAL	Matured	2012-04-12	2013-04-12	700000000	6.325	TERM	None								
Negotiable Certificates Of Deposit	ABPNCDX201210625T5.85	ABSA BANK LIMITED	Matured	2012-04-12	2012-10-05	100000000	5.85	TERM	None								
Negotiable Certificates Of Deposit	ABPNCDX201101022T5.855	ABSA BANK LIMITED	Matured	2012-04-12	2012-10-12	100000000	5.855	TERM	None								
Bankers Acceptances	TKKBAXX201206111	TELKOM SA LIMITED	Matured	2012-04-12	2012-06-11	200000000	None										
Commercial Paper Bills/ Capital Project Bills	ESKCPBX201304121	ESKOM HOLDINGS SOC LTD	Matured	2012-04-12	2013-04-12	50000000	None										
Negotiable Certificates Of Deposit	SBSLNC201207122T5.525	STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION	Matured	2012-04-12	2012-10-12	20000000	5.525	TERM	None								
Negotiable Certificates Of Deposit	SBSLNC201210112T5.825	STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION	Matured	2012-04-12	2012-10-11	10000000	5.825	TERM	None								
Negotiable Certificates Of Deposit	NBKNCDX201210112T5.87500	NEDBANK CAPITAL	Matured	2012-04-12	2012-10-11	120000000	5.875	TERM	None								
Negotiable Certificates Of Deposit	NBKNCDX201210112T5.85000	NEDBANK CAPITAL	Matured	2012-04-12	2012-10-11	100000000	5.86	TERM	None								
Negotiable Certificates Of Deposit	NBKNCDX201304112T6.32500	NEDBANK CAPITAL	Matured	2012-04-12	2013-04-11	150000000	6.325	TERM	None								
Linked Negotiable Certificates Of Deposit	SBSLNC201304123U03XXXXPL0.4	STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION	Matured	2012-04-12	2013-04-12	114000000	6	ISDF	None	ZAR-JIBAR3	PLUS-0.4-PRCT	None	Issuer Defined	2012-04-12	2012-10-12	2013-01-14	Category3
							6										
							6										
							5.975										
							5.475										
							5.481										
Linked Negotiable Certificates Of Deposit	NBKLNC201504133U03XXXXPL0.925	NEDBANK CAPITAL	Matured	2012-04-13	2015-04-13	110000000	6.525	ISDF	None	ZAR-JIBAR3	PLUS-0.925-PRCT	Quarterly Payment Cycle	Issuer Defined	2012-04-13	2012-10-13	2013-01-14	Category3
							6.525										
							6.5										
							6										
							6.006										
							6.05										
							6.075										
							6.087										
							6.15										
							6.692										
							6.758										
							7										
							7.05										
Negotiable Certificates Of Deposit	ABPNCDX20120802T5.725	ABSA BANK LIMITED	Matured	2012-04-13	2012-08-02	307000000	5.725	TERM	None								
Negotiable Certificates Of Deposit	ABPNCDX201208132T5.70	ABSA BANK LIMITED	Matured	2012-04-13	2012-08-13	350000000	5.7	TERM	None								
Negotiable Certificates Of Deposit	ABPNCDX201104132T5.74	ABSA BANK LIMITED	Matured	2012-04-13	2011-04-13	200000000	5.74	TERM	None								
Floating Rate Notes	RANFRNX201404133U03																

Instrument	ISIN	Issuer	Maturity	Face Value	Current Value	ISDF	Rating	Payment Cycle	Issuer Defined	Category
Linked Negotiable Certificates Of Deposit	NBKLCND201305293U03XXXXPL0.525	NEDBANK CAPITAL	2012-05-29	100000000	6,125	ISDF	None	Quarterly Payment Cycle	Issuer Defined	Category3
					6,125					2012-05-29
					5,0					2012-08-28
					5,0					2012-11-28
					5,608					2013-02-28
Negotiable Certificates Of Deposit	SBSNCD20140529215.311	STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION	2012-05-29	5000000	6,311	TERM	None			Category2
Floating Rate Notes	RANFNX201305293U03XXXXPL0.4	RAND MERCHANT BANK	2012-05-29	80000000	6	ISDF	None	None	Issuer Defined	Category2
					6					2013-05-29
					5,473					2012-05-29
					5,525					2012-08-29
					5,483					2012-11-29
					6,075					2013-02-28
Linked Negotiable Certificates Of Deposit	NBKLCND201305293U03XXXXPL0.475	NEDBANK CAPITAL	2012-05-30	100000000	6,075	ISDF	None	Quarterly Payment Cycle	Issuer Defined	Category3
					6,075					2013-05-28
					5,56					2012-05-30
					5,0					2012-08-28
					5,58					2012-11-28
					5,49					2013-02-28
Debentures	SRBDEB2012060215.490	SOUTH AFRICAN RESERVE BANK	2012-05-30	119000000	5,49	TERM	None			Category2
Negotiable Certificates Of Deposit	SBSNCD20121128215.75	STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION	2012-05-30	3000000	5,75	TERM	None			Category2
Negotiable Certificates Of Deposit	ABPNCD20120917215.59	ABSA BANK LIMITED	2012-05-30	100000000	5,59	TERM	None			Category2
Negotiable Certificates Of Deposit	NBKNCX20130530215.0075	NEDBANK CAPITAL	2012-05-30	100000000	6,075	TERM	None			Category2
Negotiable Certificates Of Deposit	RANFNX20121128215.8000000	RAND MERCHANT BANK	2012-05-30	7000000	5,8	TERM	None			Category2
Negotiable Certificates Of Deposit	NBKNCX20130530215.0075	NEDBANK CAPITAL	2012-05-30	4000000	6,075	TERM	None			Category2
Debentures	SRBDEB20120613215.500	SOUTH AFRICAN RESERVE BANK	2012-05-30	110000000	5,5	TERM	None			Category2
Debentures	SRBDEB20120621715.500	SOUTH AFRICAN RESERVE BANK	2012-05-30	915000000	5,5	TERM	None			Category2
Debentures	SRBDEB20120725215.500	SOUTH AFRICAN RESERVE BANK	2012-05-30	100000000	5,5	TERM	None			Category2
Negotiable Certificates Of Deposit	RANFNX20120829215.5250000	RAND MERCHANT BANK	2012-05-30	4000000	5,525	TERM	None	None	Issuer Defined	Category2
Floating Rate Notes	RANFNX201305303U03XXXXPL0.4	RAND MERCHANT BANK	2012-05-30	24000000	6	ISDF	None	None	Issuer Defined	Category3
					6					2013-05-30
					5,473					2012-05-30
					5,525					2012-08-30
					5,483					2012-11-30
					5,483					2013-02-28
Treasury Bills	NATFBX201305291	GOVERNMENT OF SOUTH AFRICA	2012-05-30	721000000	5,483	None				Category1
Negotiable Certificates Of Deposit	IPNCDX20130528215.165	INVESTEC BANK LIMITED	2012-05-30	200000000	6,165	TERM	None			Category2
Negotiable Certificates Of Deposit	IPNCDX20130227215.10	INVESTEC BANK LIMITED	2012-05-30	44300000	6,1	TERM	None			Category2
Negotiable Certificates Of Deposit	IPNCDX20130530215.15	INVESTEC BANK LIMITED	2012-05-30	21000000	6,15	TERM	None			Category2
Debentures	SRBDEB2012060215.495	SOUTH AFRICAN RESERVE BANK	2012-05-30	800000000	5,495	TERM	None			Category2
Debentures	SRBDEB20120613215.495	SOUTH AFRICAN RESERVE BANK	2012-05-30	500000000	5,495	TERM	None			Category2
Debentures	SRBDEB20120725215.495	SOUTH AFRICAN RESERVE BANK	2012-05-30	300000000	5,495	TERM	None			Category2
Linked Negotiable Certificates Of Deposit	SBSLNC201405303U03XXXXPL0.775	STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION	2012-05-30	300000000	6,375	ISDF	None	None	Issuer Defined	Category3
					6,375					2014-05-30
					5,9					2012-08-30
					5,9					2012-11-30
					5,988					2013-02-28
					5,9					2013-05-30
					5,908					2013-08-30
					5,967					2013-11-29
					6,45					2014-02-28
Floating Rate Notes	ABFFNX201305283U03XXXXPL0.4250	ABSA BANK LIMITED	2012-05-30	100000000	6,025	ISDF	None	None	Issuer Defined	Category3
					6,025					2013-05-28
					5,5					2012-08-28
					5,55					2012-11-28
					5,588					2013-02-28
Floating Rate Notes	RANFNX201305303U03XXXXPL0.45	RAND MERCHANT BANK	2012-05-30	515000000	6,05	ISDF	None	None	Issuer Defined	Category3
					6,05					2013-05-30
					6,05					2012-08-30
					5,525					2012-11-30
					5,575					2012-11-30
					5,583					2013-02-28
Negotiable Certificates Of Deposit	NBKNCX20120829215.525	NEDBANK CAPITAL	2012-05-30	4000000	5,525	TERM	None			Category2
Linked Negotiable Certificates Of Deposit	NBKLCND201305303U03XXXXPL0.475	NEDBANK CAPITAL	2012-05-30	600000000	6,075	ISDF	None	Quarterly Payment Cycle	Issuer Defined	Category3
					6,075					2012-08-30
					5,55					2012-08-30
					5,6					2012-11-30
					5,588					2013-02-28
Negotiable Certificates Of Deposit	NBKNCX20121130215.8	NEDBANK CAPITAL	2012-05-30	13000000	5,8	TERM	None			Category2
Negotiable Certificates Of Deposit	NBKNCX20121128215.8	NEDBANK CAPITAL	2012-05-30	115000000	5,8	TERM	None			Category2
Negotiable Certificates Of Deposit	SBSNCD20130530215.500	STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION	2012-05-30	6000000	6,025	TERM	None			Category2
Negotiable Certificates Of Deposit	NBKNCX20130304215.56	NEDBANK CAPITAL	2012-05-30	7000000	5,95	TERM	None			Category2
Debentures	SRBDEB2012060215.500	SOUTH AFRICAN RESERVE BANK	2012-05-30	1000000000	5,5	TERM	None			Category2
Debentures	SRBDEB20120613215.500	SOUTH AFRICAN RESERVE BANK	2012-05-30	302000000	5,5	TERM	None			Category2
Debentures	SRBDEB20120725215.500	SOUTH AFRICAN RESERVE BANK	2012-05-30	5,495	5,495	TERM	None			Category2
Negotiable Certificates Of Deposit	RANFNX20121129215.7750000	RAND MERCHANT BANK	2012-05-31	1000000	5,775	TERM	None			Category2
Negotiable Certificates Of Deposit	IPNCDX20130227215.975	INVESTEC BANK LIMITED	2012-05-31	6000000	5,975	TERM	None			Category2
Negotiable Certificates Of Deposit	SBSNCD20120821215.525	STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION	2012-05-31	2000000	5,525	TERM	None			Category2
Floating Rate Notes	RANFNX201211275U03XXXXPL0.2	RAND MERCHANT BANK	2012-05-31	0	5,8	ISDF	None	None	Issuer Defined	Category3
					5,8					2012-11-27
					5,275					2012-08-27
Negotiable Certificates Of Deposit	ABPNCD20130131215.90	ABSA BANK LIMITED	2012-05-31	100000000	5,9	TERM	None			Category2
Negotiable Certificates Of Deposit	IPNCDX20130531215.10	INVESTEC BANK LIMITED	2012-05-31	283000000	6,1	TERM	None			Category2
Negotiable Certificates Of Deposit	ABPNCD2013030215.825	ABSA BANK LIMITED	2012-05-31	8000000	5,825	TERM	None			Category2
Negotiable Certificates Of Deposit	IPNCDX20130227215.975	INVESTEC BANK LIMITED	2012-05-31	0	5,97	TERM	None			Category2
Negotiable Certificates Of Deposit	SBSNCD20140530206.47	STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION	2012-05-31	300000000	6,47	ISDF	None	None	Issuer Defined	Category2
Linked Negotiable Certificates Of Deposit	SBSLNC201305313U03XXXXPL0.425	STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION	2012-05-31	375000000	6,025	ISDF	None	None	Issuer Defined	Category3
					6,025					2013-05-31
					5,5					2012-08-31
					5,55					2012-11-30
					5,508					2013-02-28
Linked Negotiable Certificates Of Deposit	SBSLNC201405303U03XXXXPL0.775	STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION	2012-05-31	400000000	6,375	ISDF	None	None	Issuer Defined	Category3
					6,375					2014-05-30
					5,85					2012-08-31
					5,9					2012-11-30
					5,988					2013-02-28
					5,9					2013-05-31
					5,908					2013-08-30
					5,967					2013-11-29
					6,45					2014-02-28
Linked Negotiable Certificates Of Deposit	SBSLNC201505293U03XXXXPL0.95	STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION	2012-05-31	800000000	6,95	ISDF	None	None	Issuer Defined	Category3
					6,95					2015-05-29
					6,55					2012-09-31
					6,025					2012-08-31
					6,075					2012-11-30
					6,033					2013-02-28
					6,075					2013-05-31
					6,083					2013-08-30
					6,142					2013-11-29
					6,625					2014-02-28
					6,75					2014-05-30
					7,058					2014-08-29
					7,033					2014-11-28
					7,05					2015-02-27
Linked Negotiable Certificates Of Deposit	SBSLNC201305313U03XXXXPL0.425	STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION	2012-06-01	384000000	6,025	ISDF	None	None	Issuer Defined	Category3
					6,025					2013-05-31
					6,025					2012-06-01
					5,5					2012-09-03
					5,565					2012-12-03
					5,508					2013-03-01
Negotiable Certificates Of Deposit	ABPNCD20121203215.725	ABSA BANK LIMITED	2012-06-01	170000000	5,725	TERM	None			Category2
Negotiable Certificates Of Deposit	NBKNCX20121130215.8	NEDBANK CAPITAL	2012-06-01	100000000	5,8	TERM	None			Category2
Negotiable Certificates Of Deposit	SBSNCD20130229215.825	STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION	2012-06-01	100000000	5,825	TERM	None			Category2
Negotiable Certificates Of Deposit	ABPNCD20130530215.95	ABSA BANK LIMITED	2012-06-01	700000000	5,9					

