

| 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            | RANNCXDX20090226211.95      | RAND MERCHANT BANK                                      | Matured           | 2009/02/26  |                | 2009/02/26    | ZAMM000000017 | 1000000       | 11.95       | TERM                     | None                         | 0                  |                    |                                  |                  |                              |                        |                         |            |              | Category2        |
| Negotiable Certificates Of Deposit            | RANNCXDX20090527219.7       | RAND MERCHANT BANK                                      | Matured           | 2009/02/26  |                | 2009/05/27    | ZAMM000000025 | 1000000       | 9.7         | TERM                     | None                         | 0                  |                    |                                  |                  |                              |                        |                         |            |              | Category2        |
| Negotiable Certificates Of Deposit            | RANNCXDX20090826217.4       | RAND MERCHANT BANK                                      | Matured           | 2009/05/27  |                | 2009/08/26    | ZAMM000000033 | 1000000       | 7.4         | TERM                     | None                         | 0                  |                    |                                  |                  |                              |                        |                         |            |              | Category2        |
| Negotiable Certificates Of Deposit            | RANNCXDX20091130217.05      | RAND MERCHANT BANK                                      | Matured           | 2009/08/31  |                | 2009/11/30    | ZAMM000000058 | 1000000       | 7.05        | TERM                     | None                         | 0                  |                    |                                  |                  |                              |                        |                         |            |              | Category2        |
| Negotiable Certificates Of Deposit            | RANNCXDX20091015217.0000000 | RAND MERCHANT BANK                                      | Matured           | 2009/10/08  |                | 2009/10/15    | ZAMM000000074 | 2000000       | 7           | TERM                     | None                         | 0                  |                    |                                  |                  |                              |                        |                         |            |              | Category2        |
| Negotiable Certificates Of Deposit            | RANNCXDX20091015217.1       | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured           | 2009/10/08  |                | 2009/10/15    | ZAMM000000066 | 3000000       | 7.1         | TERM                     | None                         | 0                  |                    |                                  |                  |                              |                        |                         |            |              | Category2        |
| Negotiable Certificates Of Deposit            | SBSNCDX20091016217.1        | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured           | 2009/10/09  |                | 2009/10/16    | ZAMM000000082 | 2000000       | 7           | TERM                     | None                         | 0                  |                    |                                  |                  |                              |                        |                         |            |              | Category2        |
| Negotiable Certificates Of Deposit            | RANNCXDX20091016217.1000000 | RAND MERCHANT BANK                                      | Matured           | 2009/10/09  |                | 2009/10/16    | ZAMM000000090 | 3000000       | 7.1         | TERM                     | None                         | 0                  |                    |                                  |                  |                              |                        |                         |            |              | Category2        |
| Negotiable Certificates Of Deposit            | SBSNCDX20091026217.0000000  | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured           | 2009/10/12  |                | 2009/10/26    | ZAMM000000108 | 0             | 7           | TERM                     | None                         | 0                  |                    |                                  |                  |                              |                        |                         |            |              | Category2        |
| Negotiable Certificates Of Deposit            | RANNCXDX20091026217.0000000 | RAND MERCHANT BANK                                      | Matured           | 2009/10/12  |                | 2009/10/26    | ZAMM000000116 | 0             | 7           | TERM                     | None                         | 0                  |                    |                                  |                  |                              |                        |                         |            |              | Category2        |
| Negotiable Certificates Of Deposit            | SBSNCDX20091116216.8        | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured           | 2009/11/16  |                | 2009/11/16    | ZAMM000000124 | 1000000       | 6.8         | TERM                     | None                         | 0                  |                    |                                  |                  |                              |                        |                         |            |              | Category2        |
| Negotiable Certificates Of Deposit            | RANNCXDX20100119217.1000000 | RAND MERCHANT BANK                                      | Matured           | 2009/10/20  |                | 2010/01/19    | ZAMM000000157 | 0             | 7.1         | TERM                     | None                         | 0                  |                    |                                  |                  |                              |                        |                         |            |              | Category2        |
| Negotiable Certificates Of Deposit            | RANNCXDX201006212M7.5000000 | RAND MERCHANT BANK                                      | Matured           | 2009/10/20  |                | 2010/06/21    | ZAMM000000132 | 0             | 7.5         | MTNTH                    | None                         | 20                 |                    |                                  |                  |                              |                        |                         |            |              | Category2        |
| Negotiable Certificates Of Deposit            | SBSNCDX201006212M7.5        | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured           | 2009/10/20  |                | 2010/06/21    | ZAMM000000140 | 0             | 7.5         | MTNTH                    | None                         | 20                 |                    |                                  |                  |                              |                        |                         |            |              | Category2        |
| Negotiable Certificates Of Deposit            | RANNCXDX20091123217.0000000 | RAND MERCHANT BANK                                      | Matured           | 2009/10/23  |                | 2009/11/23    | ZAMM000000181 | 0             | 7           | TERM                     | None                         | 0                  |                    |                                  |                  |                              |                        |                         |            |              | Category2        |
| Negotiable Certificates Of Deposit            | RANNCXDX20091123217.1       | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured           | 2009/10/23  |                | 2009/11/23    | ZAMM000000165 | 5000000       | 7           | TERM                     | None                         | 0                  |                    |                                  |                  |                              |                        |                         |            |              | Category2        |
| Negotiable Certificates Of Deposit            | RANNCXDX20091123217.0000000 | RAND MERCHANT BANK                                      | Matured           | 2009/10/23  |                | 2009/11/23    | ZAMM000000173 | 5000000       | 7           | TERM                     | None                         | 0                  |                    |                                  |                  |                              |                        |                         |            |              | Category2        |
| Negotiable Certificates Of Deposit            | IPNNCDX20110113218.20       | INVESTEC BANK LIMITED                                   | Matured           | 2010/01/13  |                | 2011/01/13    | ZAMM000000199 | 0             | 8.2         | TERM                     | None                         | 0                  |                    |                                  |                  |                              |                        |                         |            |              | Category2        |
| Negotiable Certificates Of Deposit            | SBSNCDX20101112217.65       | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured           | 2010/02/12  |                | 2010/11/12    | ZAMM000000207 | 1000000       | 7.65        | TERM                     | None                         | 0                  |                    |                                  |                  |                              |                        |                         |            |              | Category2        |
| Negotiable Certificates Of Deposit            | RANNCXDX20100517217.1000000 | RAND MERCHANT BANK                                      | Matured           | 2010/02/15  |                | 2010/05/17    | ZAMM000000215 | 0             | 7.1         | TERM                     | None                         | 0                  |                    |                                  |                  |                              |                        |                         |            |              | Category2        |
| Negotiable Certificates Of Deposit            | SBSNCDX20110216217.925      | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured           | 2010/02/16  |                | 2011/02/16    | ZAMM000000223 | 1000000       | 7.925       | TERM                     | None                         | 0                  |                    |                                  |                  |                              |                        |                         |            |              | Category2        |
| Negotiable Certificates Of Deposit            | IPNNCDX20110217217.95       | INVESTEC BANK LIMITED                                   | Matured           | 2010/02/17  |                | 2011/02/17    | ZAMM000000231 | 2000000       | 7.95        | TERM                     | None                         | 0                  |                    |                                  |                  |                              |                        |                         |            |              | Category2        |
| Negotiable Certificates Of Deposit            | RANNCXDX20110218218.0000000 | RAND MERCHANT BANK                                      | Matured           | 2010/02/18  |                | 2011/02/18    | ZAMM000000249 | 3000000       | 8           | TERM                     | None                         | 0                  |                    |                                  |                  |                              |                        |                         |            |              | Category2        |
| Negotiable Certificates Of Deposit            | IPNNCDX20101217217.85       | INVESTEC BANK LIMITED                                   | Matured           | 2010/02/22  |                | 2010/12/17    | ZAMM000000256 | 5000000       | 7.85        | TERM                     | None                         | 0                  |                    |                                  |                  |                              |                        |                         |            |              | Category2        |
| Commercial Paper Bills/ Capital Project Bills | ESKCPBXX201008201           | ESKOM HOLDINGS SOC LTD                                  | Matured           | 2010/02/23  |                | 2010/08/20    | ZAMM000000264 | 42000000      | 0           | None                     | None                         | 0                  |                    |                                  |                  |                              |                        |                         |            |              | Category1        |
| Commercial Paper Bills/ Capital Project Bills | ESKCPBXX201005281           | ESKOM HOLDINGS SOC LTD                                  | Matured           | 2010/02/23  |                | 2010/05/28    | ZAMM000000272 | 18000000      | 0           | None                     | None                         | 0                  |                    |                                  |                  |                              |                        |                         |            |              | Category1        |
| Negotiable Certificates Of Deposit            | RANNCXDX20100528217.1000000 | RAND MERCHANT BANK                                      | Matured           | 2010/02/24  |                | 2010/05/28    | ZAMM000000306 | 100000000     | 0           | None                     | None                         | 0                  |                    |                                  |                  |                              |                        |                         |            |              | Category1        |
| Negotiable Certificates Of Deposit            | RANNCXDX20100528217.1000000 | RAND MERCHANT BANK                                      | Matured           | 2010/02/24  |                | 2010/05/28    | ZAMM000000298 | 3000000       | 7.1         | TERM                     | None                         | 0                  |                    |                                  |                  |                              |                        |                         |            |              | Category2        |
| Negotiable Certificates Of Deposit            | RANNCXDX20110224218.0750000 | RAND MERCHANT BANK                                      | Matured           | 2010/02/24  |                | 2011/02/24    | ZAMM000000355 | 6000000       | 8.075       | TERM                     | None                         | 0                  |                    |                                  |                  |                              |                        |                         |            |              | Category2        |
| Negotiable Certificates Of Deposit            | RANNCXDX20100429217.        | NEDBANK CAPITAL                                         | Matured           | 2010/02/24  |                | 2010/04/29    | ZAMM000000413 | 100000000     | 7           | TERM                     | None                         | 0                  |                    |                                  |                  |                              |                        |                         |            |              | Category2        |
| Debentures                                    | SRBDEBX20100324216.975      | SOUTH AFRICAN RESERVE BANK                              | Matured           | 2010/02/24  |                | 2010/03/24    | ZAMM000000520 | 20000000      | 6.975       | TERM                     | None                         | 0                  |                    |                                  |                  |                              |                        |                         |            |              | Category2        |
| Negotiable Certificates Of Deposit            | RANNCXDX20100823217.5500000 | RAND MERCHANT BANK                                      | Matured           | 2010/02/24  |                | 2010/08/23    | ZAMM000000348 | 3000000       | 7.55        | TERM                     | None                         | 0                  |                    |                                  |                  |                              |                        |                         |            |              | Category2        |
| Negotiable Certificates Of Deposit            | SBSNCDX20100429217.         | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured           | 2010/02/24  |                | 2010/04/29    | ZAMM000000405 | 12000000      | 7           | TERM                     | None                         | 0                  |                    |                                  |                  |                              |                        |                         |            |              | Category2        |
| Debentures                                    | SRBDEBX20100324216.980      | SOUTH AFRICAN RESERVE BANK                              | Matured           | 2010/02/24  |                | 2010/03/24    | ZAMM000000538 | 25000000      | 6.98        | TERM                     | None                         | 0                  |                    |                                  |                  |                              |                        |                         |            |              | Category2        |
| Negotiable Certificates Of Deposit            | ABPNCDX20110224218.125      | ABSA BANK LIMITED                                       | Matured           | 2010/02/24  |                | 2011/02/24    | ZAMM000000397 | 50000000      | 8.125       | TERM                     | None                         | 0                  |                    |                                  |                  |                              |                        |                         |            |              | Category2        |
| Debentures                                    | SRBDEBX20100421216.970      | SOUTH AFRICAN RESERVE BANK                              | Matured           | 2010/02/24  |                | 2010/04/21    | ZAMM000000496 | 25000000      | 6.97        | TERM                     | None                         | 0                  |                    |                                  |                  |                              |                        |                         |            |              | Category2        |
| Negotiable Certificates Of Deposit            | RANNCXDX20100429217.0500000 | RAND MERCHANT BANK                                      | Matured           | 2010/02/24  |                | 2010/04/29    | ZAMM000000421 | 60000000      | 7.05        | TERM                     | None                         | 0                  |                    |                                  |                  |                              |                        |                         |            |              | Category2        |
| Negotiable Certificates Of Deposit            | ABPNCDX20110224218.05       | ABSA BANK LIMITED                                       | Matured           | 2010/02/24  |                | 2011/02/24    | ZAMM000000504 | 30000000      | 8.05        | TERM                     | None                         | 0                  |                    |                                  |                  |                              |                        |                         |            |              | Category2        |
| Negotiable Certificates Of Deposit            | NBKNCXDX20100827217.625     | NEDBANK CAPITAL                                         | Matured           | 2010/02/24  |                | 2010/08/27    | ZAMM000000363 | 100000000     | 7.625       | TERM                     | None                         | 0                  |                    |                                  |                  |                              |                        |                         |            |              | Category2        |
| Negotiable Certificates Of Deposit            | ABPNCDX20100429217.         | ABSA BANK LIMITED                                       | Matured           | 2010/02/24  |                | 2010/04/29    | ZAMM000000439 | 60000000      | 7           | TERM                     | None                         | 0                  |                    |                                  |                  |                              |                        |                         |            |              | Category2        |
| Debentures                                    | SRBDEBX20100324216.990      | SOUTH AFRICAN RESERVE BANK                              | Matured           | 2010/02/24  |                | 2010/03/24    | ZAMM0000004   |               |             |                          |                              |                    |                    |                                  |                  |                              |                        |                         |            |              |                  |