Instrument	ISIN	Issuer	Maturity	Face Value	Current Value	Yield	Term	ISDF	Rating	Frequency	Next Payment	Category	
Commercial Paper Bills/ Capital Project Bills	TKKCPBX201306121	TELKOM SA LIMITED	Matured	2012-06-12	2013-06-12	ZAM000087477	200000000	8.083	None			Category1	
Commercial Paper Bills/ Capital Project Bills	ESKONBX201212111	ESKON HOLDINGS SOC LTD	Matured	2012-06-12	2012-12-11	ZAM000087443	200000000	8.258	None			Category1	
Negotiable Certificates Of Deposit	NBKNDX20130612215.95	NEDBANK CAPITAL	Matured	2012-06-12	2013-06-12	ZAM000087485	5000000	5.96	TERM	None		Category2	
Negotiable Certificates Of Deposit	AFBNCX2012112215.925	AFRICAN BANK LTD (OLD)	Matured	2012-06-12	2012-11-12	ZAM000087642	150000000	5.925	TERM	None		Category2	
Linked Negotiable Certificates Of Deposit	IPNLNCD201212123UJ03XXXXPLB21	INVESTEC BANK LIMITED	Matured	2012-06-12	2012-12-12	ZAM000087618	150000000	5.805	ISDF	None	ZAR-JIBAR3 PLUS-21-BPS	Category3	
						ZAM000087618		5.805				2012-06-12	
						ZAM000087618		5.285				2012-09-12	
Negotiable Certificates Of Deposit	SBSNCDX201212121215.725	STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION	Matured	2012-06-12	2012-12-11	ZAM000087525	200000000	5.725	TERM	None		Category2	
Negotiable Certificates Of Deposit	SBSNCDX201212121215.725	STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION	Matured	2012-06-12	2012-12-11	ZAM000087576	195000000	5.725	TERM	None		Category2	
Negotiable Certificates Of Deposit	ABBNCDX20130212216.075	AFRICAN BANK LTD (OLD)	Matured	2012-06-12	2013-02-12	ZAM000087634	50000000	6.075	TERM	None		Category2	
Floating Rate Notes	ABFFRNX201306123UJ03XXXXPLP0.95	ABSA BANK LIMITED	Matured	2012-06-12	2013-06-12	ZAM000087527	125000000	5.445	QUTR	Based on issue date	12	ZAR-JIBAR3 PLUS-0.95-PRCT	Category3
						ZAM000087527		6.545				2012-06-12	
						ZAM000087527		6.025				2012-09-12	
						ZAM000087527		6.075				2012-12-12	
						ZAM000087527		6.075				2013-03-12	
						ZAM000087527		6.092				2013-06-12	
						ZAM000087527		6.083				2013-09-12	
						ZAM000087527		6.187				2013-12-12	
						ZAM000087527		6.675				2014-03-12	
						ZAM000087527		6.75				2014-06-12	
						ZAM000087527		7.083				2014-09-12	
						ZAM000087527		7.033				2014-12-12	
						ZAM000087527		7.083				2015-03-12	
Floating Rate Notes	ABFFRNX201306123UJ03XXXXPLP0.45	ABSA BANK LIMITED	Matured	2012-06-12	2013-06-12	ZAM000087592	500000000	5.045	QUTR	Based on issue date	12	ZAR-JIBAR3 PLUS-0.45-PRCT	Category3
						ZAM000087592		6.045				2012-06-12	
						ZAM000087592		5.525				2012-09-12	
						ZAM000087592		5.575				2012-12-12	
						ZAM000087592		5.575				2013-03-12	
Floating Rate Notes	ABFFRNX201306123UJ03XXXXPLB96	ABSA BANK LIMITED	Matured	2012-06-12	2013-06-12	ZAM000087550	367000000	5.555	QUTR	Based on issue date	12	ZAR-JIBAR3 PLUS-96-BPS	Category3
						ZAM000087550		6.035				2012-06-12	
						ZAM000087550		6.085				2012-09-12	
						ZAM000087550		6.085				2012-12-12	
						ZAM000087550		6.085				2013-03-12	
						ZAM000087550		6.102				2013-06-12	
						ZAM000087550		6.093				2013-09-12	
						ZAM000087550		6.177				2013-12-12	
						ZAM000087550		6.685				2014-03-12	
						ZAM000087550		6.76				2014-06-12	
						ZAM000087550		7.083				2014-09-12	
						ZAM000087550		7.043				2014-12-12	
						ZAM000087550		7.068				2015-03-12	
Floating Rate Notes	ABFFRNX201306123UJ03XXXXPLP0.40	ABSA BANK LIMITED	Matured	2012-06-12	2013-06-12	ZAM000087691	3000000	5.995	QUTR	Based on issue date	12	ZAR-JIBAR3 PLUS-0.4-PRCT	Category3
						ZAM000087691		6.995				2012-06-12	
						ZAM000087691		5.475				2012-09-12	
						ZAM000087691		5.525				2012-12-12	
						ZAM000087691		5.525				2013-03-12	
Negotiable Certificates Of Deposit	NBKNDX2012121213215.7	NEDBANK CAPITAL	Matured	2012-06-13	2012-12-13	ZAM000087972	4000000	5.7	TERM	None		Category2	
Debentures	SRBDEBX20120620215.500	SOUTH AFRICAN RESERVE BANK	Matured	2012-06-13	2012-06-20	ZAM000087790	950000000	5.5	TERM	None		Category2	
Floating Rate Notes	RANFRNX201306133UJ03XXXXPLP0.4	RAND MERCHANT BANK	Matured	2012-06-13	2013-06-13	ZAM000087741	12000000	5.995	ISDF	None	ZAR-JIBAR3 PLUS-0.4-PRCT	Category3	
						ZAM000087741		5.995				2012-06-13	
						ZAM000087741		5.475				2012-09-13	
						ZAM000087741		5.525				2012-12-13	
						ZAM000087741		5.525				2013-03-13	
Floating Rate Notes	RANFRNX201306133UJ03XXXXPLP1.2	RAND MERCHANT BANK	Matured	2012-06-13	2016-06-10	ZAM000087873	11000000	8.22	ISDF	None	ZAR-JIBAR3 PLUS-1.2-PRCT	Category3	
						ZAM000087873		6.795				2012-06-13	
						ZAM000087873		6.275				2012-09-10	
						ZAM000087873		6.325				2012-12-10	
						ZAM000087873		6.325				2013-03-10	
						ZAM000087873		6.325				2013-06-10	
						ZAM000087873		6.333				2013-09-10	
						ZAM000087873		6.417				2013-12-10	
						ZAM000087873		6.925				2014-03-10	
						ZAM000087873		7				2014-06-10	
						ZAM000087873		7.333				2014-09-10	
						ZAM000087873		7.283				2014-12-10	
						ZAM000087873		215000000				2015-03-10	
						ZAM000087873		7.333				2015-06-10	
						ZAM000087873		7.5				2015-09-10	
						ZAM000087873		7.768				2015-12-10	
						ZAM000087873		8.217				2016-03-10	
Floating Rate Notes	ABFFRNX201306133UJ03XXXXPLP1.225	ABSA BANK LIMITED	Matured	2012-06-13	2016-06-13	ZAM000087907	250000000	8.26	QUTR	Based on issue date	13	ZAR-JIBAR3 PLUS-1.225-PRCT	Category3
						ZAM000087907		6.82				2012-06-13	
						ZAM000087907		6.3				2012-09-13	
						ZAM000087907		6.35				2012-12-13	
						ZAM000087907		6.38				2013-03-13	
						ZAM000087907		6.387				2013-06-13	
						ZAM000087907		6.358				2013-09-13	
						ZAM000087907		6.442				2013-12-13	
						ZAM000087907		6.95				2014-03-13	
						ZAM000087907		7.025				2014-06-13	
						ZAM000087907		7.358				2014-09-13	
						ZAM000087907		7.358				2014-12-13	
						ZAM000087907		7.333				2015-03-13	
						ZAM000087907		7.358				2015-06-13	
						ZAM000087907		7.533				2015-09-13	
						ZAM000087907		7.808				2015-12-13	
						ZAM000087907		8.258				2016-03-13	
Negotiable Certificates Of Deposit	RANNCX20120912215.5000000	RAND MERCHANT BANK	Matured	2012-06-13	2012-09-13	ZAM000087963	7300000	5.5	TERM	None		Category2	
Negotiable Certificates Of Deposit	SBSNCDX20121212215.7	STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION	Matured	2012-06-13	2012-12-12	ZAM000087923	4000000	5.7	TERM	None		Category2	
Debentures	SRBDEBX20120620215.490	SOUTH AFRICAN RESERVE BANK	Matured	2012-06-13	2012-06-20	ZAM000087758	118000000	5.49	TERM	None		Category2	
Debentures	SRBDEBX20120620215.500	SOUTH AFRICAN RESERVE BANK	Matured	2012-06-13	2012-06-27	ZAM000087810	150000000	5.5	TERM	None		Category2	
Debentures	SRBDEBX20120608215.450	SOUTH AFRICAN RESERVE BANK	Matured	2012-06-13	2012-08-08	ZAM000087824	230000000	5.45	TERM	None		Category2	
Treasury Bills	NATFBXX201306121	GOVERNMENT OF SOUTH AFRICA	Matured	2012-06-13	2013-06-12	ZAM000087188	6515000000	None				Category1	
Negotiable Certificates Of Deposit	NBKNDX20121014215.675	NEDBANK CAPITAL	Matured	2012-06-13	2012-10-18	ZAM000087711	150000000	5.675	TERM	None		Category2	
Debentures	SRBDEBX20120620215.495	SOUTH AFRICAN RESERVE BANK	Matured	2012-06-13	2012-06-20	ZAM000087782	150000000	5.495	TERM	None		Category2	
Debentures	SRBDEBX20120608215.500	SOUTH AFRICAN RESERVE BANK	Matured	2012-06-13	2012-08-08	ZAM000087832	1500000000	5.5	TERM	None		Category2	
Negotiable Certificates Of Deposit	SBSNCDX20120912215.525	STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION	Matured	2012-06-13	2012-09-13	ZAM000087825	3600000	5.525	TERM	None		Category2	
Linked Negotiable Certificates Of Deposit	SBSLNCX201306133UJ03XXXXPLP0.425	STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION	Matured	2012-06-13	2013-06-13	ZAM000087725	570000000	6.02	ISDF	None	ZAR-JIBAR3 PLUS-0.425-PRCT	Category3	
						ZAM000087725		6.02				2012-06-13	
						ZAM000087725		5.5				2012-09-13	
						ZAM000087725		5.55				2012-12-13	
						ZAM000087725		5.55				2013-03-13	
Floating Rate Notes	RANFRNX201406133UJ03XXXXPLP0.775	RAND MERCHANT BANK	Matured	20									

Instrument Type	Instrument ID	Issuer	Maturity	Issue Date	Term	Face Value	Current Value	ISDF	Rating	Interest Rate	Payment Frequency	Next Payment	Category
Floating Rate Notes	ABPFRNX201507103QJ03XXXXPLP0.965	ABSA BANK LIMITED	Matured	2012-07-10	2015-07-10	100000000	6.56	None	ZAR-JIBAR3	PLUS-0.965-PRCT	Quarterly Payment Cycle	2012-10-10	Category3
Floating Rate Notes	ABPFRNX201507103QJ03XXXXPLP0.95	ABSA BANK LIMITED	Matured	2012-07-10	2015-07-10	28000000	6.54	None	ZAR-JIBAR3	PLUS-0.95-PRCT	Quarterly Payment Cycle	2012-10-10	Category3
Negotiable Certificates Of Deposit	SBSNCDX20121128215.565	STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION	Matured	2012-07-10	2012-11-28	150000000	5.96	None					Category2
Negotiable Certificates Of Deposit	ABPNCX20121210215.60	ABSA BANK LIMITED	Matured	2012-07-10	2012-12-10	100000000	5.4	None					Category2
Negotiable Certificates Of Deposit	RANNCX20121210215.5500000	RAND MERCHANT BANK	Matured	2012-07-10	2012-12-10	0	5.55	None					Category2
Negotiable Certificates Of Deposit	SBSNCDX20121210215.55	STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION	Matured	2012-07-10	2012-12-10	100000000	5.55	None					Category2
Negotiable Certificates Of Deposit	ABPNCX20120711215.625	ABSA BANK LIMITED	Matured	2012-07-11	2013-07-11	100000000	5.62	None					Category2
Negotiable Certificates Of Deposit	ABPNCX20121011215.55	ABSA BANK LIMITED	Matured	2012-07-11	2012-10-11	125000000	5.55	None					Category2
Debentures	SRBDEBX20120725215.495	SOUTH AFRICAN RESERVE BANK	Matured	2012-07-11	2012-07-25	300000000	5.495	None					Category2
Debentures	SRBDEBX20120925215.500	SOUTH AFRICAN RESERVE BANK	Matured	2012-07-11	2012-09-25	775000000	5.5	None					Category2
Debentures	SRBDEBX20120808215.490	SOUTH AFRICAN RESERVE BANK	Matured	2012-07-11	2012-08-08	100000000	5.49	None					Category2
Debentures	SRBDEBX20120718215.500	SOUTH AFRICAN RESERVE BANK	Matured	2012-07-11	2012-07-18	103800000	5.5	None					Category2
Debentures	SRBDEBX20120825215.500	SOUTH AFRICAN RESERVE BANK	Matured	2012-07-11	2012-08-25	200000000	5.5	None					Category2
Floating Rate Notes	ABPFRNX201307113QJ03XXXXPLP0.45	ABSA BANK LIMITED	Matured	2012-07-11	2013-07-11	100000000	6.035	None	ZAR-JIBAR3	PLUS-0.45-PRCT	Quarterly Payment Cycle	2012-10-11	Category3
Floating Rate Notes	ABPFRNX201707113QJ03XXXXPLP1.275	ABSA BANK LIMITED	Matured	2012-07-11	2017-07-11	13000000	5.75	None	ZAR-JIBAR3	PLUS-1.275-PRCT	Quarterly Payment Cycle	2012-10-11	Category3
Linked Negotiable Certificates Of Deposit	NATTBXX201307101	GOVERNMENT OF SOUTH AFRICA	Matured	2012-07-11	2013-07-10	718500000	5.97	None	ZAR-JIBAR6	PLUS-0.25-PRCT	Quarterly Payment Cycle	Issuer Defined	Category3
Linked Negotiable Certificates Of Deposit	NBKLNCD201307113UJ06XXXXPLP0.250	NEDBANK CAPITAL	Matured	2012-07-11	2013-07-11	200000000	5.97	None					Category3
Floating Rate Notes	RANFRNX201707113UJ03XXXXPLP1.25	RAND MERCHANT BANK	Matured	2012-07-11	2017-07-11	14000000	6.01	None	ZAR-JIBAR3	PLUS-1.25-PRCT	None	Issuer Defined	Category3
Linked Negotiable Certificates Of Deposit	NBKLNCD201707113UJ03XXXXPLP1.250	NEDBANK CAPITAL	Matured	2012-07-11	2017-07-11	14000000	6.01	None	ZAR-JIBAR3	PLUS-1.25-PRCT	Quarterly Payment Cycle	Issuer Defined	Category3
Debentures	SRBDEBX20120908215.495	SOUTH AFRICAN RESERVE BANK	Matured	2012-07-11	2012-09-08	200000000	5.495	None					Category2
Debentures	SRBDEBX20120718215.495	SOUTH AFRICAN RESERVE BANK	Matured	2012-07-11	2012-07-18	150000000	5.495	None					Category2
Debentures	SRBDEBX20120925215.490	SOUTH AFRICAN RESERVE BANK	Matured	2012-07-11	2012-09-25	625000000	5.49	None					Category2
Negotiable Certificates Of Deposit	ABPNCX20130711215.825	ABSA BANK LIMITED	Matured	2012-07-11	2013-07-11	100000000	5.825	None					Category2
Debentures	SRBDEBX20120808215.490	SOUTH AFRICAN RESERVE BANK	Matured	2012-07-11	2012-08-08	180000000	5.49	None					Category2
Debentures	SRBDEBX20120808215.500	SOUTH AFRICAN RESERVE BANK	Matured	2012-07-11	2012-08-08	932000000	5.5	None					Category2
Floating Rate Notes	ABPFRNX201307113QJ03XXXXPLP0.95	ABSA BANK LIMITED	Matured	2012-07-11	2013-07-11	250000000	6.535	None	ZAR-JIBAR3	PLUS-0.95-PRCT	None	Quarterly Payment Cycle	Category3
Debentures	SRBDEBX20120905215.475	SOUTH AFRICAN RESERVE BANK	Matured	2012-07-11	2012-09-05	625000000	5.475	None					Category2
Debentures	SRBDEBX20120725215.500	SOUTH AFRICAN RESERVE BANK	Matured	2012-07-11	2012-07-25	155000000	5.5	None					Category2
Negotiable Certificates Of Deposit	ABPNCX20130411215.70	ABSA BANK LIMITED	Matured	2012-07-11	2013-04-11	100000000	5.7	None					Category2
Negotiable Certificates Of Deposit	ABPNCX20130711215.825	ABSA BANK LIMITED	Matured	2012-07-11	2013-07-11	100000000	5.825	None					Category2
Negotiable Certificates Of Deposit	IPNCDX20130711215.825	INVESTEC BANK LIMITED	Matured	2012-07-11	2013-07-11	500000000	5.825	None					Category2
Debentures	SRBDEBX20120718215.490	SOUTH AFRICAN RESERVE BANK	Matured	2012-07-11	2012-07-18	820000000	5.49	None					Category2
Floating Rate Notes	ABPFRNX201407113UJ03XXXXPLP0.795	ABSA BANK LIMITED	Matured	2012-07-11	2014-07-11	1000000000	6.39	None	ZAR-JIBAR3	PLUS-0.795-PRCT	None	Issuer Defined	Category3
Floating Rate Notes	ABPFRNX201501123UJ03XXXXPLP0.795	ABSA BANK LIMITED	Matured	2012-07-11	2015-01-12	0	6.38	None	ZAR-JIBAR3	PLUS-0.795-PRCT	None	Issuer Defined	Category3
Floating Rate Notes	ABPFRNX201501123UJ03XXXXPLP0.88	ABSA BANK LIMITED	Matured	2012-07-11	2015-01-12	1000000000	6.465	None	ZAR-JIBAR3	PLUS-0.88-PRCT	None	Issuer Defined	Category3
Linked Negotiable Certificates Of Deposit	IPNLCX201307113UJ03XXXXPLP0.475	INVESTEC BANK LIMITED	Matured	2012-07-11	2013-07-11	100000000	6.08	None	ZAR-JIBAR3	PLUS-0.475-PRCT	None	Issuer Defined	Category3
Linked Negotiable Certificates Of Deposit	NBKLNCD201307113UJ03XXXXPLP0.475	NEDBANK CAPITAL	Matured	2012-07-11	2013-07-11	100000000	6.08	None	ZAR-JIBAR3	PLUS-0.475-PRCT	Quarterly Payment Cycle	Issuer Defined	Category3
Linked Negotiable Certificates Of Deposit	SBSLNCD201707113UJ03XXXXPLP1.275	STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION	Matured	2012-07-11	2017-07-11	9000000	5.63	None	ZAR-JIBAR3	PLUS-1.275-PRCT	None	Issuer Defined	Category3

Notes	ABBNOT201509103U03XXXXPLP1.900	AFRICAN BANK LTD (OLD)	Matured	2012-09-10	2015-09-10	ZAM000099423	22500000	5.395	ISDF	None	ZAR-JIBAR3	PLUS-1.9-PRCT	Quarterly Payment Cycle	Issuer Defined	2012-12-11	2012-12-11	Category3	
						ZAM000099449		6.975										
						ZAM000099449		6.975										
						ZAM000099449		7.025										
						ZAM000099449		7.025										
						ZAM000099449		7.083										
						ZAM000099449		7.117										
						ZAM000099449		7.625										
						ZAM000099449		7.7										
						ZAM000099449		8.033										
						ZAM000099449		7.983										
						ZAM000099449		8.088										
						ZAM000099449		8.033										
Linked Negotiable Certificates Of Deposit	IPNLNCD201309103U03XXXXPLB50	INVESTEC BANK LIMITED	Matured	2012-09-10	2013-09-10	ZAM000099506	15000000	5.575	ISDF	None	ZAR-JIBAR3	PLUS-50-BPS	None	Issuer Defined	2012-12-10	2012-12-10	Category3	
						ZAM000099506		5.575										
						ZAM000099506		5.625										
						ZAM000099506		5.625										
						ZAM000099506		5.625										
Linked Negotiable Certificates Of Deposit	NBKLNCD201309103U03XXXXPLP0.425	NEDBANK CAPITAL	Matured	2012-09-10	2013-09-10	ZAM000099415	15000000	5.5	ISDF	None	ZAR-JIBAR3	PLUS-0.425-PRCT	Quarterly Payment Cycle	Issuer Defined	2012-12-10	2012-12-10	Category3	
						ZAM000099415		5.5										
						ZAM000099415		5.55										
						ZAM000099415		5.55										
						ZAM000099415		5.55										
Floating Rate Notes	ABFFRN201310103U03XXXXPLP0.900	AFRICAN BANK LTD (OLD)	Matured	2012-09-10	2013-10-10	ZAM000099456	15000000	5.975	ISDF	None	ZAR-JIBAR3	PLUS-0.9-PRCT	Quarterly Payment Cycle	Issuer Defined	2012-12-10	2012-12-10	Category3	
						ZAM000099456		5.975										
						ZAM000099456		6.025										
						ZAM000099456		6.025										
						ZAM000099456		6.025										
						ZAM000099456		6.033										
Negotiable Certificates Of Deposit	RANNCX20130419275.1750000	RAND MERCHANT BANK	Matured	2012-09-10	2013-04-19	ZAM000099472	0	5.175	TERM	None								
Negotiable Certificates Of Deposit	NBKNCX20130910215.35	NEDBANK CAPITAL	Matured	2012-09-10	2013-09-10	ZAM000099522	10000000	5.35	TERM	None							Category2	
Floating Rate Notes	RANFRNX201509113U03XXXXPLP0.925	RAND MERCHANT BANK	Matured	2012-09-10	2015-09-11	ZAM000099365	100000000	6	ISDF	None	ZAR-JIBAR3	PLUS-0.925-PRCT	None	Issuer Defined	2012-12-10	2012-12-10	Category3	
						ZAM000099365		6										
						ZAM000099365		6.05										
						ZAM000099365		6.05										
						ZAM000099365		6.05										
						ZAM000099365		6.058										
						ZAM000099365		6.142										
						ZAM000099365		6.65										
						ZAM000099365		6.725										
						ZAM000099365		7.058										
						ZAM000099365		7.088										
						ZAM000099365		7.033										
						ZAM000099365		7.058										
Negotiable Certificates Of Deposit	RANNCX20130419275.1750000	RAND MERCHANT BANK	Matured	2012-09-10	2013-04-19	ZAM000099480	20000000	5.175	TERM	None							Category2	
Floating Rate Notes	ABFFRN201403113U03XXXXPLP0.525	ABSA BANK LIMITED	Matured	2012-09-11	2014-03-11	ZAM000099704	50000000	5.4	QUTR	Based on issue date	11	ZAR-JIBAR3	PLUS-0.525-PRCT	None	Quarterly Payment Cycle	2012-12-11	2012-12-11	Category3
						ZAM000099704		5.6										
						ZAM000099704		5.65										
						ZAM000099704		5.65										
						ZAM000099704		5.65										
						ZAM000099704		5.658										
						ZAM000099704		5.742										
Linked Negotiable Certificates Of Deposit	NBKLNCD201309113U03XXXXPLP0.425	NEDBANK CAPITAL	Matured	2012-09-11	2013-09-11	ZAM000099605	17000000	5.5	ISDF	None	ZAR-JIBAR3	PLUS-0.425-PRCT	Quarterly Payment Cycle	Issuer Defined	2012-12-10	2012-12-10	Category3	
						ZAM000099605		5.5										
						ZAM000099605		5.5										
						ZAM000099605		5.55										
						ZAM000099605		5.55										
						ZAM000099605		5.55										
Linked Negotiable Certificates Of Deposit	NBKLNCD201309103U03XXXXPLP0.425	NEDBANK CAPITAL	Matured	2012-09-11	2013-09-10	ZAM000099639	13000000	5.55	ISDF	None	ZAR-JIBAR3	PLUS-0.425-PRCT	Quarterly Payment Cycle	Issuer Defined	2012-12-10	2012-12-10	Category3	
						ZAM000099639		5.5										
						ZAM000099639		5.55										
						ZAM000099639		5.55										
						ZAM000099639		5.55										
						ZAM000099639		5.6										
Floating Rate Notes	RANFRNX201403113U03XXXXPLP0.525	RAND MERCHANT BANK	Matured	2012-09-11	2014-03-11	ZAM000099761	30000000	5.4	ISDF	None	ZAR-JIBAR3	PLUS-0.525-PRCT	None	Issuer Defined	2012-12-10	2012-12-10	Category3	
						ZAM000099761		5.6										
						ZAM000099761		5.65										
						ZAM000099761		5.65										
						ZAM000099761		5.65										
						ZAM000099761		5.658										
						ZAM000099761		5.742										
Floating Rate Notes	RANFRNX201603113U03XXXXPLP0.05	RAND MERCHANT BANK	Matured	2012-09-11	2016-03-11	ZAM000099662	0	7.82	ISDF	None	ZAR-JIBAR3	PLUS-1.05-PRCT	None	Issuer Defined	2012-12-10	2012-12-10	Category3	
						ZAM000099662		6.125										
						ZAM000099662		6.175										
						ZAM000099662		6.175										
						ZAM000099662		6.175										
						ZAM000099662		6.183										
						ZAM000099662		6.267										
						ZAM000099662		6.775										
						ZAM000099662		6.85										
						ZAM000099662		7.183										
						ZAM000099662		7.193										
						ZAM000099662		7.158										
						ZAM000099662		7.183										
						ZAM000099662		7.35										
						ZAM000099662		7.617										
Floating Rate Notes	RANFRNX201303113U03XXXXPLP0.2	RAND MERCHANT BANK	Matured	2012-09-11	2013-03-11	ZAM000099753	0	5.275	ISDF	None	ZAR-JIBAR3	PLUS-0.2-PRCT	None	Issuer Defined	2012-12-10	2012-12-10	Category3	
						ZAM000099753		5.275										
						ZAM000099753		5.275										
						ZAM000099753		5.325										
Floating Rate Notes	RANFRNX201309113U03XXXXPLP0.45	RAND MERCHANT BANK	Matured	2012-09-11	2013-09-11	ZAM000099811	0	5.525	ISDF	None	ZAR-JIBAR3	PLUS-0.45-PRCT	None	Issuer Defined	2012-12-11	2012-12-11	Category3	
						ZAM000099811		5.525										
						ZAM000099811		5.575										
						ZAM000099811		5.575										