[illegible]



[illegible]



[illegible]



[illegible]



|                                    |                      |                   |         |            |                        |   |      |      |      |   |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
|------------------------------------|----------------------|-------------------|---------|------------|------------------------|---|------|------|------|---|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|
| Negotiable Certificates Of Deposit | ABPNCDX2011041427.25 | ASBA BANK LIMITED | Matured | 2010/05/14 | 2011/04/14ZAM000007988 | 0 | 7.25 | TERM | None | 0 |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
|------------------------------------|----------------------|-------------------|---------|------------|------------------------|---|------|------|------|---|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|



[illegible]



[illegible]



[illegible]







|                                               |                             |                                                         |         |            |                        |            |       |      |                     |    |
|-----------------------------------------------|-----------------------------|---------------------------------------------------------|---------|------------|------------------------|------------|-------|------|---------------------|----|
| Negotiable Certificates Of Deposit            | ABPNCDX20110503276.80       | ASBA BANK LIMITED                                       | Matured | 2010/08/02 | 2011/05/03ZAM000015932 | 850000000  | 6.8   | TERM | None                | 0  |
| Negotiable Certificates Of Deposit            | ABPNCDX20110503276.80       | ASBA BANK LIMITED                                       | Matured | 2010/08/02 | 2011/05/03ZAM000015999 | 500000000  | 6.8   | TERM | None                | 0  |
| Negotiable Certificates Of Deposit            | RANNCDX20110803276.9500000  | RAND MERCHANT BANK                                      | Matured | 2010/08/03 | 2011/08/03ZAM000016013 | 400000000  | 6.95  | TERM | None                | 0  |
| Negotiable Certificates Of Deposit            | ABPNCDX20110203276.625      | ASBA BANK LIMITED                                       | Matured | 2010/08/03 | 2011/02/03ZAM000016362 | 200000000  | 6.625 | TERM | None                | 0  |
| Negotiable Certificates Of Deposit            | SBSNCDX20110803276.9        | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2010/08/03 | 2011/08/03ZAM000016139 | 500000000  | 6.9   | TERM | None                | 0  |
| Negotiable Certificates Of Deposit            | ABPNCDX201104276.55         | ASBA BANK LIMITED                                       | Matured | 2010/08/03 | 2010/11/04ZAM000016054 | 330000000  | 6.55  | TERM | None                | 0  |
| Negotiable Certificates Of Deposit            | NBKNCDX20110503276.8        | NEDBANK CAPITAL                                         | Matured | 2010/08/03 | 2011/05/03ZAM000016005 | 1000000000 | 6.8   | TERM | None                | 0  |
| Negotiable Certificates Of Deposit            | RANNCDX201102276.5000000    | RAND MERCHANT BANK                                      | Matured | 2010/08/03 | 2010/11/02ZAM000016047 | 10000000   | 6.5   | TERM | None                | 0  |
| Negotiable Certificates Of Deposit            | RANNCDX20110203276.6250000  | RAND MERCHANT BANK                                      | Matured | 2010/08/03 | 2011/02/03ZAM000016070 | 100000000  | 6.625 | TERM | None                | 0  |
| Negotiable Certificates Of Deposit            | ABPNCDX20110503276.855      | ASBA BANK LIMITED                                       | Matured | 2010/08/03 | 2011/05/03ZAM000016201 | 582000000  | 6.855 | TERM | None                | 0  |
| Negotiable Certificates Of Deposit            | ABPNCDX20110704276.875      | ASBA BANK LIMITED                                       | Matured | 2010/08/04 | 2011/07/04ZAM000016088 | 100000000  | 6.875 | TERM | None                | 0  |
| Treasury Bills                                | NATTBX201108031             | GOVERNMENT OF SOUTH AFRICA                              | Matured | 2010/08/04 | 2011/08/03ZAM000015866 | 6250000000 | 0     | None | None                | 0  |
| Commercial Paper Bills/ Capital Project Bills | TAACPXB201011021            | TRANS CALEDONIAN TUNNEL AUTHORITY                       | Matured | 2010/08/04 | 2010/11/02ZAM000016104 | 250000000  | 0     | None | None                | 0  |
| Debtentures                                   | SRBDEBX20100901276.470      | SOUTH AFRICAN RESERVE BANK                              | Matured | 2010/08/04 | 2010/09/01ZAM000016130 | 500000000  | 6.47  | TERM | None                | 0  |
| Negotiable Certificates Of Deposit            | RANNCDX20110804276.5500000  | RAND MERCHANT BANK                                      | Matured | 2010/08/04 | 2011/08/04ZAM000016112 | 25000000   | 6.95  | TERM | None                | 0  |
| Debtentures                                   | SRBDEBX20100901276.500      | SOUTH AFRICAN RESERVE BANK                              | Matured | 2010/08/04 | 2010/09/01ZAM000016153 | 2000000000 | 6.5   | TERM | None                | 0  |
| Debtentures                                   | SRBDEBX20100929276.470      | SOUTH AFRICAN RESERVE BANK                              | Matured | 2010/08/04 | 2010/09/29ZAM000016161 | 10000000   | 6.47  | TERM | None                | 0  |
| Negotiable Certificates Of Deposit            | RANNCDX20110804276.5500000  | RAND MERCHANT BANK                                      | Matured | 2010/08/04 | 2011/08/04ZAM000016195 | 2000000000 | 6.95  | TERM | None                | 0  |
| Negotiable Certificates Of Deposit            | NBKNCDX20110804276.950      | NEDBANK CAPITAL                                         | Matured | 2010/08/04 | 2011/08/04ZAM000016096 | 1000000000 | 6.95  | TERM | None                | 0  |
| Debtentures                                   | SRBDEBX20100901276.490      | SOUTH AFRICAN RESERVE BANK                              | Matured | 2010/08/04 | 2010/09/01ZAM000016146 | 5000000000 | 6.49  | TERM | None                | 0  |
| Debtentures                                   | SRBDEBX20100929276.490      | SOUTH AFRICAN RESERVE BANK                              | Matured | 2010/08/04 | 2010/09/29ZAM000016187 | 200000000  | 6.49  | TERM | None                | 0  |
| Debtentures                                   | SRBDEBX20100901276.480      | SOUTH AFRICAN RESERVE BANK                              | Matured | 2010/08/04 | 2010/09/01ZAM000016138 | 530000000  | 6.48  | TERM | None                | 0  |
| Negotiable Certificates Of Deposit            | ABPNCDX20101104276.55       | ASBA BANK LIMITED                                       | Matured | 2010/08/04 | 2010/11/04ZAM000016203 | 2500000000 | 6.55  | TERM | None                | 0  |
| Debtentures                                   | SRBDEBX20100929276.480      | SOUTH AFRICAN RESERVE BANK                              | Matured | 2010/08/04 | 2010/09/29ZAM000016173 | 500000000  | 6.48  | TERM | None                | 0  |
| Negotiable Certificates Of Deposit            | NBKNCDX201011206276.6       | NEDBANK CAPITAL                                         | Matured | 2010/08/05 | 2010/10/26ZAM000016211 | 1000000000 | 6.6   | TERM | None                | 0  |
| Negotiable Certificates Of Deposit            | NBKNCDX20110802276.9500000  | NEDBANK CAPITAL                                         | Matured | 2010/08/05 | 2011/08/02ZAM000016229 | 1000000000 | 6.95  | TERM | None                | 0  |
| Negotiable Certificates Of Deposit            | RANNCDX20110505276.7750000  | RAND MERCHANT BANK                                      | Matured | 2010/08/05 | 2011/05/05ZAM000016237 | 400000000  | 6.775 | TERM | None                | 0  |
| Negotiable Certificates Of Deposit            | RANNCDX20110805276.9500000  | RAND MERCHANT BANK                                      | Matured | 2010/08/05 | 2011/08/05ZAM000016328 | 1000000    | 6.95  | TERM | None                | 0  |
| Negotiable Certificates Of Deposit            | ABPNCDX20110805276.95       | ASBA BANK LIMITED                                       | Matured | 2010/08/05 | 2011/08/05ZAM000016232 | 50000000   | 6.9   | TERM | None                | 0  |
| Negotiable Certificates Of Deposit            | ABPNCDX20110207276.6250     | ASBA BANK LIMITED                                       | Matured | 2010/08/05 | 2011/02/07ZAM000016278 | 200000000  | 6.625 | TERM | None                | 0  |
| Negotiable Certificates Of Deposit            | ABPNCDX20101026276.55       | ASBA BANK LIMITED                                       | Matured | 2010/08/05 | 2010/10/26ZAM000016245 | 3250000    | 6.55  | TERM | None                | 0  |
| Negotiable Certificates Of Deposit            | RANNCDX20110202276.9500000  | RAND MERCHANT BANK                                      | Matured | 2010/08/05 | 2010/12/02ZAM000016302 | 0          | 6.95  | TERM | None                | 0  |
| Negotiable Certificates Of Deposit            | ABPNCDX201011206276.56      | ASBA BANK LIMITED                                       | Matured | 2010/08/05 | 2010/11/20ZAM000016204 | 300000000  | 6.56  | TERM | None                | 0  |
| Negotiable Certificates Of Deposit            | ABPNCDX20101104276.55       | ASBA BANK LIMITED                                       | Matured | 2010/08/05 | 2010/11/04ZAM000016310 | 5000000    | 6.55  | TERM | None                | 0  |
| Negotiable Certificates Of Deposit            | RANNCDX20110202276.6250000  | RAND MERCHANT BANK                                      | Matured | 2010/08/05 | 2011/02/02ZAM000016336 | 1000000    | 6.625 | TERM | None                | 0  |
| Negotiable Certificates Of Deposit            | ABPNCDX20110505276.80       | ASBA BANK LIMITED                                       | Matured | 2010/08/05 | 2011/05/05ZAM000016260 | 80000000   | 6.8   | TERM | None                | 0  |
| Negotiable Certificates Of Deposit            | ABPNCDX20110808276.90       | ASBA BANK LIMITED                                       | Matured | 2010/08/06 | 2011/08/08ZAM000016344 | 50000000   | 6.9   | TERM | None                | 0  |
| Negotiable Certificates Of Deposit            | RANNCDX20110505276.9000000  | RAND MERCHANT BANK                                      | Matured | 2010/08/06 | 2010/10/01ZAM000016340 | 287000000  | 6.9   | TERM | None                | 0  |
| Negotiable Certificates Of Deposit            | RANNCDX20110808276.9000000  | RAND MERCHANT BANK                                      | Matured | 2010/08/06 | 2011/08/08ZAM000016377 | 50000000   | 6.9   | TERM | None                | 0  |
| Negotiable Certificates Of Deposit            | RANNCDX20110204276.6250000  | RAND MERCHANT BANK                                      | Matured | 2010/08/06 | 2011/02/04ZAM000016492 | 320000000  | 6.625 | TERM | None                | 0  |
| Negotiable Certificates Of Deposit            | RANNCDX20110805276.9000000  | RAND MERCHANT BANK                                      | Matured | 2010/08/06 | 2011/08/05ZAM000016385 | 1000000    | 6.9   | TERM | None                | 0  |
| Negotiable Certificates Of Deposit            | ABPNCDX20101103276.55       | ASBA BANK LIMITED                                       | Matured | 2010/08/06 | 2010/11/03ZAM000016401 | 8000000    | 6.55  | TERM | None                | 0  |