Linked Negotiable Certificates Of Deposit	SBSLNC201309113U03XXXXPL0.45	STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION	Matured	2012-09-11	2013-09-11	50000000	5.525	ISDF	None	ZAR-JIBAR3	PLUS-0.45-PRCT	None	Issuer Defined	2014-03-11	2014-06-11	2013-09-11	Category3
							5.525										
							5.575										
							5.575										
							5.575										
Linked Negotiable Certificates Of Deposit	SBSLNC201403113U03XXXXPL0.525	STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION	Matured	2012-09-11	2014-03-11	50000000	5.6	ISDF	None	ZAR-JIBAR3	PLUS-0.525-PRCT	None	Issuer Defined	2013-06-11	2013-08-11	2013-06-11	Category3
							5.6										
							5.65										
							5.65										
							5.65										
							5.658										
							5.742										
Floating Rate Notes	RANFRNX201503113U03XXXXPL0.85	RAND MERCHANT BANK	Matured	2012-09-11	2015-03-11	100000000	5.925	ISDF	None	ZAR-JIBAR3	PLUS-0.85-PRCT	None	Issuer Defined	2013-12-11	2013-12-11	2013-12-11	Category3
							5.925										
							5.925										
							5.975										
							5.975										
							5.975										
							5.983										
							6.067										
							6.575										
							6.85										
							6.863										
							6.933										
Linked Negotiable Certificates Of Deposit	SBSLNC201309103U03XXXXPL0.45	STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION	Matured	2012-09-11	2013-09-10	33000000	5.525	ISDF	None	ZAR-JIBAR3	PLUS-0.45-PRCT	None	Issuer Defined	2013-09-11	2014-12-11	2013-09-11	Category3
							5.525										
							5.525										
							5.575										
							5.575										
Floating Rate Notes	RANFRNX201603113U03XXXXPL1.05	RAND MERCHANT BANK	Matured	2012-09-11	2016-03-11	220000000	7.62	ISDF	None	ZAR-JIBAR3	PLUS-1.05-PRCT	None	Issuer Defined	2013-06-11	2013-06-11	2013-06-11	Category3
							7.62										
							6.125										
							6.175										
							6.175										
							6.175										
							6.183										
							6.267										
							6.267										
							6.775										
							6.85										
							7.183										
							7.193										
							7.158										
							7.183										
							7.35										
							7.617										
Floating Rate Notes	ABBFNXX201509113U03XXXXPL1.9	AFRICAN BANK LTD (OLD)	Matured	2012-09-11	2015-09-11	17000000	6.975	ISDF	None	ZAR-JIBAR3	PLUS-1.9-PRCT	None	Issuer Defined	2013-12-11	2013-12-11	2013-12-11	Category3
							6.975										
							7.025										
							7.025										
							7.025										
							7.033										
							7.117										
							7.625										
							7.7										
							8.033										
							7.983										
							8.008										
							8.033										
							8.335										
Floating Rate Notes	RANFRNX201409123U03XXXXPL0.76	RAND MERCHANT BANK	Matured	2012-09-12	2014-09-12	230000000	5.835	ISDF	None	ZAR-JIBAR3	PLUS-0.76-PRCT	None	Issuer Defined	2015-06-11	2015-06-11	2015-06-11	Category3
							5.835										
							5.885										
							5.885										
							5.902										
							5.893										
							5.977										
							6.485										
							6.485										
Linked Negotiable Certificates Of Deposit	SBSLNC201309123U03XXXXPL0.425	STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION	Matured	2012-09-12	2013-09-12	23000000	5.5	ISDF	None	ZAR-JIBAR3	PLUS-0.425-PRCT	None	Issuer Defined	2014-06-12	2014-06-12	2014-06-12	Category3
							5.5										
							5.5										
							5.55										
							5.55										
Negotiable Certificates Of Deposit	IPNDCX20130207215.20	INVESTEC BANK LIMITED	Matured	2012-09-12	2013-02-07	100000000	5.2	TERM	None								
Debtentures	SRBDEB20120928274.980	SOUTH AFRICAN RESERVE BANK	Matured	2012-09-12	2012-09-26	100000000	4.98	TERM	None								
Treasury Bills	NATFBX201309111	GOVERNMENT OF SOUTH AFRICA	Matured	2013-09-11	2013-09-11	69817000	None										
Debtentures	SRBDEB20121107214.990	SOUTH AFRICAN RESERVE BANK	Matured	2012-09-12	2012-11-07	185000000	4.99	TERM	None								
Floating Rate Notes	ABPFRNX201809123U03XXXXPL135.	ABSA BANK LIMITED	Matured	2012-09-12	2018-09-12	200000000	8.27	ISDF	None	ZAR-JIBAR3	PLUS-135-BPS	None	Issuer Defined	2013-06-12	2013-06-12	2013-06-12	Category3
							8.27										
							6.425										
							6.475										
							6.475										
							6.492										
							6.483										
							6.567										
							7.075										
							7.15										
							7.483										
							7.483										
							7.458										
							7.483										
							7.658										
							7.933										
							8.383										
							8.35										
							8.708										
							8.708										
							8.592										
							8.867										
							8.392										
							8.475										
							8.475										
							8.267										
Floating Rate Notes	RANFRNX201509113U03XXXXPL0.95	RAND MERCHANT BANK	Matured	2012-09-12	2015-09-11	112000000	6.025	ISDF	None	ZAR-JIBAR3	PLUS-0.95-PRCT	None	Issuer Defined	2015-09-11</			

Linked Negotiable Certificates Of Deposit	NBKLCND201310223U03XXXXPLP.400	NEDBANK CAPITAL	Matured	2012-10-23	2013-10-22	ZAM000105428	60000000	5.301	ISDF	None	ZAR_JIBAR3	PLUS-0.4-PRCT	Quarterly Payment Cycle	Issuer Defined	2013-01-23	2013-01-23	Category3
						ZAM000105394		5.475							2012-10-23	2013-07-22	
						ZAM000105394		5.475							2013-01-22	2013-10-22	
						ZAM000105394		5.481							2013-04-22	2013-01-22	
						ZAM000105394		5.526							2013-07-22	2013-04-22	
Floating Rate Notes	RANFRNX201410243U03XXXXPLP.0.7	RAND MERCHANT BANK	Matured	2012-10-24	2014-10-24	ZAM000105477	290000000	5.775	ISDF	None	ZAR_JIBAR3	PLUS-0.7-PRCT	None	Issuer Defined	2014-10-24	2014-10-24	Category3
						ZAM000105477		5.775							2012-10-24	2013-01-24	
						ZAM000105477		5.791							2013-04-24	2013-04-24	
						ZAM000105477		5.805							2013-07-24	2013-07-24	
						ZAM000105477		5.85							2013-10-24	2013-10-24	
						ZAM000105477		5.862							2014-01-24	2014-01-24	
						ZAM000105477		5.925							2014-04-24	2014-04-24	
						ZAM000105477		6.475							2014-07-24	2014-07-24	
						ZAM000105477		6.658							2014-10-24	2014-10-24	
Debentures	SRBDEB20121107274.990	SOUTH AFRICAN RESERVE BANK	Matured	2012-10-24	2012-11-07	ZAM000105562	490000000	4.99	TERM	None					2012-11-07	2012-11-07	Category2
Debentures	SRBDEB20121121215.000	SOUTH AFRICAN RESERVE BANK	Matured	2012-10-24	2012-11-21	ZAM000105618	625000000	5	TERM	None					2012-11-21	2012-11-21	Category2
Debentures	SRBDEB20121121214.990	SOUTH AFRICAN RESERVE BANK	Matured	2012-10-24	2012-11-21	ZAM000105628	200000000	4.99	TERM	None					2012-11-21	2012-11-21	Category2
Debentures	SRBDEB20121031215.000	SOUTH AFRICAN RESERVE BANK	Matured	2012-10-24	2012-10-31	ZAM000105543	929000000	5	TERM	None					2012-10-31	2012-10-31	Category2
Debentures	SRBDEB20121031214.990	SOUTH AFRICAN RESERVE BANK	Matured	2012-10-24	2012-10-31	ZAM000105568	661000000	4.99	TERM	None					2012-10-31	2012-10-31	Category2
Treasury Bills	NATTEBX201310221.000	GOVERNMENT OF SOUTH AFRICA	Matured	2012-10-24	2013-10-23	ZAM000105671	736000000	5	TERM	None					2013-10-23	2013-10-23	Category2
Debentures	SRBDEB20121107275.000	SOUTH AFRICAN RESERVE BANK	Matured	2012-10-24	2012-11-07	ZAM000105576	1000000000	5	TERM	None					2012-11-07	2012-11-07	Category2
Debentures	SRBDEB20121031214.995	SOUTH AFRICAN RESERVE BANK	Matured	2012-10-24	2012-10-31	ZAM000105584	1500000000	4.995	TERM	None					2012-10-31	2012-10-31	Category2
Negotiable Certificates Of Deposit	ABPNCDX20131025214.81	ABSA BANK LIMITED	Matured	2012-10-24	2013-10-25	ZAM000105666	100000000	4.81	TERM	None					2013-10-25	2013-10-25	Category2
Floating Rate Notes	ABFFRNX201310243U03XXXXPLP.0.375	ABSA BANK LIMITED	Matured	2012-10-24	2013-10-24	ZAM000105659	180000000	5.45	ISDF	None	ZAR_JIBAR3	PLUS-0.375-PRCT	None	Issuer Defined	2013-10-24	2013-10-24	Category3
						ZAM000105659		5.45							2012-10-24	2013-01-24	
						ZAM000105659		5.458							2013-04-24	2013-04-24	
						ZAM000105659		5.5							2013-07-24	2013-07-24	
						ZAM000105659		5.525							2013-10-24	2013-10-24	
Debentures	SRBDEB20121219214.950	SOUTH AFRICAN RESERVE BANK	Matured	2012-10-24	2012-12-19	ZAM000105654	400000000	4.95	TERM	None					2012-12-19	2012-12-19	Category2
Negotiable Certificates Of Deposit	RANNCDX20131024275.4000000	RAND MERCHANT BANK	Matured	2012-10-24	2013-10-24	ZAM000105535	6000000000	5.4	TERM	None					2013-10-24	2013-10-24	Category2
Negotiable Certificates Of Deposit	IPNINCX20131022275.12	INVESTEC BANK LIMITED	Matured	2012-10-24	2013-10-22	ZAM000105675	100000000	5.12	TERM	None					2013-10-22	2013-10-22	Category2
Linked Negotiable Certificates Of Deposit	SESLNCD201310243U03XXXXPLP.0.375	STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION	Matured	2012-10-24	2013-10-24	ZAM000105501	180000000	5.45	ISDF	None	ZAR_JIBAR3	PLUS-0.375-PRCT	None	Issuer Defined	2013-10-24	2013-10-24	Category3
						ZAM000105501		5.45							2012-10-24	2013-10-24	
						ZAM000105501		5.458							2013-01-24	2013-01-24	
						ZAM000105501		5.5							2013-04-24	2013-04-24	
						ZAM000105501		5.525							2013-07-24	2013-07-24	
Floating Rate Notes	ABFFRNX201310243U03XXXXPLP.0.800	AFRICAN BANK LTD (OLD)	Matured	2012-10-24	2013-10-24	ZAM000105485	300000000	5.875	ISDF	None	ZAR_JIBAR3	PLUS-0.8-PRCT	None	Issuer Defined	2013-10-24	2013-10-24	Category3
						ZAM000105485		5.875							2012-10-24	2013-04-24	
						ZAM000105485		5.881							2013-01-24	2013-01-24	
						ZAM000105485		5.902							2013-04-24	2013-04-24	
						ZAM000105485		5.95							2013-07-24	2013-07-24	
Floating Rate Notes	RANFRNX201310243U03XXXXPLP.0.4	RAND MERCHANT BANK	Matured	2012-10-24	2013-10-24	ZAM000105493	400000000	5.475	ISDF	None	ZAR_JIBAR3	PLUS-0.4-PRCT	None	Issuer Defined	2013-10-24	2013-10-24	Category3
						ZAM000105493		5.475							2012-10-24	2013-10-24	
						ZAM000105493		5.481							2013-01-24	2013-01-24	
						ZAM000105493		5.492							2013-04-24	2013-04-24	
						ZAM000105493		5.55							2013-07-24	2013-07-24	
Linked Negotiable Certificates Of Deposit	NBKLCND201310243U03XXXXPLP.0.4	NEDBANK CAPITAL	Matured	2012-10-24	2013-10-24	ZAM000105527	260000000	5.475	ISDF	None	ZAR_JIBAR3	PLUS-0.4-PRCT	Quarterly Payment Cycle	Issuer Defined	2013-10-24	2013-10-24	Category3
						ZAM000105527		5.475							2012-10-24	2013-01-24	
						ZAM000105527		5.481							2013-01-24	2013-04-24	
						ZAM000105527		5.525							2013-04-24	2013-07-24	
						ZAM000105527		5.55							2013-07-24	2013-10-24	
Floating Rate Notes	ABFFRNX201310243U03XXXXPLP.0.40	ABSA BANK LIMITED	Matured	2012-10-24	2013-10-24	ZAM000105451	215000000	5.475	TERM	None	ZAR_JIBAR3	PLUS-40-BPS	None	Issuer Defined	2013-10-24	2013-10-24	Category3
						ZAM000105451		5.475							2013-10-24	2013-10-24	
						ZAM000105451		5.481							2013-01-24	2013-01-24	
						ZAM000105451		5.481							2013-04-24	2013-04-24	
						ZAM000105451		5.525							2013-07-24	2013-07-24	
Debentures	SRBDEB20121107274.990	SOUTH AFRICAN RESERVE BANK	Matured	2012-10-24	2012-11-07	ZAM000105550	150000000	4.99	TERM	None					2012-11-07	2012-11-07	Category2
Debentures	SRBDEB20121121214.980	SOUTH AFRICAN RESERVE BANK	Matured	2012-10-24	2012-11-21	ZAM000105600	1150000000	4.98	TERM	None					2012-11-21	2012-11-21	Category2
Debentures	SRBDEB20121219214.980	SOUTH AFRICAN RESERVE BANK	Matured	2012-10-24	2012-12-19	ZAM000105642	1775000000	4.99	TERM	None					2012-12-19	2012-12-19	Category2
Floating Rate Notes	RANFRNX201310243U03XXXXPLP.1	RAND MERCHANT BANK	Matured	2012-10-24	2016-10-27	ZAM000105469	0	8.45	ISDF	None	ZAR_JIBAR3	PLUS-1.1-PRCT	None	Issuer Defined	2016-10-27	2016-10-27	Category3
						ZAM000105469		6.175							2012-10-24	2016-10-27	
						ZAM000105469		6.181							2013-01-21	2013-01-21	
						ZAM000105469		6.225							2013-04-22	2013-04-22	
						ZAM000105469		6.25							2013-07-22	2013-07-22	
						ZAM000105469		6.262							2013-10-21	2013-10-21	
						ZAM000105469		6.325							2014-01-21	2014-01-21	
						ZAM000105469		6.875							2014-04-22	2014-04-22	
						ZAM000105469		7.058							2014-07-21	2014-07-21	
						ZAM000105469		7.175							2014-10-21	2014-10-21	
						ZAM000105469		7.208							2015-01-21	2015-01-21	
						ZAM000105469		7.217							2015-04-21	2015-04-21	
						ZAM000105469		7.258							2015-07-21	2015-07-21	
						ZAM000105469		7.408							2015-10-21	2015-10-21	
						ZAM000105469		7.758							2016-01-21	2016-01-21	
						ZAM000105469		8.302							2016-04-21	2016-04-21	
						ZAM000105469		8.45							2016-07-21	2016-07-21	
Floating Rate Notes	ABFFRNX201310243U03XXXXPLP.0.375																

Instrument	ISIN	Issuer	Maturity	Start Date	End Date	Face Value	Current Value	Yield	ISDF	None	Other	Payment Cycle	Next Payment	Category			
Floating Rate Notes	ABFFRN201710303J03XXXXPLP1.15	ABSA BANK LIMITED	Matured	2012-10-29	2017-10-30	ZAM000105998	20000000	8.23	ISDF	None	None	Quarterly Payment Cycle	2013-01-29	Category3			
						ZAM000105998		8.225					2012-10-29				
						ZAM000105998		6.231					2013-01-29				
						ZAM000105998		6.273					2013-04-29				
						ZAM000105998		6.3					2013-07-29				
						ZAM000105998		6.292					2013-10-29				
						ZAM000105998		6.375					2014-01-29				
						ZAM000105998		6.382					2014-04-29				
						ZAM000105998		7.108					2014-07-29				
						ZAM000105998		7.225					2014-10-29				
						ZAM000105998		7.25					2015-01-29				
						ZAM000105998		7.267					2015-04-29				
						ZAM000105998		7.45					2015-07-29				
						ZAM000105998		7.467					2015-10-29				
						ZAM000105998		8.133					2016-01-29				
						ZAM000105998		8.45					2016-04-29				
						ZAM000105998		8.5					2016-07-29				
						ZAM000105998		8.508					2016-10-31				
						ZAM000105998		8.517					2017-01-30				
						ZAM000105998		8.492					2017-04-28				
						ZAM000105998		8.225					2017-07-31				
Linked Negotiable Certificates Of Deposit	SBSLNC201710303J03XXXXPLP1.15	STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION	Matured	2012-10-29	2017-10-30	ZAM000105980	20000000	8.23	ISDF	None	ZAR_JIBAR3	PLUS-1.15-PRCT	None	Issuer Defined	Category3		
						ZAM000105980		6.225					2012-10-29	2017-10-30			
						ZAM000105980		6.231					2013-01-29	2013-01-29			
						ZAM000105980		6.273					2013-04-29	2013-04-29			
						ZAM000105980		6.3					2013-07-29	2013-07-29			
						ZAM000105980		6.292					2013-10-29	2013-10-29			
						ZAM000105980		6.375					2014-01-29	2014-01-29			
						ZAM000105980		6.382					2014-04-29	2014-04-29			
						ZAM000105980		7.108					2014-07-29	2014-07-29			
						ZAM000105980		7.225					2014-10-29	2014-10-29			
						ZAM000105980		7.25					2015-01-29	2015-01-29			
						ZAM000105980		7.267					2015-04-29	2015-04-29			
						ZAM000105980		7.45					2015-07-29	2015-07-29			
						ZAM000105980		7.467					2015-10-29	2015-10-29			
						ZAM000105980		8.133					2016-01-29	2016-01-29			
						ZAM000105980		8.45					2016-04-29	2016-04-29			
						ZAM000105980		8.5					2016-07-29	2016-07-29			
						ZAM000105980		8.508					2016-10-31	2016-10-31			
						ZAM000105980		8.517					2017-01-30	2017-01-30			
						ZAM000105980		8.492					2017-04-28	2017-04-28			
						ZAM000105980		8.225					2017-07-31	2017-07-31			
Floating Rate Notes	RANFRN201710273J03XXXXPLP1.15	RAND MERCHANT BANK	Matured	2012-10-29	2017-10-27	ZAM000106004	0	8.23	ISDF	None	ZAR_JIBAR3	PLUS-1.15-PRCT	None	Issuer Defined	Category3		
						ZAM000106004		6.225					2012-10-29	2017-10-27			
						ZAM000106004		6.231					2013-01-28	2013-01-28			
						ZAM000106004		6.273					2013-04-29	2013-04-29			
						ZAM000106004		6.3					2013-07-29	2013-07-29			
						ZAM000106004		6.292					2013-10-28	2013-10-28			
						ZAM000106004		6.375					2014-01-27	2014-01-27			
						ZAM000106004		6.382					2014-04-29	2014-04-29			
						ZAM000106004		7.108					2014-07-28	2014-07-28			
						ZAM000106004		7.225					2014-10-27	2014-10-27			
						ZAM000106004		7.25					2015-01-27	2015-01-27			
						ZAM000106004		7.267					2015-04-28	2015-04-28			
						ZAM000106004		7.45					2015-07-27	2015-07-27			
						ZAM000106004		7.458					2015-10-27	2015-10-27			
						ZAM000106004		7.808					2016-01-27	2016-01-27			
						ZAM000106004		8.45					2016-04-28	2016-04-28			
						ZAM000106004		8.5					2016-07-27	2016-07-27			
						ZAM000106004		8.508					2016-10-27	2016-10-27			
						ZAM000106004		8.517					2016-04-28	2016-04-28			
						ZAM000106004		8.492					2017-04-28	2017-04-28			
						ZAM000106004		8.233					2017-07-27	2017-07-27			
Negotiable Certificates Of Deposit	RANNCX20131029275.4350000	RAND MERCHANT BANK	Matured	2012-10-29	2013-10-29	ZAM000105923	50000000	5.435	TERM	None				Category2			
Negotiable Certificates Of Deposit	ABPNCDX20130129275.90	ABSA BANK LIMITED	Matured	2012-10-29	2013-01-29	ZAM000105931	21000000	5.9	TERM	None				Category2			
Negotiable Certificates Of Deposit	IPNCDX20131029275.475	INVESTEC BANK LIMITED	Matured	2012-10-29	2013-10-29	ZAM000105949	10000000	5.475	TERM	None				Category2			
Negotiable Certificates Of Deposit	SBSNCDX20130328275.15	STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION	Matured	2012-10-29	2013-03-28	ZAM000105956	200000000	5.15	TERM	None				Category2			
Negotiable Certificates Of Deposit	SBSNCDX20130328275.125	STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION	Matured	2012-10-29	2013-02-28	ZAM000105972	200000000	5.125	TERM	None				Category2			
Negotiable Certificates Of Deposit	IPNCDX20131129275.15	INVESTEC BANK LIMITED	Matured	2012-10-29	2013-11-29	ZAM000105964	50000000	5.15	TERM	None				Category2			
Negotiable Certificates Of Deposit	IPNCDX20130430275.25	INVESTEC BANK LIMITED	Matured	2012-10-30	2013-04-30	ZAM000106061	25000000	5.25	TERM	None				Category2			
Linked Negotiable Certificates Of Deposit	NBKLCD201310303J03XXXXPLP0.375	NEDBANK CAPITAL	Matured	2012-10-30	2013-10-30	ZAM000106079	50000000	5.45	ISDF	None	ZAR_JIBAR3	PLUS-0.375-PRCT	Quarterly Payment Cycle	Issuer Defined	Category3		
						ZAM000106079		5.45					2013-10-30				
						ZAM000106079		5.456					2012-10-30	2013-10-30			
						ZAM000106079		5.5					2013-04-30	2013-04-30			
						ZAM000106079		5.525					2013-07-30	2013-07-30			
Notes	ABBNOTX20131030275.925	AFRICAN BANK LTD (OLD)	Matured	2012-10-30	2013-10-30	ZAM000106103	100000000	5.925	TERM	None				Category2			
Floating Rate Notes	ABFFRN201310303J03XXXXPLP0.375	ABSA BANK LIMITED	Matured	2012-10-30	2013-10-30	ZAM000106020	85000000	5.45	OUTR	Based on issue date	30	ZAR_JIBAR3	PLUS-0.375-PRCT	None	Quarterly Payment Cycle	2013-01-30	Category3
						ZAM000106020		5.456					2012-10-30	2013-01-30			
						ZAM000106020		5.5					2013-04-30	2013-04-30			
						ZAM000106020		5.525					2013-07-30	2013-07-30			
Negotiable Certificates Of Deposit	SBSNCDX20130430275.2	STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION	Matured	2012-10-30	2013-04-30	ZAM000106087	50000000	5.2	TERM	None				Category2			
Negotiable Certificates Of Deposit	ABPNCDX20131129275.975	AFRICAN BANK LTD (OLD)	Matured	2012-10-30	2013-11-29	ZAM000106081	50000000	5.975	TERM	None				Category2			
Negotiable Certificates Of Deposit	SBSNCDX20131030275.375	STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION	Matured	2012-10-30	2013-10-30	ZAM000106095	100000000	5.375	TERM	None				Category2			
Negotiable Certificates Of Deposit	RANNCX20131030275.4000000	RAND MERCHANT BANK	Matured	2012-10-30	2013-10-30	ZAM000106046	400000000	5.4	TERM	None				Category2			
Linked Negotiable Certificates Of Deposit	NBKLCD201710273J03XXXXPLP1.150	NEDBANK CAPITAL	Matured	2012-10-30	2017-10-27	ZAM000106012	150000000	8.23	ISDF	None	ZAR_JIBAR3	PLUS-1.15-PRCT	Quarterly Payment Cycle	Issuer Defined	Category3		
						ZAM000106012		6.225					2012-10-30	2013-10-30			
						ZAM000106012		6.231					2013-01-30	2013-01-30			
						ZAM000106012		6.273					2013-04-30	2013-04-30			
						ZAM000106012		6.3					2013-07-30	2013-07-30			
						ZAM000106012		6.292					2013-10-30	2013-10-30			
						ZAM000106012		6.375					2014-01-30	2014-01-30			
						ZAM000106012		6.382					2014-04-30	2014-04-30			
						ZAM000106012		7.108					2014-07-30	2014-07-30			
						ZAM000106012		7.225									

Linked Negotiable Certificates Of Deposit	SBSLNC201711133U03XXXXPL1	STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION	Matured	2012-11-14		2017-11-13	ZAM000108362	15000000	ISDF	None	ZAR-JIBAR3	PLUS-1.1-PRCT		None	Issuer Defined			2013-05-14	2013-05-14		
							ZAM000108362											2013-08-14	2013-08-14		Category3
							ZAM000108364											2012-11-14	2012-11-14		
							ZAM000108364											2013-02-14	2013-02-14		
							ZAM000108364											2013-05-14	2013-05-14		
							ZAM000108364											2013-08-14	2013-08-14		
							ZAM000108364											2013-11-14	2013-11-14		
							ZAM000108364											2014-02-14	2014-02-14		
							ZAM000108364											2014-05-14	2014-05-14		
							ZAM000108364											2014-08-14	2014-08-14		
							ZAM000108364											2014-11-14	2014-11-14		
							ZAM000108364											2015-02-14	2015-02-14		
							ZAM000108364											2015-05-14	2015-05-14		
							ZAM000108364											2015-08-14	2015-08-14		
							ZAM000108364											2015-11-14	2015-11-14		
							ZAM000108364											2016-02-14	2016-02-14		
							ZAM000108364											2016-05-14	2016-05-14		
							ZAM000108364											2016-08-14	2016-08-14		
							ZAM000108364											2016-11-14	2016-11-14		
							ZAM000108364											2017-02-14	2017-02-14		
							ZAM000108364											2017-05-14	2017-05-14		
							ZAM000108364											2017-08-14	2017-08-14		
Linked Negotiable Certificates Of Deposit	IPNLNCD201311143U03XXXXPL0.475	INVESTEC BANK LIMITED	Matured	2012-11-14		2013-11-14	ZAM000108414	50000000	QUTR	Based on issue date	14	ZAR-JIBAR3	PLUS-0.475-PRCT		Quarterly Payment Cycle	Quarterly Payment Cycle		2013-02-14			Category3
							ZAM000108414											2012-11-14	2012-11-14		
							ZAM000108414											2013-02-14	2013-02-14		
							ZAM000108414											2013-05-14	2013-05-14		
							ZAM000108414											2013-08-14	2013-08-14		
Negotiable Certificates Of Deposit	CBBNCD201311142T5.891	CAPITEC BANK LIMITED	Matured	2012-11-14		2013-11-14	ZAM000108422	20000000	TERM	None											Category2
Negotiable Certificates Of Deposit	RANNCX201311142T5.4250000	RAND MERCHANT BANK	Matured	2012-11-14		2013-11-14	ZAM000108422	10000000	TERM	None											Category2
Linked Negotiable Certificates Of Deposit	SBSLNC201411143U03XXXXPL0.65	STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION	Matured	2012-11-15		2014-11-14	ZAM000108887	2000000	ISDF	None		ZAR-JIBAR3	PLUS-0.65-PRCT		None	Issuer Defined					Category3
							ZAM000108887											2012-11-15	2012-11-15		
							ZAM000108887											2013-02-15	2013-02-15		
							ZAM000108887											2013-05-15	2013-05-15		
							ZAM000108887											2013-08-15	2013-08-15		
							ZAM000108887											2013-11-15	2013-11-15		
							ZAM000108887											2014-02-17	2014-02-17		
							ZAM000108887											2014-05-15	2014-05-15		
							ZAM000108887											2014-08-15	2014-08-15		
Linked Negotiable Certificates Of Deposit	NBKLNCD201311153U03XXXXPL0.375	NEDBANK CAPITAL	Matured	2012-11-15		2013-11-15	ZAM000108604	122000000	ISDF	None		ZAR-JIBAR3	PLUS-0.375-PRCT		Quarterly Payment Cycle	Issuer Defined					Category3
							ZAM000108604											2012-11-15	2012-11-15		
							ZAM000108604											2013-02-15	2013-02-15		
							ZAM000108604											2013-05-15	2013-05-15		
							ZAM000108604											2013-08-15	2013-08-15		
Linked Negotiable Certificates Of Deposit	NBKLNCD201405153U03XXXXPL0.45	NEDBANK CAPITAL	Matured	2012-11-15		2014-05-15	ZAM000108695	1000000	ISDF	None		ZAR-JIBAR3	PLUS-0.45-PRCT		Quarterly Payment Cycle	Issuer Defined					Category3
							ZAM000108695											2012-11-15	2012-11-15		
							ZAM000108695											2013-02-15	2013-02-15		
							ZAM000108695											2013-05-15	2013-05-15		
							ZAM000108695											2013-08-15	2013-08-15		
							ZAM000108695											2013-11-15	2013-11-15		
							ZAM000108695											2014-02-14	2014-02-14		
Negotiable Certificates Of Deposit	NBKNCX201305152T5.225	NEDBANK CAPITAL	Matured	2012-11-15		2013-05-15	ZAM000108679	9000000	TERM	None											Category2
Negotiable Certificates Of Deposit	SBSNCX201412152T5.51	STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION	Matured	2012-11-15		2014-12-15	ZAM000108703	100000000	TERM	None											Category2
Commercial Paper Bills/ Capital Project Bills	ESKCPB2013128T1	ESKOM HOLDINGS SOC LTD	Matured	2012-11-15		2013-12-15	ZAM000108681	200000000	None												Category1
Linked Negotiable Certificates Of Deposit	SBSLNC201311153U03XXXXPL0.4	STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION	Matured	2012-11-15		2013-11-15	ZAM000108646	2000000	ISDF	None		ZAR-JIBAR3	PLUS-0.4-PRCT		None	Issuer Defined					Category3
							ZAM000108646											2012-11-15	2012-11-15		
							ZAM000108646											2013-02-15	2013-02-15		
							ZAM000108646											2013-05-15	2013-05-15		
							ZAM000108646											2013-08-15	2013-08-15		
Negotiable Certificates Of Deposit	RANNCX201311152T5.4250000	RAND MERCHANT BANK	Matured	2012-11-15		2013-11-15	ZAM000108661	2000000	TERM	None											Category2
Floating Rate Notes	ABPFRN201311153U03XXXXPLB40	ABSA BANK LIMITED	Matured	2012-11-15		2013-11-15	ZAM000108653	500000000	QUTR	Based on issue date	15	ZAR-JIBAR3	PLUS-40-BPS		None	Quarterly Payment Cycle		2013-02-15			Category3
							ZAM000108653											2012-11-15	2012-11-15		
							ZAM000108653											2013-02-15	2013-02-15		
							ZAM000108653											2013-05-15	2013-05-15		
							ZAM000108653											2013-08-15	2013-08-15		
Floating Rate Notes	RANFRN201311153U03XXXXPL0.4	RAND MERCHANT BANK	Matured	2012-11-15		2013-11-15	ZAM000108620	0	ISDF	None		ZAR-JIBAR3	PLUS-0.4-PRCT		None	Issuer Defined					Category3
							ZAM000108620											2012-11-15	2012-11-15		
							ZAM000108620											2013-02-15	2013-02-15		
							ZAM000108620											2013-05-15	2013-05-15		
							ZAM000108620											2013-08-15	2013-08-15		
Linked Negotiable Certificates Of Deposit	NBKLNCD201311143U03XXXXPL0.375	NEDBANK CAPITAL	Matured	2012-11-15		2013-11-14	ZAM000108638	33000000	ISDF	None		ZAR-JIBAR3	PLUS-0.375-PRCT		Quarterly Payment Cycle	Issuer Defined					Category3
							ZAM000108638											2012-11-15	2012-11-15		
							ZAM000108638											2013-02-15	2013-02-15		
							ZAM000108638											2013-05-14	2013-05-14		
							ZAM000108638											2013-08-14	2013-08-14		
Floating Rate Notes	RANFRN201311143U03XXXXPL0.4	RAND MERCHANT BANK	Matured	2012-11-15		2013-11-14	ZAM000108612	30000000	ISDF	None		ZAR-JIBAR3	PLUS-0.4-PR								