| Negotiable Certificates Of Deposit            | RANNCDX20101103276.5800000  | RAND MERCHANT BANK                                      | Matured | 2010/08/06 | 2010/11/03ZAM000016399 | 200000000  | 6.58  | TERM | None                | 0  |
| Negotiable Certificates Of Deposit            | ABPNCDX20110505276.80       | ASBA BANK LIMITED                                       | Matured | 2010/08/06 | 2011/05/06ZAM000016393 | 120000000  | 6.8   | TERM | None                | 0  |
| Negotiable Certificates Of Deposit            | SBSNCDX201011020276.5       | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2010/08/06 | 2010/11/01ZAM000016351 | 0          | 6.56  | TERM | None                | 0  |
| Negotiable Certificates Of Deposit            | RANNCDX20110204276.6000000  | RAND MERCHANT BANK                                      | Matured | 2010/08/06 | 2011/02/04ZAM000016369 | 6000000    | 6.6   | TERM | None                | 0  |
| Negotiable Certificates Of Deposit            | SBSNCDX20110204276.55       | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2010/08/06 | 2011/02/04ZAM000016443 | 20000000   | 6.55  | TERM | None                | 0  |
| Negotiable Certificates Of Deposit            | RANNCDX20101103276.5000000  | RAND MERCHANT BANK                                      | Matured | 2010/08/06 | 2010/11/03ZAM000016448 | 15000000   | 6.5   | TERM | None                | 0  |
| Negotiable Certificates Of Deposit            | NBKNCDX20110505276.850      | NEDBANK CAPITAL                                         | Matured | 2010/08/06 | 2011/05/05ZAM000016427 | 1000000000 | 6.85  | TERM | None                | 0  |
| Negotiable Certificates Of Deposit            | NBKNCDX20110207276.6        | NEDBANK CAPITAL                                         | Matured | 2010/08/06 | 2011/02/07ZAM000016484 | 1000000000 | 6.6   | TERM | None                | 0  |
| Negotiable Certificates Of Deposit            | RANNCDX20110805276.9000000  | RAND MERCHANT BANK                                      | Matured | 2010/08/06 | 2011/08/05ZAM000016476 | 0          | 6.9   | TERM | None                | 0  |
| Negotiable Certificates Of Deposit            | IPNCDX20101109276.55        | INVESTEC BANK LIMITED                                   | Matured | 2010/08/10 | 2010/11/09ZAM000016467 | 5000000    | 6.55  | TERM | None                | 0  |
| Negotiable Certificates Of Deposit            | NBKNCDX201020810257.590     | NEDBANK CAPITAL                                         | Matured | 2010/08/10 | 2010/08/10ZAM000016500 | 0          | 7.59  | SEMI | Based on issue date | 10 |
| Negotiable Certificates Of Deposit            | RANNCDX20110810276.9000000  | RAND MERCHANT BANK                                      | Matured | 2010/08/10 | 2011/08/10ZAM000016526 | 2000000    | 6.9   | TERM | None                | 0  |
| Negotiable Certificates Of Deposit            | IPNCDX20101109276.55        | INVESTEC BANK LIMITED                                   | Matured | 2010/08/10 | 2010/11/09ZAM000016559 | 3000000    | 6.55  | TERM | None                | 0  |
| Negotiable Certificates Of Deposit            | SBSNCDX20110208276.55       | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2010/08/10 | 2011/02/08ZAM000016609 | 0          | 6.55  | TERM | None                | 0  |
| Negotiable Certificates Of Deposit            | RANNCDX20101109276.55       | INVESTEC BANK LIMITED                                   | Matured | 2010/08/10 | 2010/11/09ZAM000016504 | 4000000    | 6.55  | TERM | None                | 0  |
| Negotiable Certificates Of Deposit            | SBSNCDX20110810276.85       | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2010/08/10 | 2011/08/10ZAM000016575 | 20000000   | 6.85  | TERM | None                | 0  |
| Negotiable Certificates Of Deposit            | ABPNCDX20101109276.56       | ASBA BANK LIMITED                                       | Matured | 2010/08/10 | 2010/11/09ZAM000016583 | 32000000   | 6.56  | TERM | None                | 0  |
| Negotiable Certificates Of Deposit            | NBKNCDX201020810257.590     | NEDBANK CAPITAL                                         | Matured | 2010/08/10 | 2012/08/10ZAM000016518 | 1000000000 | 7.59  | SEMI | Based on issue date | 10 |
| Negotiable Certificates Of Deposit            | RANNCDX20110810276.9000000  | RAND MERCHANT BANK                                      | Matured | 2010/08/10 | 2011/08/10ZAM000016542 | 30000000   | 6.9   | TERM | None                | 0  |
| Negotiable Certificates Of Deposit            | ABPNCDX20110810276.950      | ASBA BANK LIMITED                                       | Matured | 2010/08/10 | 2011/08/10ZAM000016561 | 10000000   | 6.95  | TERM | None                | 0  |
| Debtentures                                   | SRBDEBX20100908276.470      | SOUTH AFRICAN RESERVE BANK                              | Matured | 2010/08/11 | 2010/09/08ZAM000016674 | 5000000    | 6.47  | TERM | None                | 0  |
| Treasury Bills                                | NATTBX201108011             | GOVERNMENT OF SOUTH AFRICA                              | Matured | 2010/08/11 | 2011/08/10ZAM000016435 | 6250000000 | 0     | None | None                | 0  |
| Debtentures                                   | SRBDEBX20101006276.480      | SOUTH AFRICAN RESERVE BANK                              | Matured | 2010/08/11 | 2010/10/06ZAM000016716 | 650000000  | 6.48  | TERM | None                | 0  |
| Negotiable Certificates Of Deposit            | ABPNCDX20110511276.80       | ASBA BANK LIMITED                                       | Matured | 2010/08/11 | 2010/05/11ZAM000016833 | 5000000    | 6.8   | TERM | None                | 0  |
| Negotiable Certificates Of Deposit            | ABPNCDX20110511276.80       | ASBA BANK LIMITED                                       | Matured | 2010/08/11 | 2010/05/11ZAM000016785 | 12000000   | 6.8   | TERM | None                | 0  |
| Negotiable Certificates Of Deposit            | IPNCDX20101110276.60        | INVESTEC BANK LIMITED                                   | Matured | 2010/08/11 | 2010/11/10ZAM000016757 | 100000000  | 6.6   | TERM | None                | 0  |
| Negotiable Certificates Of Deposit            | RANNCDX201103011276.6750000 | RAND MERCHANT BANK                                      | Matured | 2010/08/11 | 2011/03/11ZAM000016773 | 250000000  | 6.675 | TERM | None                | 0  |
| Negotiable Certificates Of Deposit            | NBKNCDX20110211276.650      | NEDBANK CAPITAL                                         | Matured | 2010/08/11 | 2010/10/21ZAM000016617 | 1000000000 | 6.65  | TERM | None                | 0  |
| Negotiable Certificates Of Deposit            | RANNCDX20110207276.6250000  | RAND MERCHANT BANK                                      | Matured | 2010/08/11 | 2011/02/07ZAM000016686 | 320000000  | 6.625 | TERM | None                | 0  |
| Debtentures                                   | SRBDEBX20100908276.490      | SOUTH AFRICAN RESERVE BANK                              | Matured | 2010/08/11 | 2010/09/08ZAM000016682 | 821000000  | 6.49  | TERM | None                | 0  |
| Negotiable Certificates Of Deposit            | ABPNCDX20110211276.6250     | ASBA BANK LIMITED                                       | Matured | 2010/08/11 | 2011/02/11ZAM000016641 | 10000000   | 6.625 | TERM | None                | 0  |
| Debtentures                                   | SRBDEBX20101006276.500      | SOUTH AFRICAN RESERVE BANK                              | Matured | 2010/08/11 | 2010/10/06ZAM000016732 | 5000000000 | 6.5   | TERM | None                | 0  |
| Negotiable Certificates Of Deposit            | RANNCDX20110811276.9000000  | RAND MERCHANT BANK                                      | Matured | 2010/08/11 | 2011/08/11ZAM000016781 | 1400000000 | 6.9   | TERM | None                | 0  |
| Negotiable Certificates Of Deposit            | NBKNCDX20110224276.650      | NEDBANK CAPITAL                                         | Matured | 2010/08/11 | 2011/02/24ZAM000016625 | 1000000000 | 6.65  | TERM | None                | 0  |
| Negotiable Certificates Of Deposit            | RANNCDX20110509276.8000000  | RAND MERCHANT BANK                                      | Matured | 2010/08/11 | 2011/05/09ZAM000016680 | 387000000  | 6.8   | TERM | None                | 0  |
| Debtentures                                   | SRBDEBX20100908276.500      | SOUTH AFRICAN RESERVE BANK                              | Matured | 2010/08/11 | 2010/09/08ZAM000016690 | 2975000000 | 6.5   | TERM | None                | 0  |
| Debtentures                                   | SRBDEBX20101006276.470      | SOUTH AFRICAN RESERVE BANK                              | Matured | 2010/08/11 | 2010/10/06ZAM000016708 | 505000000  | 6.47  | TERM | None                | 0  |
| Debtentures                                   | SRBDEBX20101006276.490      | SOUTH AFRICAN RESERVE BANK                              | Matured | 2010/08/11 | 2010/10/06ZAM000016724 | 560000000  | 6.49  | TERM | None                | 0  |
| Negotiable Certificates Of Deposit            | IPNCDX20110509276.85        | INVESTEC BANK LIMITED                                   | Matured | 2010/08/11 | 2011/05/09ZAM000016740 | 4000000    | 6.85  | TERM | None                | 0  |
| Negotiable Certificates Of Deposit            | NBKNCDX20110509276.800      | NEDBANK CAPITAL                                         | Matured | 2010/08/12 | 2011/05/09ZAM000016856 | 1000000000 | 6.8   | TERM | None                | 0  |
| Negotiable Certificates Of Deposit            | ABPNCDX20101112276.55       | ASBA BANK LIMITED                                       | Matured | 2010/08/12 | 2010/11/12ZAM000016930 | 5000000    | 6.55  | TERM | None                | 0  |
| Negotiable Certificates Of Deposit            | RANNCDX20101111276.5000000  | RAND MERCHANT BANK                                      | Matured | 2010/08/12 | 2010/11/11ZAM000016872 | 1000000    | 6.5   | TERM | None                | 0  |
| Negotiable Certificates Of Deposit            | IPNCDX20110811276.95        | INVESTEC BANK LIMITED                                   | Matured | 2010/08/12 | 2010/11/11ZAM000016955 | 0          | 6.95  | TERM | None                | 0  |
| Negotiable Certificates Of Deposit            | ABPNCDX2011081276.9000000   | RAND MERCHANT BANK                                      | Matured | 2010/08/12 | 2011/08/12ZAM000016789 | 2000000    | 6.9   | TERM | None                | 0  |
| Negotiable Certificates Of Deposit            | RANNCDX20110801276.9000000  | RAND MERCHANT BANK                                      | Matured | 2010/08/12 | 2011/08/01ZAM000016922 | 155100000  | 6.9   | TERM | None                | 0  |
| Negotiable Certificates Of Deposit            | ABPNCDX20120813257.485      | ASBA BANK LIMITED                                       | Matured | 2010/08/12 | 2012/08/13ZAM000016880 | 0          | 7.485 | SEMI | Based on calendar   | 1  |
| Negotiable Certificates Of Deposit            | NBKNCDX20110512276.850      | NEDBANK CAPITAL                                         | Matured | 2010/08/12 | 2011/05/12ZAM000016823 | 1000000000 | 6.85  | TERM | None                | 0  |
| Negotiable Certificates Of Deposit            | NBKNCDX20101111276.575      | NEDBANK CAPITAL                                         | Matured | 2010/08/12 | 2010/11/11ZAM000016831 | 100000000  | 6.575 | TERM | None                | 0  |
| Negotiable Certificates Of Deposit            | NBKNCDX20110512276.         |                                                         |         |            |                        |            |       |      |                     |    |