Linked Negotiable Certificates Of Deposit	NBKLCND201402043U03XXXXPLP0.375	NEDBANK CAPITAL	Matured	2013-02-05	2014-02-04	ZAM000116893	20000000	5,456	ISDF	None	ZAR-JIBAR3	PLUS-0.375-PRCT	Quarterly Payment Cycle	Issuer Defined	2014-11-05	2014-11-05	Category3	
						ZAM000116896		5,5							2013-05-06	2014-02-04		
						ZAM000116896		5,508							2013-08-06	2013-05-06		
						ZAM000116896		5,517							2013-11-06	2013-08-06		
Linked Negotiable Certificates Of Deposit	NBKLCND201402053U03XXXXPLP0.475	NEDBANK CAPITAL	Matured	2013-02-05	2014-02-05	ZAM000116870	75000000	5,556	ISDF	None	ZAR-JIBAR3	PLUS-0.475-PRCT	Quarterly Payment Cycle	Issuer Defined	2014-02-05	2014-02-05	Category3	
						ZAM000116870		5,6							2013-05-06	2013-05-06		
						ZAM000116870		5,608							2013-08-06	2013-08-06		
						ZAM000116870		5,617							2013-11-06	2013-11-06		
Linked Negotiable Certificates Of Deposit	NBKLCND201308063U03XXXXPLP0.2	NEDBANK CAPITAL	Matured	2013-02-05	2013-08-06	ZAM000116887	70000000	5,281	ISDF	None	ZAR-JIBAR3	PLUS-0.2-PRCT	Quarterly Payment Cycle	Issuer Defined	2013-11-06	2013-11-06	Category3	
						ZAM000116887		5,325							2013-05-06	2013-05-06		
						ZAM000116887		5,331							2013-08-06	2013-08-06		
						ZAM000117050	60000000	5,731	ISDF	None	ZAR-JIBAR3	PLUS-0.65-PRCT	None	Issuer Defined	2013-05-06	2013-05-06	Category3	
						ZAM000117050		5,775							2014-11-05	2014-02-05		
						ZAM000117050		5,783							2013-05-06	2013-08-05		
						ZAM000117050		5,792							2013-11-05	2013-11-05		
						ZAM000117050		5,825							2014-02-05	2014-02-05		
						ZAM000117050		5,825							2014-05-05	2014-05-05		
						ZAM000117050		5,825							2014-08-05	2014-08-05		
						ZAM000117050		5,825							2014-11-05	2013-08-05		
Notes	ABBNOTX20140205216	AFRICAN BANK LTD (OLD)	Matured	2013-02-05	2014-02-05	ZAM000116920	105000000	4	TERM	None					2013-08-05	2013-08-05	Category2	
Negotiable Certificates Of Deposit	NBKNCX20130626215.2	NEDBANK CAPITAL	Matured	2013-02-06	2013-06-06	ZAM000117217	133000000	5,2	TERM	None					2013-08-05	2013-08-05	Category2	
Debentures	SRBDEBX20130213214.995	SOUTH AFRICAN RESERVE BANK	Matured	2013-02-06	2013-02-13	ZAM000117290	166000000	4,995	TERM	None					2013-08-05	2013-08-05	Category2	
Debentures	SRBDEBX20130213215.000	SOUTH AFRICAN RESERVE BANK	Matured	2013-02-06	2013-02-13	ZAM000117316	600000000	5	TERM	None					2013-11-06	2013-11-06	Category2	
Debentures	SRBDEBX20130220215.000	SOUTH AFRICAN RESERVE BANK	Matured	2013-02-06	2013-02-20	ZAM000117324	2311000000	5	TERM	None					2013-11-06	2013-11-06	Category2	
Negotiable Certificates Of Deposit	SBSLNCX20130807215.275	STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION	Matured	2013-02-06	2013-08-07	ZAM000117289	40000000	5,275	TERM	None					2013-08-06	2013-08-06	Category2	
Negotiable Certificates Of Deposit	SBSLNCX20130807215.275	STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION	Matured	2013-02-06	2013-08-07	ZAM000117415	10000000	5,275	TERM	None					2013-08-06	2013-08-06	Category2	
Treasury Bills	NATFBXX201402051	GOVERNMENT OF SOUTH AFRICA	Matured	2013-02-06	2014-02-05	ZAM000116557	5891100000	None	None	None					2013-08-06	2013-08-06	Category1	
Commercial Paper Bills/ Capital Project Bills	ESKCPBX201304081	ESKOM HOLDINGS SOC LTD	Matured	2013-02-06	2013-04-08	ZAM000117068	200000000	None	None	None					2013-08-06	2013-08-06	Category1	
Floating Rate Notes	ABFFRNX201702063U03XXXXPLP0.925	ABSA BANK LIMITED	Matured	2013-02-06	2017-02-06	ZAM000117506	30000000	8,28	OUTR	Based on issue date	6	ZAR-JIBAR3	PLUS-0.925-PRCT	None	Quarterly Payment Cycle	2013-05-06	2013-05-06	Category3
						ZAM000117506		6,05							2013-05-06	2013-05-06		
						ZAM000117506		6,058							2013-08-06	2013-08-06		
						ZAM000117506		6,067							2013-11-06	2013-11-06		
						ZAM000117506		6,6							2014-02-06	2014-02-06		
						ZAM000117506		6,7							2014-05-06	2014-05-06		
						ZAM000117506		6,8							2014-08-06	2014-08-06		
						ZAM000117506		6,9							2014-11-06	2014-11-06		
						ZAM000117506		7,025							2015-02-06	2015-02-06		
						ZAM000117506		7,042							2015-05-06	2015-05-06		
						ZAM000117506		7,225							2015-08-06	2015-08-06		
						ZAM000117506		7,242							2015-11-06	2015-11-06		
						ZAM000117506		7,908							2016-02-06	2016-02-06		
						ZAM000117506		8,225							2016-05-06	2016-05-06		
						ZAM000117506		8,283							2016-08-06	2016-08-06		
						ZAM000117506		8,283							2016-11-07	2016-11-07		
Negotiable Certificates Of Deposit	NBKNCX20150806215.95	NEDBANK CAPITAL	Matured	2013-02-06	2015-08-06	ZAM000117126	25000000	5,35	ISDF	None					2013-08-06	2013-08-06	Category2	
						ZAM000117126		5,35							2015-02-06	2015-02-06		
						ZAM000117126		5,35							2014-02-06	2014-02-06		
						ZAM000117126		5,35							2013-08-06	2013-08-06		
						ZAM000117126		5,35							2014-08-06	2014-08-06		
						ZAM000117126		5,35							2015-08-06	2015-08-06		
Floating Rate Notes	RANFRNX201308073U03XXXXPLP0.5	RAND MERCHANT BANK	Matured	2013-02-06	2013-08-07	ZAM000117183	10000000	5,308	ISDF	None	ZAR-JIBAR3	PLUS-22.5-BPS	None	Issuer Defined	2013-08-07	2013-08-07	Category3	
						ZAM000117183		5,35							2013-08-07	2013-08-07		
						ZAM000117258	224000000	5,708	ISDF	None	ZAR-JIBAR3	PLUS-0.625-PRCT	Quarterly Payment Cycle	Issuer Defined	2013-05-07	2013-05-07	Category3	
						ZAM000117258		5,75							2015-02-05	2015-02-05		
						ZAM000117258		5,738							2013-08-06	2013-08-06		
						ZAM000117258		5,787							2013-11-06	2013-11-06		
						ZAM000117258		6,3							2014-02-06	2014-02-06		
						ZAM000117258		6,4							2014-05-06	2014-05-06		
						ZAM000117258		6,6							2014-08-06	2014-08-06		
						ZAM000117258		6,7							2014-11-06	2014-11-06		
Floating Rate Notes	RANFRNX201308063U03XXXXPLP0.2	RAND MERCHANT BANK	Matured	2013-02-06	2013-08-06	ZAM000117498	10000000	5,281	ISDF	None	ZAR-JIBAR3	PLUS-20-BPS	None	Issuer Defined	2013-08-06	2013-08-06	Category3	
						ZAM000117498		5,281							2013-08-06	2013-08-06		
						ZAM000117498		5,325							2013-05-06	2013-05-06		
						ZAM000117498		5,325							2013-08-06	2013-08-06		
						ZAM000117498		5,325							2013-11-06	2013-11-06		
						ZAM000117498		4,985							2013-08-06	2013-08-06		
						ZAM000117498		4,985							2013-08-06	2013-08-06		
						ZAM000117498		4,985							2013-08-06	2013-08-06		
						ZAM000117498		4,917							2014-08-06	2014-08-06		
						ZAM000117092	14000000	5,431	ISDF	None	ZAR-JIBAR3	PLUS-35-BPS	None	Issuer Defined	2013-08-06	2013-08-06	Category3	
						ZAM000117092		5,475							2013-05-06	2013-05-06		
						ZAM000117092		5,493							2013-08-06	2013-08-06		
						ZAM000117092		5,492							2013-11-06	2013-11-06		
						ZAM000117092		5,492							2014-02-06	2014-02-06		
Linked Negotiable Certificates Of Deposit	NBKLCND201402063U03XXXXPLP0.45	NEDBANK CAPITAL	Matured	2013-02-06	2014-02-06	ZAM000117225	192000000	5,531	ISDF	None	ZAR-JIBAR3	PLUS-0.45-PRCT	Quarterly Payment Cycle	Issuer Defined	2013-05-06	2013-05-06	Category3	
						ZAM000117225		5,575							2013-08-06	2013-08-06		
						ZAM000117225		5,583							2013-11-06	2013-11-06		
						ZAM000117225		5,582							2013-08-06	2013-08-06		
Linked Negotiable Certificates Of Deposit	NBKLCND201402043U03XXXXPLP0.475	NEDBANK CAPITAL	Matured	2013-02-06	2014-02-04	ZAM000117381	600000000	5,556	ISDF	None	ZAR-JIBAR3	PLUS-0.475-PRCT	Quarterly Payment Cycle	Issuer Defined	2013-11-06	2013-11-06		

Linked Negotiable Certificates Of Deposit	SBSLNC201402203U03XXXXPLP0.35	STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION	Matured	2013-02-21	2014-02-20	ZAM000119460	5000000	5,433	ISDF	None	ZAR-JIBAR3	PLUS-0.35-PRCT	None	Issuer Defined	2013-11-21	2013-11-21	Category3
						ZAM000119460		5,475							2013-05-21	2014-02-20	
						ZAM000119460		5,483							2013-08-21	2013-05-21	
						ZAM000119460		5,542							2013-11-21	2013-08-21	
Floating Rate Notes	ABFFRN20140221SSJ06XXXXPLP0.165	ABSA BANK LIMITED	Matured	2013-02-21	2014-02-21	ZAM000119462	50000000	5,515	SEMI	Based on issue date	21	ZAR-JIBAR6	PLUS-0.165-PRCT	None	Half Yearly Payment	2013-08-21	Category3
Floating Rate Notes	ABFFRN20140224S0J03XXXXPLP0.37	ABSA BANK LIMITED	Matured	2013-02-22	2014-02-24	ZAM000119502	40000000	5,499	QUTR	Based on issue date	22	ZAR-JIBAR3	PLUS-0.37-PRCT	None	Quarterly Payment Cycle	2013-05-22	Category3
						ZAM000119502		5,498							2013-05-22		
						ZAM000119502		5,603							2013-11-22		
						ZAM000119502		5,562							2013-11-22		
Linked Negotiable Certificates Of Deposit	NBKLC201502203U03XXXXPLP0.55	NEDBANK CAPITAL	Matured	2013-02-22	2015-02-20	ZAM000119528	85000000	5,633	ISDF	None	ZAR-JIBAR3	PLUS-0.55-PRCT	Quarterly Payment Cycle	Issuer Defined			Category3
						ZAM000119528		5,675							2013-05-22	2015-02-20	
						ZAM000119528		5,693							2013-08-22	2013-05-22	
						ZAM000119528		5,742							2013-11-22	2013-08-22	
						ZAM000119528		6,226							2014-02-21	2013-11-22	
						ZAM000119528		6,35							2014-02-21	2014-02-21	
						ZAM000119528		6,36							2014-05-22	2014-02-21	
						ZAM000119528		6,687							2014-08-22	2014-05-22	
						ZAM000119528		6,633							2014-11-21	2014-08-22	
Linked Negotiable Certificates Of Deposit	NBKLC201402203U03XXXXPLP0.35	NEDBANK CAPITAL	Matured	2013-02-22	2014-02-20	ZAM000119544	50000000	5,433	ISDF	None	ZAR-JIBAR3	PLUS-0.35-PRCT	Quarterly Payment Cycle	Issuer Defined			Category3
						ZAM000119544		5,475							2013-05-22	2014-02-20	
						ZAM000119544		5,483							2013-08-22	2013-05-22	
						ZAM000119544		5,542							2013-11-22	2013-08-22	
Floating Rate Notes	ABFFRN201402203U03XXXXPLB35.	ABSA BANK LIMITED	Matured	2013-02-22	2014-02-20	ZAM000119593	50000000	5,493	QUTR	Based on issue date	22	ZAR-JIBAR3	PLUS-35-BPS	None	Quarterly Payment Cycle	2013-05-22	Category3
						ZAM000119593		5,475							2013-05-22		
						ZAM000119593		5,483							2013-08-22		
						ZAM000119593		5,542							2013-11-22		
Commercial Paper Bills/ Capital Project Bills	ESKCPBX201311211	ESKOM HOLDINGS SOC LTD	Matured	2013-02-22	2013-11-21	ZAM000119510	100000000			None							Category1
Promissory Notes	IPNPNX20140224T5.26	INVESTEC BANK LIMITED	Matured	2013-02-22	2014-02-24	ZAM000119601	5000000	5,28	TERM	None							Category2
Linked Negotiable Certificates Of Deposit	SBSLNC20140225U03XXXXPLP0.35	STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION	Matured	2013-02-22	2014-02-20	ZAM000119486	14000000	5,433	ISDF	None	ZAR-JIBAR3	PLUS-0.35-PRCT	None	Issuer Defined			Category3
						ZAM000119486		5,475							2013-05-22	2014-02-20	
						ZAM000119486		5,483							2013-08-22	2013-05-22	
						ZAM000119486		5,542							2013-11-22	2013-08-22	
Floating Rate Notes	RANFRN201402203U03XXXXPLB35.	RAND MERCHANT BANK	Matured	2013-02-22	2014-02-20	ZAM000119536	0	5,433	ISDF	None	ZAR-JIBAR3	PLUS-35-BPS	None	Issuer Defined			Category3
						ZAM000119536		5,475							2013-05-20	2014-02-20	
						ZAM000119536		5,483							2013-08-20	2013-05-20	
						ZAM000119536		5,542							2013-11-20	2013-08-20	
Negotiable Certificates Of Deposit	NBKNCX201402212T5.45	NEDBANK CAPITAL	Matured	2013-02-22	2014-02-21	ZAM000119585	100000000	5,45	TERM	None							Category2
Linked Negotiable Certificates Of Deposit	IPNLNCD201402203U03XXXXPLP0.425	INVESTEC BANK LIMITED	Matured	2013-02-22	2014-02-20	ZAM000119551	34000000	5,508	ISDF	None	ZAR-JIBAR3	PLUS-0.425-PRCT	None	Issuer Defined			Category3
						ZAM000119551		5,55							2013-05-20	2013-05-20	
						ZAM000119551		5,558							2013-08-20	2014-02-20	
						ZAM000119551		5,617							2013-11-20	2013-11-20	
Linked Negotiable Certificates Of Deposit	IPNLNCD20160223U03XXXXPLP0.78	INVESTEC BANK LIMITED	Matured	2013-02-22	2016-02-22	ZAM000119577	6000000	5,433	ISDF	None	ZAR-JIBAR3	PLUS-0.78-PRCT	None	Issuer Defined			Category3
						ZAM000119577		7,47							2015-08-24	2015-08-24	
						ZAM000119577		5,905							2013-08-22	2013-08-22	
						ZAM000119577		5,913							2014-11-24	2014-11-24	
						ZAM000119577		5,972							2013-11-22	2014-05-22	
						ZAM000119577		6,455							2014-02-24	2013-05-22	
						ZAM000119577		6,58							2014-05-22	2016-02-22	
						ZAM000119577		6,897							2014-08-22	2014-08-22	
						ZAM000119577		6,863							2014-11-24	2013-11-22	
						ZAM000119577		6,88							2015-02-23	2015-02-23	
						ZAM000119577		6,905							2015-05-22	2015-05-22	
						ZAM000119577		7,08							2015-08-24	2014-02-24	
						ZAM000119577		7,27							2015-11-23	2015-11-23	
Negotiable Certificates Of Deposit	SBSNCDX20130823T5.275	STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION	Matured	2013-02-22	2013-08-23	ZAM000119619	16000000	5,275	TERM	None							Category2
Negotiable Certificates Of Deposit	IPNCDX20131223T5.45	INVESTEC BANK LIMITED	Matured	2013-02-22	2013-12-23	ZAM000119494	100000000	5,45	TERM	None							Category2
Negotiable Certificates Of Deposit	NBKNCX20130524T5	NEDBANK CAPITAL	Matured	2013-02-25	2013-05-24	ZAM000119620	9000000	5	TERM	None							Category2
Negotiable Certificates Of Deposit	SBSNCDX20140224T5.425	STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION	Matured	2013-02-25	2014-02-24	ZAM000119825	0	5,425	TERM	None							Category2
Negotiable Certificates Of Deposit	NBKNCX20130826T5.25	NEDBANK CAPITAL	Matured	2013-02-25	2013-08-26	ZAM000119882	2000000	5,25	TERM	None							Category2
Negotiable Certificates Of Deposit	SBSNCDX20140225T5.425	STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION	Matured	2013-02-25	2014-02-25	ZAM000119816	1000000	5,425	TERM	None							Category2
Floating Rate Notes	ABFFRN20140225U03XXXXPLP0.35	ABSA BANK LIMITED	Matured	2013-02-25	2014-02-25	ZAM000119809	184000000	5,433	ISDF	None	ZAR-JIBAR3	PLUS-0.35-PRCT	None	Issuer Defined			Category3
						ZAM000119809		5,475							2013-05-27	2013-05-27	
						ZAM000119809		5,483							2013-08-26	2013-08-26	
						ZAM000119809		5,542							2013-11-25	2014-02-25	
Linked Negotiable Certificates Of Deposit	SBSLNC201402243U03XXXXPLP0.35	STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION	Matured	2013-02-25	2014-02-24	ZAM000119874	0	5,433	ISDF	None	ZAR-JIBAR3	PLUS-0.35-PRCT	None	Issuer Defined			Category3
						ZAM000119874		5,475							2013-05-27	2013-05-27	
						ZAM000119874		5,483							2013-08-26	2013-08-26	
						ZAM000119874		5,542							2013-11-25	2013-11-25	
Negotiable Certificates Of Deposit	RANNCX20130524T5.0000000	RAND MERCHANT BANK	Matured	2013-02-25	2013-05-24	ZAM000119827	6000000	5	TERM	None							Category2
Linked Negotiable Certificates Of Deposit	NBKLC20140225U03XXXXPLP0.35	NEDBANK CAPITAL	Matured	2013-02-25	2014-02-25	ZAM000119783	10000000	5,433	ISDF	None	ZAR-JIBAR3	PLUS-0.35-PRCT	Quarterly Payment Cycle	Issuer Defined			Category3
						ZAM000119783		5,475							2013-05-27	2013-05-27	
						ZAM000119783		5,483							2013-08-27	2013-08-27	
						ZAM000119783		5,542							2013-11-27	2013-11-27	
Floating Rate Notes	RANFRN20160225U03XXXXPLB55.	RAND MERCHANT BANK	Matured	2013-02-25	2016-02-25	ZAM000119650	0	7,04	ISDF	None	ZAR-JIBAR3	PLUS-55-BPS	None	Issuer Defined			Category3
						ZAM000119650		6,675							2013-05-27	2016-02-25	
						ZAM000119650		5,683							2013-08-26	2013-08-26	
						ZAM000119650		5,742							2013-11-25	2013-11-25	
						ZAM000119650		6,225							2014-02-25	2014-02-25	
						ZAM000119650		6,35							2014-05-26	2014-05-26	
						ZAM000119650											