|                                               |                              |                                                         |         |            |            |              |            |       |  |      |                     |    |  |  |  |  |  |           |
|-----------------------------------------------|------------------------------|---------------------------------------------------------|---------|------------|------------|--------------|------------|-------|--|------|---------------------|----|--|--|--|--|--|-----------|
| Negotiable Certificates Of Deposit            | RANNCDDX20110221T6.580       | NEDBANK CAPITAL                                         | Matured | 2010/08/20 | 2011/02/21 | ZAM000017565 | 1000000000 | 6.58  |  | TERM | None                | 0  |  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit            | RANNCDDX2011192T6.4500000    | RAND MERCHANT BANK                                      | Matured | 2010/08/20 | 2010/11/19 | ZAM000017599 | 300000000  | 6.45  |  | TERM | None                | 0  |  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit            | ABPNCDX20110819ZT6.825       | ASSA BANK LIMITED                                       | Matured | 2010/08/20 | 2011/08/19 | ZAM000017557 | 400000000  | 6.825 |  | TERM | None                | 0  |  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit            | ABPNCDX20110822T6.775        | ASSA BANK LIMITED                                       | Matured | 2010/08/23 | 2011/08/22 | ZAM000017649 | 550000000  | 6.775 |  | TERM | None                | 0  |  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit            | RANNCDDX20111221T6.4500000   | RAND MERCHANT BANK                                      | Matured | 2010/08/23 | 2010/11/22 | ZAM000017556 | 400000000  | 6.45  |  | TERM | None                | 0  |  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit            | RANNCDDX20111232T6.4500000   | RAND MERCHANT BANK                                      | Matured | 2010/08/23 | 2010/11/23 | ZAM000017696 | 750000000  | 6.45  |  | TERM | None                | 0  |  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit            | RANNCDDX20110520ZT6.7000000  | RAND MERCHANT BANK                                      | Matured | 2010/08/23 | 2011/05/20 | ZAM000017714 | 0          | 6.7   |  | TERM | None                | 0  |  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit            | RANNCDDX20110523ZT6.7250000  | RAND MERCHANT BANK                                      | Matured | 2010/08/23 | 2011/05/23 | ZAM000017623 | 197000000  | 6.725 |  | TERM | None                | 0  |  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit            | SBSNCDX20120823ZOT.38        | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2010/08/23 | 2012/08/23 | ZAM000017680 | 0          | 7.38  |  | OUTR | Based on issue date | 23 |  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit            | ABPNCDX20111231T6.5          | ASSA BANK LIMITED                                       | Matured | 2010/08/23 | 2010/11/23 | ZAM000017753 | 3000000    | 6.5   |  | TERM | None                | 0  |  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit            | SBSNCDX20120823ZT7.38        | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2010/08/23 | 2012/08/23 | ZAM000017763 | 0          | 7.38  |  | TERM | None                | 0  |  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit            | NBKNCDDX20110823ZT6.800      | NEDBANK CAPITAL                                         | Matured | 2010/08/23 | 2011/08/23 | ZAM000017631 | 1000000000 | 6.8   |  | TERM | None                | 0  |  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit            | NBKNCDDX20111232T6.5         | NEDBANK CAPITAL                                         | Matured | 2010/08/23 | 2010/11/23 | ZAM000017672 | 1000000000 | 6.5   |  | TERM | None                | 0  |  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit            | SBSNCDX20111232T6.4          | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2010/08/23 | 2010/11/23 | ZAM000017769 | 500000000  | 6.4   |  | TERM | None                | 0  |  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit            | RANNCDDX201110520ZT6.7000000 | RAND MERCHANT BANK                                      | Matured | 2010/08/23 | 2011/05/20 | ZAM000017722 | 1000000    | 6.7   |  | TERM | None                | 0  |  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit            | SBSNCDX20120823ZT7.38        | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2010/08/23 | 2012/08/23 | ZAM000017748 | 0          | 7.38  |  | TERM | None                | 0  |  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit            | ABPNCDX20111232T6.50         | ASSA BANK LIMITED                                       | Matured | 2010/08/23 | 2010/11/23 | ZAM000017664 | 750000000  | 6.5   |  | TERM | None                | 0  |  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit            | RANNCDDX20110520ZT6.7000000  | RAND MERCHANT BANK                                      | Matured | 2010/08/23 | 2011/05/20 | ZAM000017730 | 5000000    | 6.7   |  | TERM | None                | 0  |  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit            | SBSNCDX20120823ZOT.38        | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2010/08/23 | 2012/08/23 | ZAM000017759 | 750000000  | 7.38  |  | OUTR | Based on issue date | 23 |  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit            | IPNNCDDX2011124ZT6.50        | INVESTEC BANK LIMITED                                   | Matured | 2010/08/24 | 2010/11/24 | ZAM000017813 | 4000000    | 6.5   |  | TERM | None                | 0  |  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit            | ABPNCDX20110222ZT6.60        | ASSA BANK LIMITED                                       | Matured | 2010/08/24 | 2011/02/22 | ZAM000017805 | 100000000  | 6.6   |  | TERM | None                | 0  |  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit            | NBKNCDDX2011124ZT6.520       | NEDBANK CAPITAL                                         | Matured | 2010/08/24 | 2010/11/24 | ZAM000017789 | 1000000000 | 6.52  |  | TERM | None                | 0  |  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit            | NBKNCDDX2011124ZT6.5         | NEDBANK CAPITAL                                         | Matured | 2010/08/24 | 2010/11/24 | ZAM000017797 | 1000000000 | 6.5   |  | TERM | None                | 0  |  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit            | ABPNCDX2011124ZT6.50         | ASSA BANK LIMITED                                       | Matured | 2010/08/24 | 2010/11/24 | ZAM000017820 | 250000000  | 6.5   |  | TERM | None                | 0  |  |  |  |  |  | Category2 |
| Commercial Paper Bills/ Capital Project Bills | TAACPBX20111221              | TRANS CALEDONIAN TUNNEL AUTHORITY                       | Matured | 2010/08/24 | 2010/11/22 | ZAM000017821 | 1000000000 | 0     |  | None | 0                   |    |  |  |  |  |  | Category1 |
| Debentures                                    | SRBDEBX20100922ZT6.470       | SOUTH AFRICAN RESERVE BANK                              | Matured | 2010/08/25 | 2010/09/22 | ZAM000017904 | 3000000000 | 6.47  |  | TERM | None                | 0  |  |  |  |  |  | Category2 |
| Debentures                                    | SRBDEBX20100922ZT6.490       | SOUTH AFRICAN RESERVE BANK                              | Matured | 2010/08/25 | 2010/09/22 | ZAM000017912 | 650000000  | 6.49  |  | TERM | None                | 0  |  |  |  |  |  | Category2 |
| Debentures                                    | SRBDEBX20100922ZT6.490       | SOUTH AFRICAN RESERVE BANK                              | Matured | 2010/08/25 | 2010/09/22 | ZAM000017920 | 615000000  | 6.5   |  | TERM | None                | 0  |  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit            | ABPNCDX20111232T6.50         | ASSA BANK LIMITED                                       | Matured | 2010/08/25 | 2010/11/25 | ZAM000017870 | 100000000  | 6.5   |  | TERM | None                | 0  |  |  |  |  |  | Category2 |
| Debentures                                    | NBKNCDDX20110525ZT6.650      | NEDBANK CAPITAL                                         | Matured | 2010/08/25 | 2011/05/25 | ZAM000017862 | 1000000000 | 6.65  |  | TERM | None                | 0  |  |  |  |  |  | Category2 |
| Debentures                                    | SRBDEBX20101020ZT6.450       | SOUTH AFRICAN RESERVE BANK                              | Matured | 2010/08/25 | 2010/10/20 | ZAM000017938 | 505000000  | 6.45  |  | TERM | None                | 0  |  |  |  |  |  | Category2 |
| Debentures                                    | SRBDEBX20101020ZT6.480       | SOUTH AFRICAN RESERVE BANK                              | Matured | 2010/08/25 | 2010/10/20 | ZAM000017953 | 2000000000 | 6.48  |  | TERM | None                | 0  |  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit            | ABPNCDX20110525ZT6.6000000   | RAND MERCHANT BANK                                      | Matured | 2010/08/25 | 2011/05/25 | ZAM000017950 | 300000000  | 6.6   |  | TERM | None                | 0  |  |  |  |  |  | Category2 |
| Debentures                                    | SRBDEBX20100922ZT6.450       | SOUTH AFRICAN RESERVE BANK                              | Matured | 2010/08/25 | 2010/09/22 | ZAM000017896 | 180000000  | 6.45  |  | TERM | None                | 0  |  |  |  |  |  | Category2 |
| Debentures                                    | SRBDEBX20101020ZT6.470       | SOUTH AFRICAN RESERVE BANK                              | Matured | 2010/08/25 | 2010/10/20 | ZAM000017946 | 500000000  | 6.47  |  | TERM | None                | 0  |  |  |  |  |  | Category2 |
| Debentures                                    | SRBDEBX20101020ZT6.490       | SOUTH AFRICAN RESERVE BANK                              | Matured | 2010/08/25 | 2010/10/20 | ZAM000017961 | 1100000000 | 6.49  |  | TERM | None                | 0  |  |  |  |  |  | Category2 |
| Treasury Bills                                | NATTBX20110824               | GOVERNMENT OF SOUTH AFRICA                              | Matured | 2010/08/25 | 2011/08/24 | ZAM000017581 | 625000000  | 0     |  | None | 0                   |    |  |  |  |  |  | Category1 |
| Commercial Paper Bills/ Capital Project Bills | TAACPBX20101121              | TRANS CALEDONIAN TUNNEL AUTHORITY                       | Matured | 2010/08/25 | 2010/11/22 | ZAM000017821 | 1000000000 | 0     |  | None | 0                   |    |  |  |  |  |  | Category1 |
| Debentures                                    | SRBDEBX20101020ZT6.500       | SOUTH AFRICAN RESERVE BANK                              | Matured | 2010/08/25 | 2010/10/20 | ZAM000017979 | 350000000  | 6.5   |  | TERM | None                | 0  |  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit            | IPNNCDDX2011124ZT6.50        | INVESTEC BANK LIMITED                                   | Matured | 2010/08/25 | 2010/11/24 | ZAM000017854 | 1000000    | 6.5   |  | TERM | None                | 0  |  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit            | ABPNCDX2011125ZT6.50         | ASSA BANK LIMITED                                       | Matured | 2010/08/26 | 2010/11/25 | ZAM000017995 | 17000000   | 6.5   |  | TERM | None                | 0  |  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit            | RANNCDDX20110526ZT6.5250000  | RAND MERCHANT BANK                                      | Matured | 2010/08/26 | 2011/05/26 | ZAM000018001 | 10100000   | 6.525 |  | TERM | None                | 0  |  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit            | ABPNCDX20110222ZT6.475       | ASSA BANK LIMITED                                       | Matured | 2010/08/26 | 2011/02/22 | ZAM000018005 | 7000000    | 6.475 |  | TERM | None                | 0  |  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit            | SBSNCDX20110826ZT6.625       | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2010/08/26 | 2011/08/26 | ZAM000018019 | 2000000    | 6.625 |  | TERM | None                | 0  |  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit            | ABPNCDX20120827Z57.22        | ASSA BANK LIMITED                                       | Matured | 2010/08/26 | 2012/08/27 | ZAM000018027 | 50000000   | 7.22  |  | SEMI | Based on issue date | 26 |  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit            | IPNNCDDX20110325ZT6.60       | INVESTEC BANK LIMITED                                   | Matured | 2010/08/26 | 2011/03/25 | ZAM000017987 | 3000000    | 6.6   |  | TERM | None                | 0  |  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit            | ABPNCDX20110225ZT6.50        | ASSA BANK LIMITED                                       | Matured | 2010/08/26 | 2011/02/25 | ZAM000018043 | 30000000   | 6.5   |  | TERM | None                | 0  |  |  |  |  |  | Category2 |
| Commercial Paper Bills/ Capital Project Bills | TAACPBX20101121              | TRANS CALEDONIAN TUNNEL AUTHORITY                       | Matured | 2010/08/27 | 2010/11/22 | ZAM000018078 | 1000000000 | 0     |  | None | 0                   |    |  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit            | SBSNCDX20150828ZT9.94        | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2010/08/27 | 2015/08/28 | ZAM000018068 | 30000000   | 9.94  |  | TERM | None                | 0  |  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit            | RANNCDDX20110829ZT6.5750000  | RAND MERCHANT BANK                                      | Matured | 2010/08/27 | 2011/08/29 | ZAM000018100 | 200000000  | 6.575 |  | TERM | None                | 0  |  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit            | ABPNCDX20110826ZT6.65        | ASSA BANK LIMITED                                       | Matured | 2010/08/27 | 2011/08/26 | ZAM000018092 | 570000000  | 6.65  |  | TERM | None                | 0  |  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit            | ABPNCDX20111226ZT6.4         | ASSA BANK LIMITED                                       | Matured | 2010/08/27 | 2010/11/26 | ZAM000018116 | 50000000   | 6.4   |  | TERM | None                | 0  |  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit            | IPNNCDDX20110225ZT6.45       | INVESTEC BANK LIMITED                                   | Matured | 2010/08/27 | 2010/11/25 | ZAM000018050 | 800000     | 6.45  |  | TERM | None                | 0  |  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit            | IPNNCDDX20110228ZT6.45       | INVESTEC BANK LIMITED                                   | Matured | 2010/08/30 | 2011/02/28 | ZAM000018126 | 1500000    | 6.45  |  | TERM | None                | 0  |  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit            | SBSNCDX20110830ZT6.55        | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2010/08/30 | 2011/08/30 | ZAM000018142 | 3000000    | 6.55  |  | TERM | None                | 0  |  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit            | RANNCDDX2011129ZT6.3000000   | RAND MERCHANT BANK                                      | Matured | 2010/08/30 | 2011/12/9  | ZAM000018134 | 1000000    | 6.3   |  | TERM | None                | 0  |  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit            | SBSNCDX20110128ZT6.3500000   | RAND MERCHANT BANK                                      | Matured | 2010/08/31 | 2011/01/28 | ZAM000018093 | 2000000    | 6.35  |  | TERM | None                | 0  |  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit            | RANNCDDX2011004ZT6.2         | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2010/08/31 | 2010/10/04 | ZAM000018183 | 33000000   | 6.2   |  | TERM | None                | 0  |  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit            | SBSNCDX2011130ZT6.3          | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2010/08/31 | 2011/11/30 | ZAM000018167 | 37000000   | 6.3   |  | TERM | None                | 0  |  |  |  |  |  | Category2 |
| Commercial Paper Bills/ Capital Project Bills | ESKCPBX201103011             | ESKOM HOLDINGS SOC LTD                                  | Matured | 2010/08/31 | 2011/03/01 | ZAM000018217 | 300000000  | 0     |  | None | 0                   |    |  |  |  |  |  | Category1 |
| Negotiable Certificates Of Deposit            | ABPNCDX2011130ZT6.30         | ASSA BANK LIMITED                                       | Matured | 2010/08/31 | 2011/03/31 | ZAM000018225 | 2000000    | 6.3   |  | TERM | None                | 0  |  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit            | SBSNCDX20110225ZT6.35        | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2010/08/31 | 2011/02/25 | ZAM000018159 | 11000000   | 6.35  |  | TERM | None                | 0  |  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit            | RANNCDDX20110831ZT6.5250000  | RAND MERCHANT BANK                                      | Matured | 2010/08/31 | 2011/08/31 | ZAM000018191 | 500000     | 6.525 |  | TERM | None                | 0  |  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit            | NBKNCDDX20110901ZT6.550      | NEDBANK CAPITAL                                         | Matured | 2010/08/31 | 2011/09/01 | ZAM000018209 | 1000000000 | 6.55  |  | TERM | None                | 0  |  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit            | RANNCDDX20110222ZT6.3000000  | RAND MERCHANT BANK                                      | Matured | 2010/09/01 | 2010/12/02 | ZAM000018308 | 150000000  | 6.3   |  | TERM | None                | 0  |  |  |  |  |  | Category2 |
| Debentures                                    | SRBDEBX20100929ZT6.350       | SOUTH AFRICAN RESERVE BANK                              | Matured | 2010/09/01 | 2010/09/29 | ZAM000018332 | 25000000   | 6.35  |  | TERM | None                | 0  |  |  |  |  |  | Category2 |
| Debentures                                    | SRBDEBX20101027ZT6.240       | SOUTH AFRICAN RESERVE BANK                              | Matured | 2010/09/01 | 2010/10/27 | ZAM000018548 | 20000000   | 6.24  |  | TERM | None                | 0  |  |  |  |  |  | Category2 |
| Debentures                                    | SRBDEBX20101027ZT6.340       | SOUTH AFRICAN RESERVE BANK                              | Matured | 2010/09/01 | 2010/10/27 | ZAM000018431 | 500000000  | 6.34  |  | TERM | None                | 0  |  |  |  |  |  | Category2 |
| Debentures                                    | SRBDEBX20101027ZT6.380       | SOUTH AFRICAN RESERVE BANK                              | Matured | 2010/09/01 | 2010/10/27 | ZAM000018456 | 1000000000 | 6.38  |  | TERM | None                | 0  |  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit            | ABPNCDX20101203ZT6.30        | ASSA BANK LIMITED                                       | Matured | 2010/09/01 | 2010/12/03 | ZAM000018266 | 150000000  | 6.3   |  | TERM | None                | 0  |  |  |  |  |  | Category2 |
| Debentures                                    | SRBDEBX20100929ZT6.300       | SOUTH AFRICAN RESERVE BANK                              | Matured | 2010/09/01 | 2010/09/29 | ZAM000018340 | 20000000   | 6.3   |  | TERM | None                | 0  |  |  |  |  |  | Category2 |
| Debentures                                    | SRBDEBX20100929ZT6.400       | SOUTH AFRICAN RESERVE BANK                              | Matured | 2010/09/01 | 2010/09/29 | ZAM000018340 | 30000000   | 6.4   |  | TERM | None                | 0  |  |  |  |  |  |           |