Instrument Type	ISIN	Issuer	Maturity	Interest Rate	Face Value	Yield	ISDF	None	Other	Frequency	Payment Cycle	Category
Commercial Paper Bills/ Capital Project Bills	ESKCPB201404101	ESKOM HOLDINGS SOC LTD	Matured	2013-04-11	2014-04-10	ZAM000126010	100000000	5.25	None	None	None	Category1
Negotiable Certificates Of Deposit	SBSLNC20150413255.75	STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION	Matured	2013-04-11	2015-04-13	ZAM000126010	8000000	5.17	None	None	None	Category2
Linked Negotiable Certificates Of Deposit	NBKLC201404113U03XXXXPLP0.925	NEDBANK CAPITAL	Matured	2013-04-11	2016-04-11	ZAM000126036	300000000	8.08	ISDF	None	Quarterly Payment Cycle	Category3
						ZAM000126036		6.075				2018-04-11
						ZAM000126036		6.067				2013-07-11
						ZAM000126036		6.15				2013-10-10
						ZAM000126036		6.675				2014-01-13
						ZAM000126036		6.758				2014-04-11
						ZAM000126036		6.788				2014-07-11
						ZAM000126036		7				2014-10-13
						ZAM000126036		7.05				2014-07-11
						ZAM000126036		7.033				2015-01-12
						ZAM000126036		7.083				2015-04-13
						ZAM000126036		7.233				2015-07-13
						ZAM000126036		7.275				2015-10-12
						ZAM000126036		7.383				2016-01-11
						ZAM000126036		7.575				2016-04-11
						ZAM000126036		7.583				2016-07-11
						ZAM000126036		7.283				2016-10-11
						ZAM000126036		8.283				2017-01-11
						ZAM000126036		8.283				2017-04-11
						ZAM000126036		8.283				2017-07-11
						ZAM000126036		8.283				2017-10-11
						ZAM000126036		8.283				2018-01-11
Negotiable Certificates Of Deposit	NBKNC20130711275.05	NEDBANK CAPITAL	Matured	2013-04-11	2013-07-11	ZAM000126168	8000000	5.05	TERM	None	None	Category2
Linked Negotiable Certificates Of Deposit	NBKLC201404113U03XXXXPLP0.375	NEDBANK CAPITAL	Matured	2013-04-11	2014-04-11	ZAM000126127	276000000	5.5	ISDF	None	Quarterly Payment Cycle	Category3
						ZAM000126127		5.525				2014-04-11
						ZAM000126127		5.517				2013-07-11
						ZAM000126127		5.8				2013-10-10
Commercial Paper Bills/ Capital Project Bills	ESKCPB201404101	ESKOM HOLDINGS SOC LTD	Matured	2013-04-11	2014-04-10	ZAM000126069	100000000	5.8	None	None	None	Category1
Commercial Paper Bills/ Capital Project Bills	ESKCPB201404101	ESKOM HOLDINGS SOC LTD	Matured	2013-04-11	2014-04-10	ZAM000126051	100000000	5.8	None	None	None	Category1
Floating Rate Notes	RANFRNX201604113U03XXXXPLB67.5	RAND MERCHANT BANK	Matured	2013-04-11	2016-04-11	ZAM000126028	500000000	7.33	ISDF	None	None	Category3
						ZAM000126028		5.825				2016-04-11
						ZAM000126028		5.817				2013-07-11
						ZAM000126028		5.9				2013-10-11
						ZAM000126028		6.425				2014-01-13
						ZAM000126028		6.588				2014-04-11
						ZAM000126028		6.588				2014-07-11
						ZAM000126028		6.75				2014-10-13
						ZAM000126028		6.8				2015-01-12
						ZAM000126028		6.783				2015-04-13
						ZAM000126028		6.883				2015-07-13
						ZAM000126028		6.983				2015-10-12
						ZAM000126028		7.325				2016-01-11
Floating Rate Notes	RANFRNX201404113U03XXXXPLB35	RAND MERCHANT BANK	Matured	2013-04-11	2014-04-11	ZAM000126077	450000000	5.475	ISDF	None	None	Category3
						ZAM000126077		5.5				2014-04-11
						ZAM000126077		5.492				2013-07-11
						ZAM000126077		5.575				2013-10-11
						ZAM000126077		5.575				2014-01-13
Linked Negotiable Certificates Of Deposit	IPNLNC201604113U03XXXXPLP0.75	INVESTEC BANK LIMITED	Matured	2013-04-11	2016-04-11	ZAM000126085	500000000	7.4	ISDF	None	None	Category3
						ZAM000126085		5.9				2015-04-13
						ZAM000126085		5.892				2016-04-11
						ZAM000126085		5.975				2013-07-11
						ZAM000126085		6.5				2013-10-11
						ZAM000126085		6.583				2014-01-13
						ZAM000126085		6.685				2014-04-11
						ZAM000126085		6.675				2014-07-11
						ZAM000126085		6.858				2014-10-13
						ZAM000126085		6.858				2015-01-12
						ZAM000126085		6.988				2015-04-13
						ZAM000126085		7.058				2015-07-13
						ZAM000126085		7.4				2015-10-12
						ZAM000126085		7.4				2016-01-11
Negotiable Certificates Of Deposit	RANNC20140411275.5500000	RAND MERCHANT BANK	Matured	2013-04-11	2014-04-11	ZAM000126150	0	5.55	TERM	None	None	Category2
Linked Negotiable Certificates Of Deposit	SBSLNC201404103U03XXXXPLP0.35	STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION	Matured	2013-04-11	2014-04-10	ZAM000126150	200000000	5.475	ISDF	None	None	Category3
						ZAM000126150		5.5				2014-04-11
						ZAM000126150		5.492				2013-07-11
						ZAM000126150		5.575				2013-10-11
						ZAM000126150		5.575				2014-01-13
Linked Negotiable Certificates Of Deposit	SBSLNC201804113IPRMSBZAMP2.53	STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION	Matured	2013-04-11	2018-04-11	ZAM000126093	100000000	7.72	ISDF	None	None	Category3
						ZAM000126093		5.9				2013-05-13
						ZAM000126093		5.892				2013-06-11
						ZAM000126093		5.975				2013-07-11
						ZAM000126093		6.5				2013-08-12
						ZAM000126093		6.583				2013-09-11
						ZAM000126093		6.685				2013-10-11
						ZAM000126093		6.675				2013-11-11
						ZAM000126093		6.858				2013-12-11
						ZAM000126093		6.858				2014-01-13
						ZAM000126093		6.988				2014-02-11
						ZAM000126093		7.058				2014-03-11
						ZAM000126093		7.4				2014-04-11
						ZAM000126093		7.4				2014-05-12
						ZAM000126093		7.4				2014-06-11
						ZAM000126093		7.4				2014-07-11
						ZAM000126093		7.4				2014-08-11
						ZAM000126093		7.4				2014-09-11
						ZAM000126093		7.4				2014-10-13
						ZAM000126093		7.4				2014-11-11
						ZAM000126093		7.4				2014-12-11
						ZAM000126093		7.4				2015-01-12
						ZAM000126093		7.4				2015-02-11
						ZAM000126093		7.4				2015-03-11
						ZAM000126093		7.4				2015-04-13
						ZAM000126093		7.4				2015-05-11
						ZAM000126093		7.4				2015-06-11
						ZAM000126093		7.4				2015-07-13
						ZAM000126093		7.4				2015-08-11
						ZAM000126093		7.4				2015-09-11
						ZAM000126093		7.4				2015-10-12
						ZAM000126093		7.4				2015-11-11
						ZAM000126093		7.4				2015-12-11
						ZAM000126093		7.4				2016-01-11
						ZAM000126093		7.4				2016-02-11
						ZAM000126093		7.4				2016-03-11
						ZAM000126093		7.4				2016-04-11
						ZAM000126093		7.4				2016-05-12
						ZAM000126093		7.4				2016-06-11
						ZAM000126093		7.4				2016-07-11
						ZAM000126093		7.4				2016-08-11
						ZAM000126093		7.4				2016-09-11
						ZAM000126093		7.4				2016-10-11
						ZAM000126093		7.4				2016-11-11
						ZAM000126093		7.4				2016-12-11
						ZAM000126093		7.4				

Floating Rate Notes	ABFFRN201510233U03XXXXPLP.0.575	ABSA BANK LIMITED	Matured	2013-04-23		2015-10-23	ZAM000127760	100000000	5.7	QUTRI Based on issue date	23	ZAR-JIBAR3	PLUS-0.575-PRCT		None	Quarterly Payment Cycle	2013-07-23	Category3
							ZAM000127760		5.725								2013-07-23	
							ZAM000127760		5.717								2013-10-23	
							ZAM000127760		5.0								2014-01-23	
							ZAM000127760		6.35								2014-04-23	
							ZAM000127760		6.533								2014-07-23	
							ZAM000127760		6.85								2014-10-23	
							ZAM000127760		6.883								2015-01-23	
							ZAM000127760		6.692								2015-04-23	
							ZAM000127760		6.733								2015-07-23	
Linked Negotiable Certificates Of Deposit	SBSLNC201604223U03XXXXPLP.0.7	STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION	Matured	2013-04-23		2016-04-22	ZAM000127661	4000000	7.30	ISDF None		ZAR-JIBAR3	PLUS-0.7-PRCT		None	Issuer Defined		Category3
							ZAM000127661		5.85								2016-04-22	
							ZAM000127661		5.842								2013-07-23	
							ZAM000127661		5.925								2013-10-23	
							ZAM000127661		6.475								2014-01-23	
							ZAM000127661		6.658								2014-04-23	
							ZAM000127661		6.775								2014-07-23	
							ZAM000127661		6.808								2014-10-23	
							ZAM000127661		6.817								2015-01-23	
							ZAM000127661		6.888								2015-04-23	
							ZAM000127661		7.008								2015-07-23	
							ZAM000127661		7.068								2015-10-23	
							ZAM000127661		5.325								2016-01-23	
Linked Negotiable Certificates Of Deposit	SBSLNC201310223U03XXXXPLP.0.2	STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION	Matured	2013-04-23		2013-10-22	ZAM000127786	100000000	5.325	ISDF None		ZAR-JIBAR3	PLUS-0.2-PRCT		None	Issuer Defined		Category3
							ZAM000127786		5.35								2013-10-22	
							ZAM000127786		5.225								2013-07-23	
Negotiable Certificates Of Deposit	ABPNCDX201309032T5.225	ABSA BANK LIMITED	Matured	2013-04-23		2013-09-03	ZAM000127670	120000000	5.225	TERM None							2013-07-23	Category2
Negotiable Certificates Of Deposit	NBKNCX20130822T5.2	NEDBANK CAPITAL	Matured	2013-04-23		2013-08-22	ZAM000127679	2000000	5.2	TERM None							2013-07-23	Category2
Negotiable Certificates Of Deposit	ABPNCDX20140423T5.40	ABSA BANK LIMITED	Matured	2013-04-23		2014-04-23	ZAM000127737	7500000	5.4	TERM None							2013-07-23	Category2
Commercial Paper Bills/ Capital Project Bills	ESKCPBX201404231	ESKOM HOLDINGS SOC LTD	Matured	2013-04-23		2014-04-23	ZAM000127698	100000000	5.2	TERM None							2013-07-23	Category3
Commercial Paper Bills/ Capital Project Bills	ESKCPBX201307231	ESKOM HOLDINGS SOC LTD	Matured	2013-04-23		2013-07-23	ZAM000127620	20000000	None	None							2013-07-23	Category1
Commercial Paper Bills/ Capital Project Bills	ESKCPBX201401201	ESKOM HOLDINGS SOC LTD	Matured	2013-04-23		2014-01-20	ZAM000127588	100000000	None	None							2013-07-23	Category1
Floating Rate Notes	RANFRNX201310233U03XXXXPLB20	RAND MERCHANT BANK	Matured	2013-04-23		2013-10-23	ZAM000127604	250000000	5.325	ISDF None		ZAR-JIBAR3	PLUS-20-BPS		None	Issuer Defined		Category3
							ZAM000127604		5.35								2013-10-23	
							ZAM000127604		5.475								2013-07-23	
Linked Negotiable Certificates Of Deposit	SBSLNC201404233U03XXXXPLP.0.35	STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION	Matured	2013-04-23		2014-04-23	ZAM000127695	110000000	5.475	ISDF None		ZAR-JIBAR3	PLUS-0.35-PRCT		None	Issuer Defined		Category3
							ZAM000127695		5.5								2013-07-23	
							ZAM000127695		5.482								2013-10-23	
							ZAM000127695		5.575								2014-01-23	
Negotiable Certificates Of Deposit	RANNCX20140120T5.3500000	RAND MERCHANT BANK	Matured	2013-04-23		2014-01-20	ZAM000127646	62500000	5.35	TERM None							2013-07-23	Category2
Negotiable Certificates Of Deposit	SBSNCDX20140423T5.425	STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION	Matured	2013-04-23		2014-04-23	ZAM000127607	500000000	5.425	TERM None							2013-07-23	Category2
Floating Rate Notes	RANFRNX201404233U03XXXXPLB35	RAND MERCHANT BANK	Matured	2013-04-23		2014-04-23	ZAM000127612	110000000	5.475	ISDF None		ZAR-JIBAR3	PLUS-35-BPS		None	Issuer Defined		Category3
							ZAM000127612		5.5								2013-07-23	
							ZAM000127612		5.492								2013-10-23	
							ZAM000127612		5.575								2014-01-23	
Linked Negotiable Certificates Of Deposit	NBKLNC201404233U03XXXXPLP.0.35	NEDBANK CAPITAL	Matured	2013-04-23		2014-04-23	ZAM000127711	30000000	5.475	ISDF None		ZAR-JIBAR3	PLUS-0.35-PRCT		Quarterly Payment Cycle	Issuer Defined		Category3
							ZAM000127711		5.5								2013-07-23	
							ZAM000127711		5.492								2013-10-23	
							ZAM000127711		5.575								2014-01-23	
Linked Negotiable Certificates Of Deposit	SBSLNC201504233U03XXXXPLP.0.55	STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION	Matured	2013-04-23		2015-04-23	ZAM000127687	62000000	5.675	ISDF None		ZAR-JIBAR3	PLUS-0.55-PRCT		None	Issuer Defined		Category3
							ZAM000127687		5.7								2015-04-23	
							ZAM000127687		5.692								2013-07-23	
							ZAM000127687		5.775								2013-10-23	
							ZAM000127687		6.225								2014-01-23	
							ZAM000127687		6.508								2014-04-23	
							ZAM000127687		6.625								2014-07-23	
							ZAM000127687		6.688								2014-10-23	
							ZAM000127687		6.708								2015-01-23	
Floating Rate Notes	RANFRNX201504233U03XXXXPLB50	RAND MERCHANT BANK	Matured	2013-04-23		2015-04-23	ZAM000127752	0	5.625	ISDF None		ZAR-JIBAR3	PLUS-50-BPS		None	Issuer Defined		Category3
							ZAM000127752		5.65								2015-04-23	
							ZAM000127752		5.642								2013-07-23	
							ZAM000127752		5.725								2013-10-23	
							ZAM000127752		6.275								2014-01-23	
							ZAM000127752		6.458								2014-04-23	
							ZAM000127752		6.575								2014-07-23	
							ZAM000127752		6.608								2014-10-23	
							ZAM000127752		6.625								2015-01-23	
Linked Negotiable Certificates Of Deposit	NBKLNC201604233U03XXXXPLP.0.9	NEDBANK CAPITAL	Matured	2013-04-23		2016-04-20	ZAM000127794	300000000	6.04	ISDF None		ZAR-JIBAR3	PLUS-0.9-PRCT		Quarterly Payment Cycle	Issuer Defined		Category3
							ZAM000127794		6.05								2016-04-20	
							ZAM000127794		6.042								2013-07-23	
							ZAM000127794		6.125								2013-10-23	
							ZAM000127794		6.675								2014-01-23	
							ZAM000127794		6.858								2014-04-23	
							ZAM000127794		6.975								2014-07-23	
							ZAM000127794		7.008								2014-10-23	
							ZAM000127794		7.017								2015-01-23	
							ZAM000127794		7.068								2015-04-23	
							ZAM000127794		7.208								2015-07-23	
							ZAM000127794		7.568								2015-10-23	
							ZAM000127794		8.25								2016-01-23	
							ZAM000127794		8.258								2016-04-23	
							ZAM000127794		8.268								2016-07-23	
							ZAM000127794		8.242								2017-01-23	
							ZAM000127794		7.983								2	