[illegible]



|                                               |                               |                                                         |         |            |            |              |            |       |      |                     |    |  |  |  |  |           |
|-----------------------------------------------|-------------------------------|---------------------------------------------------------|---------|------------|------------|--------------|------------|-------|------|---------------------|----|--|--|--|--|-----------|
| Debtentures                                   | SRBDEBX2011021021T\$ 940      | SOUTH AFRICAN RESERVE BANK                              | Matured | 2010/10/06 | 2010/12/01 | ZAM000020767 | 2500000000 | 5.94  | TERM | None                | 0  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit            | RANNCDX201110062T\$ 4000000   | RAND MERCHANT BANK                                      | Matured | 2010/10/06 | 2011/10/06 | ZAM000020817 | 0          | 6.4   | TERM | None                | 0  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit            | SBSNCDX201506192T\$ 17        | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2010/10/06 | 2015/06/19 | ZAM000020825 | 150000000  | 9.17  | TERM | None                | 0  |  |  |  |  | Category2 |
| Treasury Bills                                | NATTBX201111005T1             | GOVERNMENT OF SOUTH AFRICA                              | Matured | 2010/10/06 | 2011/10/05 | ZAM000020403 | 655000000  | 0     | None | 0                   |    |  |  |  |  | Category1 |
| Negotiable Certificates Of Deposit            | ABPNCDX201110072T\$ 40        | ASSA BANK LIMITED                                       | Matured | 2010/10/07 | 2011/10/07 | ZAM000020807 | 100000000  | 6.4   | TERM | None                | 0  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit            | ABPNCDX201107072T\$ 325       | ASSA BANK LIMITED                                       | Matured | 2010/10/07 | 2011/07/07 | ZAM000020882 | 150000000  | 6.395 | TERM | None                | 0  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit            | RANNCDX201102082T\$ 1000000   | RAND MERCHANT BANK                                      | Matured | 2010/10/07 | 2011/02/08 | ZAM000020957 | 100000000  | 6.1   | TERM | None                | 0  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit            | ABPNCDX201104072T\$ 20        | ASSA BANK LIMITED                                       | Matured | 2010/10/07 | 2011/04/07 | ZAM000020973 | 10000000   | 6.2   | TERM | None                | 0  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit            | IPNNCDX201110072T\$ 425       | INVESTEC BANK LIMITED                                   | Matured | 2010/10/07 | 2011/10/07 | ZAM000020916 | 500000000  | 6.425 | TERM | None                | 0  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit            | RANNCDX201104052T\$ 2250000   | RAND MERCHANT BANK                                      | Matured | 2010/10/07 | 2011/04/05 | ZAM000020908 | 100000000  | 6.225 | TERM | None                | 0  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit            | ABPNCDX201101042T\$ 0.01      | ASSA BANK LIMITED                                       | Matured | 2010/10/07 | 2011/01/04 | ZAM000020908 | 740000000  | 6.01  | TERM | None                | 0  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit            | ABPNCDX201110072T\$ 45        | ASSA BANK LIMITED                                       | Matured | 2010/10/07 | 2011/10/07 | ZAM000020932 | 254000000  | 6.45  | TERM | None                | 0  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit            | RANNCDX201104072T\$ 2250000   | RAND MERCHANT BANK                                      | Matured | 2010/10/07 | 2011/04/07 | ZAM000020924 | 0          | 6.225 | TERM | None                | 0  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit            | SBSNCDX201110222T\$ 1.1       | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2010/10/07 | 2011/02/22 | ZAM000020981 | 100000000  | 6.1   | TERM | None                | 0  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit            | RANNCDX201110072T\$ 4000000   | RAND MERCHANT BANK                                      | Matured | 2010/10/07 | 2011/10/07 | ZAM000020981 | 500000000  | 6.4   | TERM | None                | 0  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit            | ABPNCDX201204102\$ 6.00       | ASSA BANK LIMITED                                       | Matured | 2010/10/07 | 2012/04/10 | ZAM000020974 | 1000000000 | 6.6   | SEMI | Based on issue date | 7  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit            | ABPNCDX201110042T\$ 4.25      | ASSA BANK LIMITED                                       | Matured | 2010/10/07 | 2011/10/04 | ZAM000020890 | 690000000  | 6.425 | TERM | None                | 0  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit            | IPNNCDX201110042T\$ 43        | INVESTEC BANK LIMITED                                   | Matured | 2010/10/07 | 2011/10/07 | ZAM000020940 | 560000000  | 6.43  | TERM | None                | 0  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit            | NBKNCDX201110072T\$ 400       | NEDBANK CAPITAL                                         | Matured | 2010/10/08 | 2011/10/07 | ZAM000021005 | 7000000    | 6.4   | TERM | None                | 0  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit            | RANNCDX201102072T\$ 1000000   | RAND MERCHANT BANK                                      | Matured | 2010/10/08 | 2011/02/07 | ZAM000021039 | 300000000  | 6.1   | TERM | None                | 0  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit            | NBKNCDX201102082T\$ 1.25      | NEDBANK CAPITAL                                         | Matured | 2010/10/08 | 2011/02/08 | ZAM000021047 | 50000000   | 6.125 | TERM | None                | 0  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit            | RANNCDX201106062T\$ 2.7500000 | RAND MERCHANT BANK                                      | Matured | 2010/10/08 | 2011/06/06 | ZAM000021054 | 30000000   | 6.275 | TERM | None                | 0  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit            | IPNNCDX20108152T\$ 35         | INVESTEC BANK LIMITED                                   | Matured | 2010/10/08 | 2011/08/15 | ZAM000020999 | 160000000  | 8.35  | TERM | None                | 0  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit            | SBSNCDX201101072T\$ 9         | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2010/10/08 | 2011/01/07 | ZAM000021029 | 50000000   | 5.9   | TERM | None                | 0  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit            | SBSNCDX201104082T\$ 0.05      | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2010/10/08 | 2011/04/08 | ZAM000021098 | 1000000    | 6.05  | TERM | None                | 0  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit            | NBKNCDX201106082T\$ 200       | NEDBANK CAPITAL                                         | Matured | 2010/10/08 | 2011/06/08 | ZAM000021062 | 2000000    | 6.2   | TERM | None                | 0  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit            | ABPNCDX201102082T\$ 10        | ASSA BANK LIMITED                                       | Matured | 2010/10/08 | 2011/02/08 | ZAM000021021 | 40000000   | 6.1   | TERM | None                | 0  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit            | SBSNCDX201104112T\$ 1.1       | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2010/10/11 | 2011/04/11 | ZAM000021104 | 0          | 6.11  | TERM | None                | 0  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit            | ABPNCDX20110112T\$ 40         | ASSA BANK LIMITED                                       | Matured | 2010/10/11 | 2011/01/11 | ZAM000021120 | 1000000    | 6.4   | TERM | None                | 0  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit            | ABPNCDX201102112T\$ 126       | ASSA BANK LIMITED                                       | Matured | 2010/10/11 | 2010/12/11 | ZAM000021146 | 241000000  | 6.125 | TERM | None                | 0  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit            | ABPNCDX201105092T\$ 25        | ASSA BANK LIMITED                                       | Matured | 2010/10/11 | 2011/05/09 | ZAM000021112 | 250000000  | 6.25  | TERM | None                | 0  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit            | RANNCDX201110112T\$ 4000000   | RAND MERCHANT BANK                                      | Matured | 2010/10/11 | 2011/10/11 | ZAM000021153 | 1000000    | 6.4   | TERM | None                | 0  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit            | ABPNCDX201103112T\$ 15        | ASSA BANK LIMITED                                       | Matured | 2010/10/11 | 2011/03/11 | ZAM000021096 | 3000000    | 6.15  | TERM | None                | 0  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit            | NBKNCDX20110112T\$ 425        | NEDBANK CAPITAL                                         | Matured | 2010/10/11 | 2011/01/11 | ZAM000021102 | 1000000    | 6.425 | TERM | None                | 0  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit            | RANNCDX201104122T\$ 2000000   | RAND MERCHANT BANK                                      | Matured | 2010/10/12 | 2011/04/12 | ZAM000021161 | 1000000000 | 6.2   | TERM | None                | 0  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit            | SBSNCDX201510122\$ 28.22      | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2010/10/12 | 2015/10/12 | ZAM000021237 | 100000000  | 8.22  | SEMI | Based on issue date | 12 |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit            | RANNCDX20110212T\$ 02500000   | RAND MERCHANT BANK                                      | Matured | 2010/10/12 | 2011/01/21 | ZAM000021195 | 1500000000 | 6.025 | TERM | None                | 0  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit            | ABPNCDX20110122T\$ 3.75       | ASSA BANK LIMITED                                       | Matured | 2010/10/12 | 2011/01/12 | ZAM000021167 | 13100000   | 6.375 | TERM | None                | 0  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit            | SBSNCDX20110121T\$ 9          | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2010/10/12 | 2011/01/21 | ZAM000021293 | 100000000  | 6.1   | TERM | None                | 0  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit            | NBKNCDX20110121T\$ 0.050      | NEDBANK CAPITAL                                         | Matured | 2010/10/12 | 2011/01/21 | ZAM000021203 | 1000000000 | 6.05  | TERM | None                | 0  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit            | RANNCDX201104122T\$ 2000000   | RAND MERCHANT BANK                                      | Matured | 2010/10/12 | 2011/04/12 | ZAM000021245 | 612000000  | 6.2   | TERM | None                | 0  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit            | SBSNCDX201101112T\$ 9         | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2010/10/12 | 2011/01/11 | ZAM000021211 | 50000000   | 5.9   | TERM | None                | 0  |  |  |  |  | Category2 |
| Commercial Paper Bills/ Capital Project Bills | ESKCPBX20110412T1             | ESKOM HOLDINGS SOC LTD                                  | Matured | 2010/10/12 | 2011/04/12 | ZAM000021178 | 100000000  | 6.12  | None | 0                   |    |  |  |  |  | Category1 |
| Treasury Bills                                | NATTBX201110121               | GOVERNMENT OF SOUTH AFRICA                              | Matured | 2010/10/13 | 2011/10/12 | ZAM000021013 | 655000000  | 0     | None | 0                   |    |  |  |  |  | Category1 |
| Debtentures                                   | NBKNCDX20110132T\$ 3.75       | NEDBANK CAPITAL                                         | Matured | 2010/10/13 | 2011/01/13 | ZAM000021278 | 150000000  | 6.375 | TERM | None                | 0  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit            | NBKNCDX20110132T\$ 4          | NEDBANK CAPITAL                                         | Matured | 2010/10/13 | 2011/01/13 | ZAM000021252 | 100000000  | 6.4   | TERM | None                | 0  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit            | RANNCDX201104292T\$ 1850000   | RAND MERCHANT BANK                                      | Matured | 2010/10/13 | 2011/04/29 | ZAM000021302 | 200000000  | 6.185 | TERM | None                | 0  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit            | ABPNCDX20110302T\$ 3.75       | ASSA BANK LIMITED                                       | Matured | 2010/10/13 | 2011/03/02 | ZAM000021302 | 19000000   | 6.375 | TERM | None                | 0  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit            | NBKNCDX20102142T\$ 150        | NEDBANK CAPITAL                                         | Matured | 2010/10/13 | 2011/02/14 | ZAM000021328 | 500000000  | 6.15  | TERM | None                | 0  |  |  |  |  | Category2 |
| Debtentures                                   | SRBDEBX201012082T\$ 950       | SOUTH AFRICAN RESERVE BANK                              | Matured | 2010/10/13 | 2010/12/08 | ZAM000021393 | 1260000000 | 5.95  | TERM | None                | 0  |  |  |  |  | Category2 |
| Debtentures                                   | SRBDEBX201011102T\$ 995       | SOUTH AFRICAN RESERVE BANK                              | Matured | 2010/10/13 | 2011/10/10 | ZAM000021450 | 250000000  | 5.995 | TERM | None                | 0  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit            | NBKNCDX2010114132T\$ 20       | NEDBANK CAPITAL                                         | Matured | 2010/10/13 | 2011/04/13 | ZAM000021492 | 500000000  | 6.2   | TERM | None                | 0  |  |  |  |  | Category2 |
| Debtentures                                   | SRBDEBX201011102T\$ 580       | SOUTH AFRICAN RESERVE BANK                              | Matured | 2010/10/13 | 2010/11/11 | ZAM000021475 | 730000000  | 5.98  | TERM | None                | 0  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit            | RANNCDX201109302T\$ 3100000   | RAND MERCHANT BANK                                      | Matured | 2010/10/13 | 2011/09/30 | ZAM000021484 | 0          | 6.31  | TERM | None                | 0  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit            | NBKNCDX201109302T\$ 3.50      | NEDBANK CAPITAL                                         | Matured | 2010/10/13 | 2011/09/30 | ZAM000021500 | 200000000  | 6.35  | TERM | None                | 0  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit            | NBKNCDX20101732T\$ 330        | NEDBANK CAPITAL                                         | Matured | 2010/10/13 | 2011/07/13 | ZAM000021310 | 200000000  | 6.33  | TERM | None                | 0  |  |  |  |  | Category2 |
| Debtentures                                   | SRBDEBX201012082T\$ 930       | SOUTH AFRICAN RESERVE BANK                              | Matured | 2010/10/13 | 2010/12/08 | ZAM000021377 | 750000000  | 5.93  | TERM | None                | 0  |  |  |  |  | Category2 |
| Debtentures                                   | SRBDEBX201011102T\$ 950       | SOUTH AFRICAN RESERVE BANK                              | Matured | 2010/10/13 | 2010/11/11 | ZAM000021413 | 700000000  | 5.92  | TERM | None                | 0  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit            | SBSNCDX201510122\$ 28.22      | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2010/10/13 | 2015/10/12 | ZAM000021260 | 100000000  | 8.22  | SEMI | Based on issue date | 13 |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit            | ABPNCDX20104292T\$ 20         | ASSA BANK LIMITED                                       | Matured | 2010/10/13 | 2011/04/29 | ZAM000021294 | 200000000  | 6.2   | TERM | None                | 0  |  |  |  |  | Category2 |
| Promissory Notes                              | ABPNX20110132T\$ 7            | AFRICAN BANK LTD (OLD)                                  | Matured | 2010/10/13 | 2011/01/31 | ZAM000021344 | 100000000  | 6.7   | TERM | None                | 0  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit            | ABPNCDX201104132T\$ 185       | ASSA BANK LIMITED                                       | Matured | 2010/10/13 | 2011/04/13 | ZAM000021302 | 100000000  | 6.185 | TERM | None                | 0  |  |  |  |  | Category2 |
| Debtentures                                   | SRBDEBX20110120T\$ 0.00       | SOUTH AFRICAN RESERVE BANK                              | Matured | 2010/10/13 | 2010/11/10 | ZAM000021468 | 275000000  | 6.1   | TERM | None                | 0  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit            | IPNNCDX201109302T\$ 35        | INVESTEC BANK LIMITED                                   | Matured | 2010/10/13 | 2011/09/30 | ZAM000021518 | 0          | 6.35  | TERM | None                | 0  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit            | NBKNCDX201107142T\$ 330       | NEDBANK CAPITAL                                         | Matured | 2010/10/13 | 2011/07/14 | ZAM000021336 | 620000000  | 6.33  | TERM | None                | 0  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit            | RANNCDX201101122T\$ 6000000   | RAND MERCHANT BANK                                      | Matured | 2010/10/13 | 2011/01/12 | ZAM000021351 | 120000000  | 6     | TERM | None                | 0  |  |  |  |  | Category2 |
| Debtentures                                   | SRBDEBX201012082T\$ 910       | SOUTH AFRICAN RESERVE BANK                              | Matured | 2010/10/13 | 2010/12/08 | ZAM000021369 | 500000000  | 5.91  | TERM | None                | 0  |  |  |  |  | Category2 |
| Debtentures                                   | SRBDEBX201012082T\$ 940       | SOUTH AFRICAN RESERVE BANK                              | Matured | 2010/10/13 | 2010/12/08 | ZAM000021385 | 250000000  | 5.94  | TERM | None                | 0  |  |  |  |  | Category2 |
| Debtentures                                   | SRBDEBX201012082T\$ 960       | SOUTH AFRICAN RESERVE BANK                              | Matured | 2010/10/13 | 2010/12/08 | ZAM000021401 | 1185000000 | 5.96  | TERM | None                | 0  |  |  |  |  | Category2 |
| Debtentures                                   | SRBDEBX201011102T\$ 970       | SOUTH AFRICAN RESERVE BANK                              | Matured | 2010/10/13 | 2010/11/10 | ZAM000021427 | 150000000  | 5.97  | TERM | None                | 0  |  |  |  |  | Category2 |
| Debtentures                                   | SRBDEBX201011102T\$ 990       | SOUTH AFRICAN RESERVE BANK                              | Matured | 2010/10/13 | 2010/11/10 | ZAM000021443 | 265000000  | 5.99  | TERM | None                | 0  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit            | ABPNCDX20110132T\$ 0.0        | ASSA BANK LIMITED                                       | Matured | 2010/10/14 | 2011/01/13 | ZAM000021475 | 100000000  | 6.1   | TERM | None                | 0  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit            | NBKNCDX201101142T\$ 360       | NEDBANK CAPITAL                                         | Matured | 2010/10/14 | 2011/01/14 | ZAM000021666 | 100000000  | 6.3   | TERM | None                | 0  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit            | IPNNCDX201110042T\$ 2.75      | INVESTEC BANK LIMITED                                   | Matured | 2010/10/14 | 2011/10/04 | ZAM000021609 | 130000000  | 6.275 | TERM | None                | 0  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit            | ABPNCDX201103142T\$ 0.75      | ASSA BANK LIMITED                                       | Matured | 2010/10/14 | 2011/03/14 | ZAM000021641 | 6000000    | 6.075 | TERM | None                | 0  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit            | NBKNCDX20                     |                                                         |         |            |            |              |            |       |      |                     |    |  |  |  |  |           |



|                                    |                             |                                                         |         |            |            |               |            |         |  |      |                     |    |  |  |  |  |  |  |  |  |           |
|------------------------------------|-----------------------------|---------------------------------------------------------|---------|------------|------------|---------------|------------|---------|--|------|---------------------|----|--|--|--|--|--|--|--|--|-----------|
| Negotiable Certificates Of Deposit | IPNNCDX20111021276.25       | INVESTEC BANK LIMITED                                   | Matured | 2010/10/21 | 2011/10/21 | ZAM0000022367 | 0          | 6.25    |  | TERM | None                | 0  |  |  |  |  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit | RANNCXD20111021276.2500000  | RAND MERCHANT BANK                                      | Matured | 2010/10/21 | 2011/10/21 | ZAM0000022458 | 80000000   | 6.25    |  | TERM | None                | 0  |  |  |  |  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit | RANNCXD201110421276.0750000 | RAND MERCHANT BANK                                      | Matured | 2010/10/21 | 2011/04/21 | ZAM0000022318 | 1500000000 | 6.075   |  | TERM | None                | 0  |  |  |  |  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit | NBKNCXD201110224276.075     | NEDBANK CAPITAL                                         | Matured | 2010/10/21 | 2011/02/24 | ZAM0000022409 | 4500000000 | 6.075   |  | TERM | None                | 0  |  |  |  |  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit | SBSNCDX20111021276.15       | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2010/10/21 | 2011/10/21 | ZAM0000022441 | 0          | 6.15    |  | TERM | None                | 0  |  |  |  |  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit | ABPNCDX20110121275.95       | ASSA BANK LIMITED                                       | Matured | 2010/10/21 | 2011/01/21 | ZAM0000022375 | 170000000  | 5.95    |  | TERM | None                | 0  |  |  |  |  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit | SBSNCDX20111021276.15       | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2010/10/21 | 2011/10/21 | ZAM0000022554 | 10000000   | 6.15    |  | TERM | None                | 0  |  |  |  |  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit | ABPNCDX20110420276.12       | ASSA BANK LIMITED                                       | Matured | 2010/10/21 | 2011/04/20 | ZAM0000022540 | 0          | 6.12    |  | TERM | None                | 0  |  |  |  |  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit | NBKNCXD20111021276.250      | NEDBANK CAPITAL                                         | Matured | 2010/10/21 | 2011/10/21 | ZAM0000022417 | 5000000    | 6.25    |  | TERM | None                | 0  |  |  |  |  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit | ABPNCDX201110221276.05      | ASSA BANK LIMITED                                       | Matured | 2010/10/21 | 2011/10/22 | ZAM0000022425 | 409000000  | 6.12125 |  | TERM | None                | 0  |  |  |  |  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit | NBKNCXD20111021276.325      | NEDBANK CAPITAL                                         | Matured | 2010/10/21 | 2011/10/21 | ZAM0000022508 | 426000000  | 6.325   |  | TERM | None                | 0  |  |  |  |  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit | RANNCXD20110322276.0500000  | RAND MERCHANT BANK                                      | Matured | 2010/10/21 | 2011/03/22 | ZAM0000022359 | 200000000  | 6.05    |  | TERM | None                | 0  |  |  |  |  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit | ABPNCDX20110429276.135      | ASSA BANK LIMITED                                       | Matured | 2010/10/21 | 2011/04/29 | ZAM0000022466 | 1500000000 | 6.125   |  | TERM | None                | 0  |  |  |  |  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit | NBKNCXD20110412976.100      | NEDBANK CAPITAL                                         | Matured | 2010/10/21 | 2011/04/12 | ZAM0000022451 | 185000000  | 6.1     |  | TERM | None                | 0  |  |  |  |  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit | NBKNCXD20110222276.120      | NEDBANK CAPITAL                                         | Matured | 2010/10/22 | 2011/02/22 | ZAM0000022557 | 350000000  | 6.31    |  | TERM | None                | 0  |  |  |  |  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit | ABPNCDX20110322276.05       | ASSA BANK LIMITED                                       | Matured | 2010/10/22 | 2011/03/22 | ZAM0000022607 | 1700000000 | 6.05    |  | TERM | None                | 0  |  |  |  |  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit | SBSNCDX20111024276.225      | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2010/10/22 | 2011/10/24 | ZAM0000022615 | 500000000  | 6.225   |  | TERM | None                | 0  |  |  |  |  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit | NBKNCXD20110303276.075      | NEDBANK CAPITAL                                         | Matured | 2010/10/22 | 2011/03/03 | ZAM0000022565 | 4500000000 | 6.075   |  | TERM | None                | 0  |  |  |  |  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit | IPNNCDX20111021276.30       | INVESTEC BANK LIMITED                                   | Matured | 2010/10/22 | 2011/10/22 | ZAM0000022581 | 4000000    | 6.3     |  | TERM | None                | 0  |  |  |  |  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit | RANNCXD20110420276.12       | ASSA BANK LIMITED                                       | Matured | 2010/10/22 | 2011/04/20 | ZAM0000022549 | 9800000000 | 6.12    |  | TERM | None                | 0  |  |  |  |  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit | NBKNCXD20111021276.350      | NEDBANK CAPITAL                                         | Matured | 2010/10/22 | 2011/10/21 | ZAM0000022599 | 2000000000 | 6.35    |  | TERM | None                | 0  |  |  |  |  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit | ABPNCDX20111024276.225      | ASSA BANK LIMITED                                       | Matured | 2010/10/22 | 2011/10/24 | ZAM0000022573 | 500000000  | 6.225   |  | TERM | None                | 0  |  |  |  |  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit | RANNCXD201110121275.9000000 | RAND MERCHANT BANK                                      | Matured | 2010/10/22 | 2011/01/21 | ZAM0000022581 | 2650000    | 5.9     |  | TERM | None                | 0  |  |  |  |  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit | NBKNCXD20111025276.275      | NEDBANK CAPITAL                                         | Matured | 2010/10/25 | 2011/10/25 | ZAM0000022581 | 500000000  | 6.275   |  | TERM | None                | 0  |  |  |  |  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit | RANNCXD20110426276.0750000  | RAND MERCHANT BANK                                      | Matured | 2010/10/25 | 2011/04/26 | ZAM0000022564 | 4200000    | 6.075   |  | TERM | None                | 0  |  |  |  |  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit | ABPNCDX20111025276.26       | ASSA BANK LIMITED                                       | Matured | 2010/10/25 | 2011/10/25 | ZAM0000022672 | 1500000000 | 6.26    |  | TERM | None                | 0  |  |  |  |  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit | RANNCXD20110426276.0750000  | RAND MERCHANT BANK                                      | Matured | 2010/10/25 | 2011/04/26 | ZAM0000022698 | 0          | 6.075   |  | TERM | None                | 0  |  |  |  |  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit | RANNCXD20110425276.0750000  | RAND MERCHANT BANK                                      | Matured | 2010/10/25 | 2011/04/25 | ZAM0000022680 | 0          | 6.075   |  | TERM | None                | 0  |  |  |  |  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit | SBSNCDX20110129275.85       | STANDARD CHARTERED BANK SA (OLD)                        | Matured | 2010/10/26 | 2011/01/29 | ZAM0000022681 | 75000000   | 5.9     |  | TERM | None                | 0  |  |  |  |  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit | RANNCXD20110426276.0750000  | RAND MERCHANT BANK                                      | Matured | 2010/10/26 | 2011/04/26 | ZAM0000022706 | 5000000000 | 6.075   |  | TERM | None                | 0  |  |  |  |  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit | NBKNCXD20111026276.275      | NEDBANK CAPITAL                                         | Matured | 2010/10/26 | 2011/10/26 | ZAM0000022714 | 500000000  | 6.275   |  | TERM | None                | 0  |  |  |  |  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit | RANNCXD20110725276.1500000  | RAND MERCHANT BANK                                      | Matured | 2010/10/26 | 2011/07/25 | ZAM0000022755 | 0          | 6.15    |  | TERM | None                | 0  |  |  |  |  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit | ABPNCDX20110126275.950      | ASSA BANK LIMITED                                       | Matured | 2010/10/26 | 2011/01/26 | ZAM0000022782 | 750000000  | 5.95    |  | TERM | None                | 0  |  |  |  |  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit | SBSNCDX20111029275.875      | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2010/10/26 | 2011/10/29 | ZAM0000022771 | 5000000    | 5.875   |  | TERM | None                | 0  |  |  |  |  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit | ABPNCDX20110426276.075      | ASSA BANK LIMITED                                       | Matured | 2010/10/26 | 2011/04/26 | ZAM0000022730 | 35000000   | 6.075   |  | TERM | None                | 0  |  |  |  |  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit | RANNCXD20111026276.2500000  | RAND MERCHANT BANK                                      | Matured | 2010/10/26 | 2011/10/26 | ZAM0000022748 | 0          | 6.25    |  | TERM | None                | 0  |  |  |  |  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit | ABPNCDX20110426276.075      | ASSA BANK LIMITED                                       | Matured | 2010/10/27 | 2011/04/26 | ZAM0000022805 | 3300000    | 6.075   |  | TERM | None                | 0  |  |  |  |  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit | NBKNCXD20111027276.350      | NEDBANK CAPITAL                                         | Matured | 2010/10/27 | 2011/10/27 | ZAM0000022813 | 500000000  | 6.35    |  | TERM | None                | 0  |  |  |  |  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit | RANNCXD20110725276.1500000  | RAND MERCHANT BANK                                      | Matured | 2010/10/27 | 2011/07/25 | ZAM0000022820 | 2500000    | 6.15    |  | TERM | None                | 0  |  |  |  |  |  |  |  |  | Category2 |
| Debentures                         | SRBDEBX20101222276.000      | SOUTH AFRICAN RESERVE BANK                              | Matured | 2010/10/27 | 2010/12/22 | ZAM0000022896 | 1450000000 | 6       |  | TERM | None                | 0  |  |  |  |  |  |  |  |  | Category2 |
| Debentures                         | SRBDEBX20101222275.910      | SOUTH AFRICAN RESERVE BANK                              | Matured | 2010/10/27 | 2010/12/22 | ZAM0000022847 | 250000000  | 5.91    |  | TERM | None                | 0  |  |  |  |  |  |  |  |  | Category2 |
| Treasury Bills                     | NAT1BXX201110261            | GOVERNMENT OF SOUTH AFRICA                              | Matured | 2010/10/27 | 2010/11/26 | ZAM0000022623 | 655000000  | 0       |  | None | 0                   |    |  |  |  |  |  |  |  |  | Category1 |
| Debentures                         | SRBDEBX20101124275.950      | SOUTH AFRICAN RESERVE BANK                              | Matured | 2010/10/27 | 2010/11/24 | ZAM0000022891 | 7000000    | 5.95    |  | TERM | None                | 0  |  |  |  |  |  |  |  |  | Category2 |
| Debentures                         | SRBDEBX20101222275.920      | SOUTH AFRICAN RESERVE BANK                              | Matured | 2010/10/27 | 2010/12/22 | ZAM0000022854 | 2500000000 | 5.92    |  | TERM | None                | 0  |  |  |  |  |  |  |  |  | Category2 |
| Debentures                         | SRBDEBX20101124275.950      | SOUTH AFRICAN RESERVE BANK                              | Matured | 2010/10/27 | 2010/11/24 | ZAM0000022904 | 5000000    | 5.95    |  | TERM | None                | 0  |  |  |  |  |  |  |  |  | Category2 |
| Debentures                         | SRBDEBX20101124276.000      | SOUTH AFRICAN RESERVE BANK                              | Matured | 2010/10/27 | 2010/11/24 | ZAM0000022839 | 1975000000 | 6       |  | TERM | None                | 0  |  |  |  |  |  |  |  |  | Category2 |
| Debentures                         | SRBDEBX20101222275.940      | SOUTH AFRICAN RESERVE BANK                              | Matured | 2010/10/27 | 2010/12/22 | ZAM0000022862 | 5000000000 | 5.94    |  | TERM | None                | 0  |  |  |  |  |  |  |  |  | Category2 |
| Debentures                         | SRBDEBX20101222275.990      | SOUTH AFRICAN RESERVE BANK                              | Matured | 2010/10/27 | 2010/12/22 | ZAM0000022885 | 5000000    | 5.99    |  | TERM | None                | 0  |  |  |  |  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit | RANNCXD20110325276.0500000  | RAND MERCHANT BANK                                      | Matured | 2010/10/27 | 2011/03/25 | ZAM0000022797 | 169000000  | 6.05    |  | TERM | None                | 0  |  |  |  |  |  |  |  |  | Category2 |
| Debentures                         | SRBDEBX20101222275.950      | SOUTH AFRICAN RESERVE BANK                              | Matured | 2010/10/27 | 2010/12/22 | ZAM0000022870 | 61000000   | 5.95    |  | TERM | None                | 0  |  |  |  |  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit | NBKNCXD20111027276.275      | NEDBANK CAPITAL                                         | Matured | 2010/10/27 | 2011/10/27 | ZAM0000022912 | 550000000  | 6.275   |  | TERM | None                | 0  |  |  |  |  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit | NBKNCXD20110303275.900      | NEDBANK CAPITAL                                         | Matured | 2010/10/27 | 2011/03/03 | ZAM0000022789 | 265000000  | 6.05    |  | TERM | None                | 0  |  |  |  |  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit | ABPNCDX20110129275.85       | ASSA BANK LIMITED                                       | Matured | 2010/10/28 | 2011/01/29 | ZAM0000022961 | 1500000    | 5.9     |  | TERM | None                | 0  |  |  |  |  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit | SBSNCDX20110303275.85       | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2010/10/28 | 2011/03/03 | ZAM0000023019 | 20000000   | 5.85    |  | TERM | None                | 0  |  |  |  |  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit | ABPNCDX20120426256.295      | ASSA BANK LIMITED                                       | Matured | 2010/10/28 | 2012/04/26 | ZAM0000022953 | 0          | 6.295   |  | SEMI | Based on issue date | 28 |  |  |  |  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit | NBKNCXD20111028276.25       | NEDBANK CAPITAL                                         | Matured | 2010/10/28 | 2011/10/28 | ZAM0000022938 | 1000000000 | 6.25    |  | TERM | None                | 0  |  |  |  |  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit | NBKNCXD20110303275.900      | NEDBANK CAPITAL                                         | Matured | 2010/10/28 | 2011/03/03 | ZAM0000022928 | 250000000  | 5.9     |  | TERM | None                | 0  |  |  |  |  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit | RANNCXD20110428275.9750000  | RAND MERCHANT BANK                                      | Matured | 2010/10/28 | 2011/04/28 | ZAM0000022979 | 550000000  | 5.975   |  | TERM | None                | 0  |  |  |  |  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit | NBKNCXD20110127275.9        | NEDBANK CAPITAL                                         | Matured | 2010/10/28 | 2011/01/27 | ZAM0000022987 | 380000000  | 5.9     |  | TERM | None                | 0  |  |  |  |  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit | SBSNCDX20110303275.85       | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2010/10/28 | 2011/03/03 | ZAM0000023001 | 5000000    | 5.85    |  | TERM | None                | 0  |  |  |  |  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit | ABPNCDX20111028276.15       | ASSA BANK LIMITED                                       | Matured | 2010/10/28 | 2011/10/28 | ZAM0000022946 | 100000000  | 6.15    |  | TERM | None                | 0  |  |  |  |  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit | RANNCXD20110429275.9000000  | RAND MERCHANT BANK                                      | Matured | 2010/10/28 | 2011/04/29 | ZAM0000022923 | 200000000  | 5.9     |  | TERM | None                | 0  |  |  |  |  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit | SBSNCDX20110429275.950      | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2010/10/29 | 2011/06/27 | ZAM0000023118 | 300000000  | 5.95    |  | TERM | None                | 0  |  |  |  |  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit | ABPNCDX20110729276.00       | ASSA BANK LIMITED                                       | Matured | 2010/10/29 | 2011/07/29 | ZAM0000023068 | 300000000  | 6       |  | TERM | None                | 0  |  |  |  |  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit | ABPNCDX20110131275.85       | ASSA BANK LIMITED                                       | Matured | 2010/10/29 | 2011/01/31 | ZAM0000023035 | 8300000    | 5.85    |  | TERM | None                | 0  |  |  |  |  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit | RANNCXD20110627275.9500000  | RAND MERCHANT BANK                                      | Matured | 2010/10/29 | 2011/06/27 | ZAM0000023084 | 300000000  | 5.95    |  | TERM | None                | 0  |  |  |  |  |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit | ABPNCDX20110429275.95       | ASSA BANK LIMITED                                       | Matured | 2010/10/29 | 2011/04/29 | ZAM0000023029 | 250000000  | 5.95    |  | TERM | None                | 0  |  |  |  |  |  |  |  |  |           |