Instrument	ISIN	Issuer	Maturity	Face Value	Current Value	Yield	Rating	Category	Other
									2017-06-02
									2014-02-05
									2014-07-18
									2015-07-24
Negotiable Certificates Of Deposit	ABPNCDX20131204215.325	ABSA BANK LIMITED	Matured	2013-06-04	2013-12-04	ZAM000132653	6.25		
Negotiable Certificates Of Deposit	NBKNCX20140604215.675	NEDBANK CAPITAL	Matured	2013-06-04	2014-06-04	ZAM000132711	5.675	TERM	None
Negotiable Certificates Of Deposit	SBSNCDX20131004215.175	STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION	Matured	2013-06-04	2013-10-04	ZAM000132729	5.175	TERM	None
Commercial Paper Bills/ Capital Project Bills	ESKCPBX201406041	ESKOM HOLDINGS SOC LTD	Matured	2013-06-04	2014-06-04	ZAM000132703	5.000	None	
Negotiable Certificates Of Deposit	NBKNCX20180604217.15	NEDBANK CAPITAL	Matured	2013-06-04	2018-06-04	ZAM000132786	7.15	ISDF	None
						ZAM000132786			2013-12-04
						ZAM000132786			2014-06-04
						ZAM000132786			2014-12-04
						ZAM000132786			2015-06-04
						ZAM000132786			2015-12-04
						ZAM000132786			2016-06-06
						ZAM000132786			2016-12-05
						ZAM000132786			2017-12-04
						ZAM000132786			2017-06-05
Linked Negotiable Certificates Of Deposit	IPNLNCD201406043U03XXXXPLP0.35	INVESTEC BANK LIMITED	Matured	2013-06-04	2014-06-04	ZAM000132786	5.475	ISDF	None
						ZAM000132794	0		ZAR-JIBAR3
						ZAM000132794	5.483		PLUS-0.35-PRCT
						ZAM000132794	5.465		None
						ZAM000132794	6.05		Issuer Defined
						ZAM000132794			2013-09-04
						ZAM000132794			2013-12-04
						ZAM000132794			2014-03-04
						ZAM000132794			2014-06-04
Negotiable Certificates Of Deposit	NBKNCX20131004215.175	NEDBANK CAPITAL	Matured	2013-06-04	2013-10-04	ZAM000132760	5.175	TERM	None
Floating Rate Notes	ABFPFNX201406043U03XXXXPLP0.275	ABSA BANK LIMITED	Matured	2013-06-04	2014-06-04	ZAM000132752	5.4	QUTR	Based on issue date
						ZAM000132752	5.498		4
						ZAM000132752	5.475		ZAR-JIBAR3
						ZAM000132752	5.975		PLUS-0.275-PRCT
						ZAM000132752	5.425		None
						ZAM000132745	5.425		Issuer Defined
						ZAM000132745	5.433		2014-06-04
						ZAM000132745	5.3		2013-09-04
						ZAM000132745	6		2013-09-04
						ZAM000132778	5.475	ISDF	None
						ZAM000132778	401000000		ZAR-JIBAR3
						ZAM000132778	5.483		PLUS-0.35-PRCT
						ZAM000132778	5.55		Quarterly Payment Cycle
						ZAM000132778	6.05		Issuer Defined
						ZAM000132778			2013-09-04
						ZAM000132778			2013-12-04
						ZAM000132778			2013-09-04
						ZAM000132778			2013-12-04
						ZAM000132778			2014-03-04
Commercial Paper Bills/ Capital Project Bills	ESKCPBX201406031	ESKOM HOLDINGS SOC LTD	Matured	2013-06-04	2014-06-03	ZAM000132655	15000000	None	
Debentures	SRBDEBX20130612214.980	SOUTH AFRICAN RESERVE BANK	Matured	2013-06-05	2013-06-12	ZAM000132685	4.98	TERM	None
Debentures	SRBDEBX20130619214.980	SOUTH AFRICAN RESERVE BANK	Matured	2013-06-05	2013-06-19	ZAM000132691	4.98	TERM	None
Debentures	SRBDEBX20130619214.995	SOUTH AFRICAN RESERVE BANK	Matured	2013-06-05	2013-06-19	ZAM000132935	4.995	TERM	None
Negotiable Certificates Of Deposit	ABPNCDX20141205285.815	ABSA BANK LIMITED	Matured	2013-06-05	2014-12-05	ZAM000132802	5.815	SEMI	Based on issue date
Debentures	SRBDEBX20130703214.970	SOUTH AFRICAN RESERVE BANK	Matured	2013-06-05	2013-07-03	ZAM000132850	4.97	TERM	None
Debentures	SRBDEBX201307031214.980	SOUTH AFRICAN RESERVE BANK	Matured	2013-06-05	2013-07-03	ZAM000132975	4.95	TERM	None
Negotiable Certificates Of Deposit	NBKNCX20140609215.775	NEDBANK CAPITAL	Matured	2013-06-05	2014-06-09	ZAM000132836	5.775	TERM	None
Debentures	SRBDEBX20130703214.980	SOUTH AFRICAN RESERVE BANK	Matured	2013-06-05	2013-07-03	ZAM000132968	4.98	TERM	None
Debentures	SRBDEBX20130619214.985	SOUTH AFRICAN RESERVE BANK	Matured	2013-06-05	2013-06-19	ZAM000132915	4.985	TERM	None
Linked Negotiable Certificates Of Deposit	SBSLNCX201406053U03XXXXPLP0.1	STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION	Matured	2013-06-05	2014-06-05	ZAM000132828	5.492	ISDF	None
						ZAM000132828	5.758		ZAR-JIBAR6
						ZAM000132828			PLUS-0.1-PRCT
						ZAM000132828			None
						ZAM000132828			Issuer Defined
						ZAM000132828			2013-12-05
						ZAM000132828			2013-12-05
Treasury Bills	NATTBXX201406041	GOVERNMENT OF SOUTH AFRICA	Matured	2013-06-05	2014-06-04	ZAM000132547	662000000	None	
Negotiable Certificates Of Deposit	NBKNCX20140609215.775	NEDBANK CAPITAL	Matured	2013-06-05	2014-06-05	ZAM000132810	5.775	TERM	None
Debentures	SRBDEBX20130619214.980	SOUTH AFRICAN RESERVE BANK	Matured	2013-06-05	2013-06-19	ZAM000132893	4.95	TERM	None
Debentures	SRBDEBX20130619214.990	SOUTH AFRICAN RESERVE BANK	Matured	2013-06-05	2013-06-19	ZAM000132827	4.99	TERM	None
Debentures	SRBDEBX20130619215.000	SOUTH AFRICAN RESERVE BANK	Matured	2013-06-05	2013-06-19	ZAM000132943	5	TERM	None
Debentures	SRBDEBX20130619214.950	SOUTH AFRICAN RESERVE BANK	Matured	2013-06-05	2013-06-19	ZAM000132817	4.95	TERM	None
Negotiable Certificates Of Deposit	SBSNCDX20140605215.65	STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION	Matured	2013-06-05	2014-06-05	ZAM000132844	5.65	TERM	None
Negotiable Certificates Of Deposit	NBKNCX20140609215.75	NEDBANK CAPITAL	Matured	2013-06-05	2014-06-05	ZAM000132851	5.75	TERM	None
Debentures	SRBDEBX20130612215.000	SOUTH AFRICAN RESERVE BANK	Matured	2013-06-05	2013-06-12	ZAM000132865	5	TERM	None
Negotiable Certificates Of Deposit	ABPNCDX20131205215.35	ABSA BANK LIMITED	Matured	2013-06-05	2013-12-05	ZAM000132984	5.35	TERM	None
Negotiable Certificates Of Deposit	SBSNCDX20140609215.67	STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION	Matured	2013-06-05	2014-06-05	ZAM000132992	5.67	TERM	None
Negotiable Certificates Of Deposit	SBSNCDX20140609215.88	STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION	Matured	2013-06-05	2014-06-05	ZAM000132958	5.88	TERM	None
Negotiable Certificates Of Deposit	SBSNCDX20130909215.05	STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION	Matured	2013-06-05	2013-09-09	ZAM000133040	5.05	TERM	None
Negotiable Certificates Of Deposit	NBKNCX20140609215.9	NEDBANK CAPITAL	Matured	2013-06-05	2014-06-05	ZAM000133073	5.9	TERM	None
Negotiable Certificates Of Deposit	RANNDX20140609215.7750000	RAND MERCHANT BANK	Matured	2013-06-06	2014-06-06	ZAM000133115	5.775	TERM	None
Negotiable Certificates Of Deposit	NBKNCX20140609215.9	NEDBANK CAPITAL	Matured	2013-06-06	2014-06-06	ZAM000133131	5.9	TERM	None
Negotiable Certificates Of Deposit	ABPNCDX20140306216.1	AFRICAN BANK LTD (OLD)	Matured	2013-06-06	2014-03-06	ZAM000133149	6.1	TERM	None
Negotiable Certificates Of Deposit	RANNDX20140609215.8000000	RAND MERCHANT BANK	Matured	2013-06-06	2014-06-06	ZAM000133107	5.8	TERM	None
Negotiable Certificates Of Deposit	RANNDX20140609215.8000000	RAND MERCHANT BANK	Matured	2013-06-06	2014-06-06	ZAM000133097	5.8	TERM	None
Negotiable Certificates Of Deposit	ABPNCDX20140609215.775	ABSA BANK LIMITED	Matured	2013-06-06	2014-06-06	ZAM000133156	5.775	TERM	None
Negotiable Certificates Of Deposit	RANNDX20140609215.8600000	RAND MERCHANT BANK	Matured	2013-06-06	2014-06-06	ZAM000133032	5.86	TERM	None
Negotiable Certificates Of Deposit	IPNLNCD2014050215.80	INVESTEC BANK LIMITED	Matured	2013-06-06	2014-05-02	ZAM000133096	5.8	TERM	None
Negotiable Certificates Of Deposit	NBKNCX20140609215.85	NEDBANK CAPITAL	Matured	2013-06-06	2014-06-06	ZAM000133123	5.85	TERM	None
Negotiable Certificates Of Deposit	IPNLNCD20140603215.85	INVESTEC BANK LIMITED	Matured	2013-06-06	2014-06-03	ZAM000133081	5.85	TERM	None
Promissory Notes	ABFPNXX20180609215.43	ABSA BANK LIMITED	Matured	2013-06-06	2018-06-06	ZAM000133184	5.43	TERM	None
Linked Negotiable Certificates Of Deposit	NBKLNCD201406063U03XXXXPLP0.3	NEDBANK CAPITAL	Matured	2013-06-06	2014-06-06	ZAM000133016	5.425	ISDF	None
						ZAM000133016	5.433		ZAR-JIBAR3
						ZAM000133016	5.492		PLUS-0.3-PRCT
						ZAM000133016	5.517		Quarterly Payment Cycle
						ZAM000133016	6.008		Issuer Defined
						ZAM000133016			2013-09-06
						ZAM000133016			2013-12-06
						ZAM000133016			2014-03-06
Negotiable Certificates Of Deposit	IPNLNCD20130905215.10	INVESTEC BANK LIMITED	Matured	2013-06-06	2013-09-05	ZAM000133024	5.1	TERM	None
Negotiable Certificates Of Deposit	ABPNCDX20141208286.057	ABSA BANK LIMITED	Matured	2013-06-07	2014-12-08	ZAM000133206	6.057	SEMI	Based on issue date
Linked Negotiable Certificates Of Deposit	SBSLNCX201406063U03XXXXPLP0.275	STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION	Matured	2013-06-07	2014-06-06	ZAM000133198	5.4	ISDF	None
						ZAM000133198			7
						ZAM000133198	5.408		ZAR-JIBAR3
						ZAM000133198	5.492		PLUS-0.275-PRCT
						ZAM000133198			None
						ZAM000133198			Issuer Defined
						ZAM000133198			2014-06-06
						ZAM000133198			2013-09-09
						ZAM000133198			2013-12-09
						ZAM000133198			2014-03-07
Negotiable Certificates Of Deposit	ABPNCDX20140609215.85	ABSA BANK LIMITED	Matured	2013-06-07	2014-06-09	ZAM000133248	5.85	TERM	None
Negotiable Certificates Of Deposit	NBKNCX20140609215.925	NEDBANK CAPITAL	Matured	2013-06-07	2014-06-06	ZAM000133180	5.925	TERM	None
Negotiable Certificates Of Deposit	NBKNCX20131205215.35	NEDBANK CAPITAL	Matured	2013-06-07	2013-12-05	ZAM000133172	5.35	TERM	None
Negotiable Certificates Of Deposit	SBSNCDX20130909215.05	STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION	Matured	2013-06-07	2013-09-09	ZAM000133214	5.05	TERM	None
Linked Negotiable Certificates Of Deposit	IPNLNCD201406063U03XXXXPLP0.325	INVESTEC BANK LIMITED	Matured	2013-06-07	2014-06-06	ZAM000133222	5.45	ISDF	None
						ZAM000133222	5.458		ZAR-JIBAR3
						ZAM000133222	5.542		PLUS-0.325-PRCT
						ZAM000133222	6.033		None
Negotiable Certificates Of Deposit	SBSNCDX20180611288.2	STANDARD BANK OF SOUTH AFRICA LIMITED TRE							

Instrument Type	ISIN	Issuer	Maturity	Face Value	Current Value	Yield	ISDF	Rating	Structure	Frequency	Start Date	End Date	Category		
Commercial Paper Bills/ Capital Project Bills	ESKCPB201312051	ESKOM HOLDINGS SOC LTD	2013-10-09	150000000	150000000	6.175	None					2014-07-09	2014-07-09		
Linked Negotiable Certificates Of Deposit	SBSLNC20140409303XXXXPLP.25	STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION	2013-10-09	32000000	32000000	5.392	ISDF	None	ZAR-JIBAR3	PLUS-0.25-PRCT			Category3		
Negotiable Certificates Of Deposit	ABPNCX20140124215.17	ABSA BANK LIMITED	2013-10-09	3000000	3000000	5.475	None					2014-01-09	2014-01-09		
Debtentures	SPBDEB20131018214.950	SOUTH AFRICAN RESERVE BANK	2013-10-09	1212000000	1212000000	4.98	None	TERM				2014-04-09	2014-04-09		
Debtentures	SPBDEB20131018214.980	SOUTH AFRICAN RESERVE BANK	2013-10-09	4000000	4000000	4.98	None	TERM				2014-04-09	2014-04-09		
Negotiable Certificates Of Deposit	RANNCX20141029215.8250000	RAND MERCHANT BANK	2013-10-09	200000000	200000000	5.825	None	TERM				2014-01-09	2014-01-09		
Commercial Paper Bills/ Capital Project Bills	ESKCPB201311141	ESKOM HOLDINGS SOC LTD	2013-10-09	150000000	150000000	6.175	None						Category1		
Negotiable Certificates Of Deposit	ABPNCX2014122425.67	ABSA BANK LIMITED	2013-10-09	0	0	5.67	ISDF	None				2013-10-24	2013-10-24		
Treasury Bills	NATTBX201410681	GOVERNMENT OF SOUTH AFRICA	2013-10-09	7845000000	7845000000	None	None					2014-12-24	2014-12-24		
Debtentures	SPBDEB20131023214.960	SOUTH AFRICAN RESERVE BANK	2013-10-09	40000000	40000000	4.96	None	TERM				2014-06-24	2014-06-24		
Negotiable Certificates Of Deposit	NBKNCX2014030215.525	NEDBANK CAPITAL	2013-10-09	54000000	54000000	5.525	None	TERM				2014-04-09	2014-04-09		
Debtentures	SPBDEB20131106214.990	SOUTH AFRICAN RESERVE BANK	2013-10-09	75000000	75000000	4.99	None	TERM				2014-03-17	2014-03-17		
Negotiable Certificates Of Deposit	NBKNCX20141029215.825	NEDBANK CAPITAL	2013-10-09	1000000	1000000	5.825	None	TERM				2014-04-09	2014-04-09		
Negotiable Certificates Of Deposit	SBSNCX20140310215.4	STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION	2013-10-09	543000000	543000000	5.4	None	TERM				2014-04-09	2014-04-09		
Negotiable Certificates Of Deposit	ABPNCX20141029215.775	ABSA BANK LIMITED	2013-10-09	4000000	4000000	5.775	None	TERM				2014-04-09	2014-04-09		
Negotiable Certificates Of Deposit	SBSNCX20140410215.45	STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION	2013-10-09	3000000	3000000	5.45	None	TERM				2014-04-09	2014-04-09		
Negotiable Certificates Of Deposit	RANNCX20141029215.8000000	RAND MERCHANT BANK	2013-10-09	4000000	4000000	5.8	None	TERM				2014-04-09	2014-04-09		
Negotiable Certificates Of Deposit	SBSNCX2013111215.5	STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION	2013-10-09	17000000	17000000	5.5	None	TERM				2014-04-09	2014-04-09		
Negotiable Certificates Of Deposit	NBKNCX20141029215.775	NEDBANK CAPITAL	2013-10-09	8000000	8000000	5.775	None	TERM				2014-04-09	2014-04-09		
Negotiable Certificates Of Deposit	RANNCX2013111215.6500000	RAND MERCHANT BANK	2013-10-09	160000000	160000000	5.392	None	TERM				2014-04-09	2014-04-09		
Floating Rate Notes	ABPFFNX2014011020303XXXXPLP.25	ABSA BANK LIMITED	2013-10-10	150000000	150000000	5.392	None	OUTR	Based on issue date	10	ZAR-JIBAR3	PLUS-0.25-PRCT	None	Quarterly Payment Cycle	2014-01-10
Negotiable Certificates Of Deposit	ABPNCX2013111215.5	ABSA BANK LIMITED	2013-10-10	35000000	35000000	5.475	None	TERM				2014-01-10	2014-01-10		
Linked Negotiable Certificates Of Deposit	SBSLNC20141029303XXXXPLP.275	STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION	2013-10-10	2000000	2000000	5.17	ISDF	None	ZAR-JIBAR3	PLUS-0.275-PRCT			Category2		
Commercial Paper Bills/ Capital Project Bills	ESKCPB201311191	ESKOM HOLDINGS SOC LTD	2013-10-10	200000000	200000000	6.175	None					2014-10-09	2014-10-09		
Negotiable Certificates Of Deposit	SBSNCX20141029215.75	STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION	2013-10-10	7000000	7000000	5.75	None	TERM				2014-04-09	2014-04-09		
Negotiable Certificates Of Deposit	ABBNX20140424216.2	AFRICAN BANK LTD (OLD)	2013-10-10	200000000	200000000	6.2	None	TERM				2014-04-10	2014-04-10		
Negotiable Certificates Of Deposit	SBSNCX20140210215.25	STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION	2013-10-10	2000000	2000000	5.25	None	TERM				2014-04-10	2014-04-10		
Floating Rate Notes	RANFFNX20141029303XXXXPLP.25	RAND MERCHANT BANK	2013-10-10	17000000	17000000	5.25	ISDF	None	ZAR-JIBAR3	PLUS-0.25-PRCT			Category3		
Negotiable Certificates Of Deposit	ABPNCX2014011215.5	ABSA BANK LIMITED	2013-10-10	5.5	5.5	6.008	None	TERM				2014-01-09	2014-01-09		
Negotiable Certificates Of Deposit	ABPNCX2014011215.5	ABSA BANK LIMITED	2013-10-10	6.1	6.1	6.008	None	TERM				2014-01-09	2014-01-09		
Negotiable Certificates Of Deposit	ABPNCX2014011215.5	ABSA BANK LIMITED	2013-10-10	200000000	200000000	6.2	None	TERM				2014-01-09	2014-01-09		
Negotiable Certificates Of Deposit	RANNCX20141010215.8000000	RAND MERCHANT BANK	2013-10-10	4000000	4000000	5.8	None	TERM				2014-04-09	2014-04-09		
Negotiable Certificates Of Deposit	NBKNCX20140410215.475	NEDBANK CAPITAL	2013-10-10	200000000	200000000	5.475	None	TERM				2014-04-09	2014-04-09		
Negotiable Certificates Of Deposit	SBSNCX20140110215.075	STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION	2013-10-10	18000000	18000000	5.075	None	TERM				2014-04-09	2014-04-09		
Negotiable Certificates Of Deposit	SBSNCX20140310215.4	STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION	2013-10-10	245000000	245000000	5.4	None	TERM				2014-04-09	2014-04-09		
Negotiable Certificates Of Deposit	ABPNCX20141010215.75	ABSA BANK LIMITED	2013-10-10	3600000	3600000	5.75	None	TERM				2014-04-09	2014-04-09		
Negotiable Certificates Of Deposit	RANNCX20140110215.0500000	RAND MERCHANT BANK	2013-10-10	30000000	30000000	5.05	None	TERM				2014-04-09	2014-04-09		
Negotiable Certificates Of Deposit	SBSNCX20140410215.45	STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION	2013-10-10	32000000	32000000	5.45	None	TERM				2014-04-09	2014-04-09		
Negotiable Certificates Of Deposit	ABPNCX20141029215.775	ABSA BANK LIMITED	2013-10-10	10000000	10000000	5.775	None	TERM				2014-04-09	2014-04-09		
Negotiable Certificates Of Deposit	IPANNCX2014011215.50	INVESTEC BANK LIMITED	2013-10-10	10000000	10000000	5.5	None	TERM				2014-04-09	2014-04-09		
Negotiable Certificates Of Deposit	RANNCX20140724215.8250000	RAND MERCHANT BANK	2013-10-10	75000000	75000000	5.825	None	TERM				2014-04-09	2014-04-09		
Negotiable Certificates Of Deposit	ABPNCX20141029215.825	ABSA BANK LIMITED	2013-10-10	10000000	10000000	5.825	None	TERM				2014-04-09	2014-04-09		
Negotiable Certificates Of Deposit	IPANNCX2014090215.75	INVESTEC BANK LIMITED	2013-10-10	70000000	70000000	5.75	None	TERM				2014-04-09	2014-04-09		
Negotiable Certificates Of Deposit	RANNCX201409215.7750000	RAND MERCHANT BANK	2013-10-10	10000000	10000000	5.775	None	TERM				2014-04-09	2014-04-09		
Promissory Notes	IPANNCX20141010215.45	INVESTEC BANK LIMITED	2013-10-10	10000000	10000000	5.45	None	TERM				2014-04-09	2014-04-09		
Floating Rate Notes	ABPFFNX2014041130303XXXXPLP.25	ABSA BANK LIMITED	2013-10-11	155000000	155000000	5.775	None	OUTR	Based on issue date	11	ZAR-JIBAR3	PLUS-0.25-PRCT	None	Quarterly Payment Cycle	2014-01-13
Negotiable Certificates Of Deposit	NBKNCX20141010215.75	NEDBANK CAPITAL	2013-10-11	5.475	5.475	6.008	None	TERM				2014-01-13	2014-01-13		
Floating Rate Notes	ABFFNX2014111510303XXXXPLP.325	AFRICAN BANK LTD (OLD)	2013-10-11	4000000	4000000	6.467	ISDF	None	ZAR-JIBAR3	PLUS-1.325-PRCT			Category3		
Negotiable Certificates Of Deposit	ABPNCX20141010215.75	ABSA BANK LIMITED	2013-10-11	6.5	6.5	6.008	None	TERM				2014-01-13	2014-01-13		
Negotiable Certificates Of Deposit	SBSNCX20141010215.75	STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION	2013-10-11	7	7	6.008	None	TERM				2014-02-11	2014-02-11		
Negotiable Certificates Of Deposit	SBSNCX20140310215.4	STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION	2013-10-11	7.117	7.117	6.008	None	TERM				2014-05-12	2014-05-12		
Floating Rate Notes	ABPFFNX2015071330303XXXXPLP.95	ABSA BANK LIMITED	2013-10-14	250000000	250000000	6.89	ISDF	None	ZAR-JIBAR3	PLUS-0.95-PRCT			Category3		
Negotiable Certificates Of Deposit	ABPNCX2014011215.5	ABSA BANK LIMITED	2013-10-14	6.1	6.1	6.008	None	TERM				2014-08-11	2014-08-11		
Negotiable Certificates Of Deposit	SBSNCX20141014215.725	STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION	2013-10-14	81000000	81000000	5.725	None	TERM				2015-04-13	2015-04-13		
Negotiable Certificates Of Deposit	RANNCX20141010215.7750000	RAND MERCHANT BANK	2013-10-14	3600000	3600000	5.775	None	TERM				2014-10-13	2014-10-13		
Linked Negotiable Certificates Of Deposit	SBSLNC2016101330303XXXXPLP.0.5	STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION	2013-10-14	12000000	12000000	7.85	ISDF	None	ZAR-JIBAR3	PLUS-0.5-PRCT			Category3		
Negotiable Certificates Of Deposit	NBKNCX20141014215.8	NEDBANK CAPITAL	2013-10-14	42000000	42000000	5.78	None	TERM				2014-01-14	2014-01-14		
Negotiable Certificates Of Deposit	ABPNCX2014011215.5	ABSA BANK LIMITED	2013-10-14	6.25	6.25	6.008	None	TERM				2014-01-14	2014-01-14		
Negotiable Certificates Of Deposit	ABPNCX2014011215.5	ABSA BANK LIMITED	2013-10-14	6.333	6.333	6.008	None	TERM				2014-01-14	2014-01-14		
Negotiable Certificates Of Deposit	NBKNCX20141014215.8	NEDBANK CAPITAL	2013-10-14	6.375	6.375	6.008	None	TERM				2014-10-14	2014-10-14		
Negotiable Certificates Of Deposit	RANNCX2014011215.75	RAND MERCHANT BANK	2013-10-14	6.825	6.825	6.008	None	TERM				2015-01-14	2015-01-14		
Negotiable Certificates Of Deposit	ABPNCX2014011215.5	ABSA BANK LIMITED	2013-10-14	6.608	6.608	6.008	None	TERM				2015-04-14	2015-04-14		
Negotiable Certificates Of Deposit	RANNCX2014011215.75	RAND MERCHANT BANK	2013-10-14	6.858	6.858	6.008	None	TERM				2015-07-14	2015-07-14		
Negotiable Certificates Of Deposit	ABPNCX2014011215.5	ABSA BANK LIMITED	2013-10-14	6.898	6.898	6.008	None	TERM				2015-10-14	2015-10-14		
Negotiable Certificates Of Deposit	RANNCX2014011215.75	RAND MERCHANT BANK	2013-10-14	7.158	7.158	6.008	None	TERM				2016-01-14	2016-01-14		
Negotiable Certificates Of Deposit	ABPNCX2014011215.5	ABSA BANK LIMITED	2013-10-14	7.85	7.85	6.008	None	TERM				2016-04-14	2016-04-14		
Negotiable Certificates Of Deposit	RANNCX20141014215.7500000	RAND MERCHANT BANK	2013-10-14	0	0	5.75	None	TERM				2016-07-14	2016-07-14		
Negotiable Certificates Of Deposit	RANNCX20141014215.7500000	RAND MERCHANT BANK	2013-10-14	8000000	8000000	5.75	None	TERM				2016-07-14	2016-07-14		
Negotiable Certificates Of Deposit	NBKNCX20140310215.4	NEDBANK CAPITAL	2013-10-14	10000000	10000000	5.4	None	TERM				2016-07-14	2016-07-14		
Negotiable Certificates Of Deposit	SBSNCX20131213215.025	STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION	2013-10-14	100000000	100000000	5.025	None	TERM				2016-07-14	2016-07-14		
Negotiable Certificates Of Deposit	IPANNCX2014041215.50	INVESTEC BANK LIMITED	2013-10-14	8000000	8000000	5.5	None	TERM				2016-07-14	2016-07-14		
Linked Negotiable Certificates Of Deposit	NBKLNC2014101430303XXXXPLP.0.1	NEDBANK CAPITAL	2013-10-14	13000000	13000000	6.625	ISDF	None	ZAR-JIBAR6	PLUS-0.1-PRCT			Category3		
Negotiable Certificates Of Deposit	SBSNCX20140414215.45	STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION													

Instrument	ISIN	Issuer	Maturity	Issue Date	Face Value	Current Value	Yield	ISDF	None	Other	Payment Cycle	Issuer Defined	2015-09-28	2015-09-28	Category		
Floating Rate Notes	ABPFRNX201412233U03XXXXPLP0.325	ABSA BANK LIMITED	Matured	2013-12-27	2014-12-23	ZAM000156884	10000000	5.542	ISDF	None	ZAR_JIBAR3	PLUS-0.325-PRCT	None	Issuer Defined	Category3		
Treasury Bills	NATIBX201412241	GOVERNMENT OF SOUTH AFRICA	Matured	2013-12-27	2014-12-24	ZAM000156884	772000000	6.05	None	None			2014-03-24	2014-03-24	Category1		
Floating Rate Notes	RANFRNX201512243U03XXXXPLB40	RAND MERCHANT BANK	Matured	2013-12-27	2015-12-24	ZAM000156793	22000000	6.71	ISDF	None	ZAR_JIBAR3	PLUS-40-BPS	None	Issuer Defined	Category3		
Linked Negotiable Certificates Of Deposit	NBKLNCD201512243U03XXXXPLP0.4	NEDBANK CAPITAL	Matured	2013-12-27	2015-12-24	ZAM000156793	27000000	6.71	ISDF	None	ZAR_JIBAR3	PLUS-0.4-PRCT	Quarterly Payment Cycle	Issuer Defined	Category3		
Floating Rate Notes	RANFRNX201612233U03XXXXPLB55	RAND MERCHANT BANK	Matured	2013-12-27	2016-12-23	ZAM000156876	25000000	7.91	ISDF	None	ZAR_JIBAR3	PLUS-55-BPS	None	Issuer Defined	Category3		
Floating Rate Notes	ABPFRNX201612233U03XXXXPLB55	ABSA BANK LIMITED	Matured	2013-12-27	2016-12-23	ZAM000156835	25000000	7.91	ISDF	None	ZAR_JIBAR3	PLUS-55-BPS	None	Issuer Defined	Category3		
Linked Negotiable Certificates Of Deposit	NBKLNCD201612233U03XXXXPLP0.55	NEDBANK CAPITAL	Matured	2013-12-27	2016-12-23	ZAM000156835	25000000	7.91	ISDF	None	ZAR_JIBAR3	PLUS-0.55-PRCT	Quarterly Payment Cycle	Issuer Defined	Category3		
Negotiable Certificates Of Deposit	ABPNCDX201412242T5.925	ABSA BANK LIMITED	Matured	2013-12-27	2014-12-24	ZAM000156843	7000000	5.925	TERM	None					Category2		
Negotiable Certificates Of Deposit	IPNCDX20140529T5.575	INVESTEC BANK LIMITED	Matured	2013-12-30	2014-05-29	ZAM000156818	15000000	5.575	TERM	None					Category2		
Floating Rate Notes	RANFRNX201412303U03XXXXPLB32.5	RAND MERCHANT BANK	Matured	2013-12-30	2014-12-30	ZAM000156826	50000000	5.542	ISDF	None	ZAR_JIBAR3	PLUS-32.5-BPS	None	Issuer Defined	Category3		
Negotiable Certificates Of Deposit	RANNCX20140630T5.5750000	RAND MERCHANT BANK	Matured	2013-12-30	2014-06-30	ZAM000156800	56000000	5.575	TERM	None					Category2		
Negotiable Certificates Of Deposit	ABPNCDX201501022T5.575	ABSA BANK LIMITED	Matured	2014-01-02	2015-01-02	ZAM000156834	42000000	5.975	TERM	None					Category2		
Treasury Bills	NATIBX201412211	GOVERNMENT OF SOUTH AFRICA	Matured	2014-01-02	2014-12-31	ZAM000156892	789000000	6.89	None	None			2014-03-24	2014-03-24	Category1		
Negotiable Certificates Of Deposit	RANNCX201501022T5.9750000	RAND MERCHANT BANK	Matured	2014-01-02	2015-01-02	ZAM000156893	17000000	5.975	TERM	None					Category2		
Debentures	SPBDEBX201401028T4.970	SOUTH AFRICAN RESERVE BANK	Matured	2014-01-02	2014-01-08	ZAM000157023	300000000	4.97	TERM	None					Category2		
Negotiable Certificates Of Deposit	ABPNCDX20140302T5.15	ABSA BANK LIMITED	Matured	2014-01-02	2014-04-02	ZAM000156942	25000000	5.15	TERM	None					Category2		
Negotiable Certificates Of Deposit	SBNSCDX201501022T5.95	STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION	Matured	2014-01-02	2015-01-02	ZAM000156895	30000000	5.95	TERM	None					Category2		
Linked Negotiable Certificates Of Deposit	NBKLNCD201501023U03XXXXPLP0.275	NEDBANK CAPITAL	Matured	2014-01-02	2015-01-02	ZAM000156867	29000000	5.492	ISDF	None	ZAR_JIBAR3	PLUS-0.275-PRCT	Quarterly Payment Cycle	Issuer Defined	Category3		
Linked Negotiable Certificates Of Deposit	NBKLNCD201601043U03XXXXPLP0.4	NEDBANK CAPITAL	Matured	2014-01-02	2016-01-04	ZAM000156867	20000000	6.21	ISDF	None	ZAR_JIBAR3	PLUS-0.4-PRCT	Quarterly Payment Cycle	Issuer Defined	Category3		
Floating Rate Notes	ABPFRNX201601043U03XXXXPLP0.40	ABSA BANK LIMITED	Matured	2014-01-02	2016-01-04	ZAM000156891	57000000	6.71	QUTR	Based on issue date	2	ZAR_JIBAR3	PLUS-0.4-PRCT	None	Quarterly Payment Cycle	2014-04-02	Category3
Negotiable Certificates Of Deposit	ABPNCDX20140502T5.375	ABSA BANK LIMITED	Matured	2014-01-02	2014-05-02	ZAM000157080	300000000	5.375	TERM	None					Category2		
Floating Rate Notes	RANFRNX201501023U03XXXXPLB32.5	RAND MERCHANT BANK	Matured	2014-01-02	2015-01-02	ZAM000157072	100000000	5.542	ISDF	None	ZAR_JIBAR3	PLUS-32.5-BPS	None	Issuer Defined	Category3		
Debentures	SPBDEBX201401152T4.950	SOUTH AFRICAN RESERVE BANK	Matured	2014-01-02	2014-01-15	ZAM000157049	50000000	4.95	TERM	None					Category2		
Debentures	SPBDEBX201401028T4.950	SOUTH AFRICAN RESERVE BANK	Matured	2014-01-02	2014-01-08	ZAM000157015	250000000	4.95	TERM	None					Category2		
Debentures	SPBDEBX20140229T4.950	SOUTH AFRICAN RESERVE BANK	Matured	2014-01-02	2014-02-28	ZAM000157031	340000000	4.95	TERM	None					Category2		
Negotiable Certificates Of Deposit	ABPNCDX201501022T6.00	ABSA BANK LIMITED	Matured	2014-01-02	2015-01-02	ZAM000157064	500000000	6	TERM	None					Category2		
Floating Rate Notes	RANFRNX201501023U03XXXXPLB32.5	RAND MERCHANT BANK	Matured	2014-01-02	2015-01-02	ZAM000157007	0	5.542	ISDF	None	ZAR_JIBAR3	PLUS-32.5-BPS	None	Issuer Defined	Category3		
Negotiable Certificates Of Deposit	RANNCX20140403T5.1250000	RAND MERCHANT BANK	Matured	2014-01-02	2014-04-03	ZAM000156875	23000000	5.125	TERM	None					Category2		
Commercial Paper Bills/ Capital Project Bills	ESKCPBX201406271	ESKOM HOLDINGS SOC LTD	Matured	2014-01-03	2014-06-27	ZAM000157148	200000000	6.625	None	None					Category1		
Negotiable Certificates Of Deposit	RANNCX20140704T5.6250000	RAND MERCHANT BANK	Matured	2014-01-03	2014-07-04	ZAM000157108	300000000	5.625	TERM	None					Category2		
Negotiable Certificates Of Deposit	RANNCX20140703T5.6250000	RAND MERCHANT BANK	Matured	2014-01-03	2014-07-03	ZAM000157114	400000000	5.625	TERM	None					Category2		
Negotiable Certificates Of Deposit	NBKNCX20140903T5.45	NEDBANK CAPITAL	Matured	2014-01-03	2014-06-03	ZAM000157155	500000000	5.45	TERM	None					Category2		
Negotiable Certificates Of Deposit	RANNCX20140702T5.6250000	RAND MERCHANT BANK	Matured	2014-01-03	2014-07-02	ZAM000157111	100000000	5.625	TERM	None					Category2		
Floating Rate Notes	RANFRNX201501023U03XXXXPLB32.5	RAND MERCHANT BANK	Matured	2014-01-03	2015-01-02	ZAM000157270	500000000	5.55	ISDF	None	ZAR_JIBAR3	PLUS-32.5-BPS	None	Issuer Defined	Category3		
Floating Rate Notes	ABPFRNX201501023U03XXXXPLP0.325	ABSA BANK LIMITED	Matured	2014-01-03	2015-01-02	ZAM000157204	500000000	5.55	ISDF	None	ZAR_JIBAR3	PLUS-0.325-PRCT	None	Issuer Defined	Category3		
Commercial Paper Bills/ Capital Project Bills	ESKCPBX201407031	ESKOM HOLDINGS SOC LTD	Matured	2014-01-03	2014-07-03	ZAM000157122	400000000	6.433	None	None					Category1		
Floating Rate Notes	RANFRNX201502033U03XXXXPLB35	RAND MERCHANT BANK	Matured	2014-01-03	2015-02-03	ZAM000157197	46100000	5.575	ISDF	None	ZAR_JIBAR3	PLUS-35-BPS	None	Issuer Defined	Category3		
Negotiable Certificates Of Deposit	ABPNCDX20140404T5.15	ABSA BANK LIMITED	Matured	2014-01-03	2014-04-04	ZAM000157213	150000000	5.15	TERM	None					Category2		
Negotiable Certificates Of Deposit	SBNSCDX20140404T5.15	STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION	Matured	2014-01-03	2014-04-04	ZAM000157298	150000000	5.15	TERM	None					Category2		
Negotiable Certificates Of Deposit	ABPNCDX20140502T5.375	ABSA BANK LIMITED	Matured	2014-01-03	2014-05-02	ZAM000157098	300000000	5.375	TERM	None					Category2		
Negotiable Certificates Of Deposit	ABPNCDX20140502T5.4	ABSA BANK LIMITED	Matured	2014-01-03	2014-05-02	ZAM000157163	150000000	5.4	TERM	None					Category2		
Floating Rate Notes	RANFRNX201407033U03XXXXPLB30	RAND MERCHANT BANK	Matured	2014-01-03	2014-07-03	ZAM000157130	155000000	5.585	ISDF	None	ZAR_JIBAR3	PLUS-30-BPS	None	Issuer Defined	Category3		
Floating Rate Notes	RANFRNX201601043U03XXXXPLB40	RAND MERCHANT BANK	Matured	2014-01-03	2016-01-04	ZAM000157130	500000000	6.025	ISDF	None	ZAR_JIBAR3	PLUS-40-BPS	None	Issuer Defined	Category3		
Floating Rate Notes	RANFRNX201701033U03XXXXPLB55	RAND MERCHANT BANK	Matured	2014-01-03	2017-01-03	ZAM000157288	1000000000	7.91	ISDF	None	ZAR_JIBAR3	PLUS-55-BPS	None	Issuer Defined	Category3		
Floating Rate Notes	ABPFRNX201701033U03XXXXPLP0.55	ABSA BANK LIMITED	Matured	2014-01-03	2017-01-03	ZAM000157312	1000000000	7.91	QUTR	Based on issue date	3	ZAR_JIBAR3	PLUS-0.55-PRCT	None	Quarterly Payment Cycle	2014-04-03	Category3
Negotiable Certificates Of Deposit	IPNCDX20140404T5.3	INVESTEC BANK LIMITED	Matured	2014-01-03	2014-04-04	ZAM000157262	19890000	5.3	TERM	None					Category2		
Floating Rate Notes	ABPFRNX201601043U03XXXXPLP0.40	ABSA BANK LIMITED	Matured	2014-01-03	2016-01-04	ZAM000157262	500000000	6.21	QUTR	Based on issue date	3	ZAR_JIBAR3	PLUS-0.4-PRCT	None	Quarterly Payment Cycle	2014-04-03	Category3