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



|                                               |                            |                                                         |            |            |              |               |           |       |      |      |      |   |  |  |  |           |           |
|-----------------------------------------------|----------------------------|---------------------------------------------------------|------------|------------|--------------|---------------|-----------|-------|------|------|------|---|--|--|--|-----------|-----------|
| Debtentures                                   | SRBDEBX20110511275.495     | SOUTH AFRICAN RESERVE BANK                              | Matured    | 2011/03/16 | 2011/05/11   | ZAM000031996  | 35000000  | 5.495 |      | TERM | None | 0 |  |  |  |           | Category2 |
| Debtentures                                   | IPNNCDX20110415275.40      | INVESTEC BANK LIMITED                                   | Matured    | 2011/03/16 | 2011/04/15   | ZAM000031913  | 10000000  | 5.4   |      | TERM | None | 0 |  |  |  |           | Category2 |
| Debtentures                                   | SRBDEBX20110511275.480     | SOUTH AFRICAN RESERVE BANK                              | Matured    | 2011/03/16 | 2011/05/11   | ZAM000031988  | 30000000  | 5.48  |      | TERM | None | 0 |  |  |  |           | Category2 |
| Negotiable Certificates Of Deposit            | IPNNCDX20120315276.3       | INVESTEC BANK LIMITED                                   | Matured    | 2011/03/17 | 2012/03/15   | ZAM000032069  | 403000000 | 6.3   |      | TERM | None | 0 |  |  |  |           | Category2 |
| Negotiable Certificates Of Deposit            | ABPNCDX20110916275.80      | ASSA BANK LIMITED                                       | Matured    | 2011/03/17 | 2011/09/16   | ZAM000032058  | 18000000  | 5.8   |      | TERM | None | 0 |  |  |  |           | Category2 |
| Negotiable Certificates Of Deposit            | ABPNCDX20120315276.225     | ASSA BANK LIMITED                                       | Matured    | 2011/03/17 | 2012/03/15   | ZAM000032051  | 67300000  | 6.225 |      | TERM | None | 0 |  |  |  |           | Category2 |
| Negotiable Certificates Of Deposit            | RANNCDX20120315276.2500000 | RAND MERCHANT BANK                                      | Matured    | 2011/03/17 | 2012/03/15   | ZAM000032085  | 208000000 | 6.25  |      | TERM | None | 0 |  |  |  |           | Category2 |
| Commercial Paper Bills/ Capital Project Bills | TAACPBXZ01109131           | TRANS CALEDONIAN TUNNEL AUTHORITY                       | Matured    | 2011/03/17 | 2011/09/13   | ZAM000032119  | 100000000 | 0     |      | None | None | 0 |  |  |  |           | Category1 |
| Negotiable Certificates Of Deposit            | RANNCDX20120315276.2500000 | RAND MERCHANT BANK                                      | Matured    | 2011/03/17 | 2012/03/15   | ZAM000032077  | 331000000 | 6.25  |      | TERM | None | 0 |  |  |  |           | Category2 |
| Negotiable Certificates Of Deposit            | SESNCDX20110916275.80      | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured    | 2011/03/17 | 2011/09/16   | ZAM000032101  | 28600000  | 6.2   |      | TERM | None | 0 |  |  |  |           | Category2 |
| Negotiable Certificates Of Deposit            | RANNCDX20110615275.5000000 | RAND MERCHANT BANK                                      | Matured    | 2011/03/17 | 2011/06/15   | ZAM000032150  | 10000000  | 5.5   |      | TERM | None | 0 |  |  |  |           | Category2 |
| Negotiable Certificates Of Deposit            | NBKNCDX20121210276.275     | NEDBANK CAPITAL                                         | Matured    | 2011/03/17 | 2012/12/10   | ZAM000032044  | 0         | 6.275 |      | TERM | None | 0 |  |  |  |           | Category2 |
| Negotiable Certificates Of Deposit            | RANNCDX20120315276.2500000 | RAND MERCHANT BANK                                      | Matured    | 2011/03/17 | 2012/03/15   | ZAM000032093  | 134000000 | 6.25  |      | TERM | None | 0 |  |  |  |           | Category2 |
| Negotiable Certificates Of Deposit            | NBKNCDX20110916275.825     | NEDBANK CAPITAL                                         | Matured    | 2011/03/17 | 2011/09/16   | ZAM0000323135 | 1000000   | 5.825 |      | TERM | None | 0 |  |  |  |           | Category2 |
| Negotiable Certificates Of Deposit            | NBKNCDX20120315276.275     | NEDBANK CAPITAL                                         | Matured    | 2011/03/17 | 2012/03/15   | ZAM000032143  | 67500000  | 6.275 |      | TERM | None | 0 |  |  |  |           | Category2 |
| Negotiable Certificates Of Deposit            | ABPNCDX20110706275.56      | ASSA BANK LIMITED                                       | Matured    | 2011/03/18 | 2011/07/06   | ZAM000032168  | 100000000 | 5.56  |      | TERM | None | 0 |  |  |  |           | Category2 |
| Negotiable Certificates Of Deposit            | SBSNCDX20110916275.75      | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured    | 2011/03/18 | 2011/09/16   | ZAM000032234  | 10000000  | 5.75  |      | TERM | None | 0 |  |  |  |           | Category2 |
| Negotiable Certificates Of Deposit            | NBKNCDX20110919275.85      | NEDBANK CAPITAL                                         | Matured    | 2011/03/18 | 2011/09/19   | ZAM000032283  | 50000000  | 5.85  |      | TERM | None | 0 |  |  |  |           | Category2 |
| Negotiable Certificates Of Deposit            | SBSNCDX20120316275.8       | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured    | 2011/03/18 | 2012/03/16   | ZAM000032192  | 5000000   | 5.8   |      | TERM | None | 0 |  |  |  |           | Category2 |
| Negotiable Certificates Of Deposit            | RANNCDX20110718275.825     | ASSA BANK LIMITED                                       | Matured    | 2011/03/18 | 2011/07/18   | ZAM000032218  | 20000000  | 5.825 |      | TERM | None | 0 |  |  |  |           | Category2 |
| Negotiable Certificates Of Deposit            | RANNCDX20110915275.8250000 | RAND MERCHANT BANK                                      | Matured    | 2011/03/18 | 2011/09/15   | ZAM000032176  | 60000000  | 5.825 |      | TERM | None | 0 |  |  |  |           | Category2 |
| Negotiable Certificates Of Deposit            | SBSNCDX20110617275.5       | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured    | 2011/03/18 | 2011/06/17   | ZAM000032259  | 50000000  | 5.5   |      | TERM | None | 0 |  |  |  |           | Category2 |
| Negotiable Certificates Of Deposit            | NBKNCDX20110919275.825     | NEDBANK CAPITAL                                         | Matured    | 2011/03/18 | 2011/09/19   | ZAM000032275  | 2000000   | 5.825 |      | TERM | None | 0 |  |  |  |           | Category2 |
| Commercial Paper Bills/ Capital Project Bills | TAACPBXZ0111181            | TRANS CALEDONIAN TUNNEL AUTHORITY                       | Matured    | 2011/03/18 | 2011/11/11   | ZAM000032293  | 100000000 | 0     |      | None | None | 0 |  |  |  |           | Category1 |
| Negotiable Certificates Of Deposit            | RANNCDX20110620275.5000000 | RAND MERCHANT BANK                                      | Matured    | 2011/03/18 | 2011/06/20   | ZAM000032184  | 10000000  | 5.5   |      | TERM | None | 0 |  |  |  |           | Category2 |
| Negotiable Certificates Of Deposit            | NBKNCDX20110617275.500     | NEDBANK CAPITAL                                         | Matured    | 2011/03/18 | 2011/06/17   | ZAM000032200  | 30000000  | 5.5   |      | TERM | None | 0 |  |  |  |           | Category2 |
| Negotiable Certificates Of Deposit            | SBSNCDX20120319276.225     | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured    | 2011/03/18 | 2012/03/19   | ZAM000032267  | 200000000 | 6.225 |      | TERM | None | 0 |  |  |  |           | Category2 |
| Negotiable Certificates Of Deposit            | SBSNCDX20110617275.5       | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured    | 2011/03/18 | 2011/06/17   | ZAM000032291  | 20000000  | 5.5   |      | TERM | None | 0 |  |  |  |           | Category2 |
| Negotiable Certificates Of Deposit            | ABPNCDX20110621275.5       | ASSA BANK LIMITED                                       | Matured    | 2011/03/18 | 2011/06/21   | ZAM000032274  | 30000000  | 5.5   |      | TERM | None | 0 |  |  |  |           | Category2 |
| Promissory Notes                              | DBSPNXX20111020275.98      | DEVELOPMENT BANK OF SOUTHERN AFRICA                     | Matured    | 2011/03/22 | 2011/10/27   | ZAM000032382  | 50000000  | 5.98  |      | TERM | None | 0 |  |  |  |           | Category2 |
| Promissory Notes                              | DBSPNXX20110919275.94      | DEVELOPMENT BANK OF SOUTHERN AFRICA                     | Matured    | 2011/03/22 | 2011/09/19   | ZAM000032408  | 0         | 5.94  |      | TERM | None | 0 |  |  |  |           | Category2 |
| Negotiable Certificates Of Deposit            | RANNCDX20110804275.6650000 | RAND MERCHANT BANK                                      | Matured    | 2011/03/22 | 2011/08/04   | ZAM000032309  | 100000000 | 5.665 |      | TERM | None | 0 |  |  |  |           | Category2 |
| Negotiable Certificates Of Deposit            | RANNCDX20110920275.8250000 | RAND MERCHANT BANK                                      | Matured    | 2011/03/22 | 2011/09/20   | ZAM000032317  | 157000000 | 5.825 |      | TERM | None | 0 |  |  |  |           | Category2 |
| Promissory Notes                              | DBSPNXX2012030275.3        | DEVELOPMENT BANK OF SOUTHERN AFRICA                     | Matured    | 2011/03/22 | 2012/03/02   | ZAM000032328  | 60000000  | 6.3   |      | TERM | None | 0 |  |  |  |           | Category2 |
| Negotiable Certificates Of Deposit            | NBKNCDX20110922275.775     | NEDBANK CAPITAL                                         | Matured    | 2011/03/22 | 2011/09/22   | ZAM000032341  | 30000000  | 5.775 |      | TERM | None | 0 |  |  |  |           | Category2 |
| Promissory Notes                              | DBSPNXX20111219276.08      | DEVELOPMENT BANK OF SOUTHERN AFRICA                     | Matured    | 2011/03/22 | 2011/12/19   | ZAM000032416  | 150000000 | 6.08  |      | TERM | None | 0 |  |  |  |           | Category2 |
| Negotiable Certificates Of Deposit            | SBSNCDX20110622275.55      | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured    | 2011/03/22 | 2011/06/22   | ZAM000032432  | 30000000  | 5.55  |      | TERM | None | 0 |  |  |  |           | Category2 |
| Promissory Notes                              | DBSPNXX2012030276.385      | DEVELOPMENT BANK OF SOUTHERN AFRICA                     | Matured    | 2011/03/22 | 2012/03/02   | ZAM000032473  | 250000000 | 6.385 |      | TERM | None | 0 |  |  |  |           | Category2 |
| Negotiable Certificates Of Deposit            | SBSNCDX20110930275.10.48   | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured    | 2011/03/22 | 2011/09/30   | ZAM000032465  | 20000000  | 5.9   |      | TERM | None | 0 |  |  |  |           | Category2 |
| Negotiable Certificates Of Deposit            | NBKNCDX20110622275.500     | NEDBANK CAPITAL                                         | Matured    | 2011/03/22 | 2011/06/22   | ZAM000032333  | 50000000  | 5.5   |      | TERM | None | 0 |  |  |  |           | Category2 |
| Promissory Notes                              | DBSPNXX20120120276.19      | DEVELOPMENT BANK OF SOUTHERN AFRICA                     | Matured    | 2011/03/22 | 2012/01/20   | ZAM000032366  | 150000000 | 6.19  |      | TERM | None | 0 |  |  |  |           | Category2 |
| Negotiable Certificates Of Deposit            | NBKNCDX20111018275.900     | NEDBANK CAPITAL                                         | Matured    | 2011/03/22 | 2011/10/18   | ZAM000032390  | 410000000 | 5.9   |      | TERM | None | 0 |  |  |  |           | Category2 |
| Promissory Notes                              | SBSNCDX2012030276.48       | DEVELOPMENT BANK OF SOUTHERN AFRICA                     | Matured    | 2011/03/22 | 2012/03/02   | ZAM000032392  | 150000000 | 6.48  |      | TERM | None | 0 |  |  |  |           | Category2 |
| Negotiable Certificates Of Deposit            | IPNNCDX20110621275.55      | INVESTEC BANK LIMITED                                   | Matured    | 2011/03/22 | 2011/06/21   | ZAM000032440  | 30000000  | 5.55  |      | TERM | None | 0 |  |  |  |           | Category2 |
| Negotiable Certificates Of Deposit            | RANNCDX20110920275.8250000 | RAND MERCHANT BANK                                      | Matured    | 2011/03/22 | 2011/09/20   | ZAM000032457  | 570000000 | 5.825 |      | TERM | None | 0 |  |  |  |           | Category2 |
| Promissory Notes                              | DBSPNXX20110919275.935     | DEVELOPMENT BANK OF SOUTHERN AFRICA                     | Matured    | 2011/03/22 | 2011/09/19   | ZAM000032481  | 200000000 | 5.935 |      | TERM | None | 0 |  |  |  |           | Category2 |
| Promissory Notes                              | DBSPNXX20120202276.129     | DEVELOPMENT BANK OF SOUTHERN AFRICA                     | Matured    | 2011/03/22 | 2012/02/20   | ZAM000032358  | 150000000 | 6.29  |      | TERM | None | 0 |  |  |  |           | Category2 |
| Debtentures                                   | SRBDEBX20110402275.490     | SOUTH AFRICAN RESERVE BANK                              | Matured    | 2011/03/23 | 2011/04/02   | ZAM000032380  | 200000000 | 5.49  |      | TERM | None | 0 |  |  |  |           | Category2 |
| Debtentures                                   | SRBDEBX20110402275.500     | SOUTH AFRICAN RESERVE BANK                              | Matured    | 2011/03/23 | 2011/04/02   | ZAM000032564  | 675000000 | 5.5   |      | TERM | None | 0 |  |  |  |           | Category2 |
| Negotiable Certificates Of Deposit            | NBKNCDX20111222275.975     | NEDBANK CAPITAL                                         | Matured    | 2011/03/23 | 2011/12/22   | ZAM000032598  | 630000000 | 5.975 |      | TERM | None | 0 |  |  |  |           | Category2 |
| Negotiable Certificates Of Deposit            | SRBDEBX20110923275.825     | NEDBANK CAPITAL                                         | Matured    | 2011/03/23 | 2011/09/23   | ZAM000032515  | 750000000 | 5.825 |      | TERM | None | 0 |  |  |  |           | Category2 |
| Debtentures                                   | SRBDEBX20110402275.450     | SOUTH AFRICAN RESERVE BANK                              | Matured    | 2011/03/23 | 2011/04/20   | ZAM000032523  | 400000000 | 5.45  |      | TERM | None | 0 |  |  |  |           | Category2 |
| Debtentures                                   | SRBDEBX20110519275.500     | SOUTH AFRICAN RESERVE BANK                              | Matured    | 2011/03/23 | 2011/05/19   | ZAM000032525  | 50000000  | 5.5   |      | TERM | None | 0 |  |  |  |           | Category2 |
| Negotiable Certificates Of Deposit            | SBSNCDX20110623275.5       | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured    | 2011/03/23 | 2011/06/23   | ZAM000032499  | 91000000  | 5.5   |      | TERM | None | 0 |  |  |  |           | Category2 |
| Commercial Paper Bills/ Capital Project Bills | TAACPBXZ01203221           | TRANS CALEDONIAN TUNNEL AUTHORITY                       | Matured    | 2011/03/23 | 2012/03/22   | ZAM000032614  | 100000000 | 0     |      | None | None | 0 |  |  |  |           | Category1 |
| Debtentures                                   | SRBDEBX20110402275.495     | SOUTH AFRICAN RESERVE BANK                              | Matured    | 2011/03/23 | 2011/04/20   | ZAM000032556  | 700000000 | 5.495 |      | TERM | None | 0 |  |  |  |           | Category2 |
| Commercial Paper Bills/ Capital Project Bills | TAACPBXZ0112151            | TRANS CALEDONIAN TUNNEL AUTHORITY                       | Matured    | 2011/03/23 | 2011/11/15   | ZAM000032606  | 100000000 | 0     |      | None | None | 0 |  |  |  |           | Category1 |
| Treasury Bills                                | NATTBXZ01203221            | GOVERNMENT OF SOUTH AFRICA                              | Matured    | 2011/03/23 | 2012/03/22   | ZAM000032228  | 660000000 | 0     |      | None | None | 0 |  |  |  |           | Category1 |
| Negotiable Certificates Of Deposit            | NBKNCDX20110622275.500     | NEDBANK CAPITAL                                         | Matured    | 2011/03/23 | 2011/06/22   | ZAM000032507  | 80000000  | 5.5   |      | TERM | None | 0 |  |  |  |           | Category2 |
| Debtentures                                   | SRBDEBX20110402275.480     | SOUTH AFRICAN RESERVE BANK                              | Matured    | 2011/03/23 | 2011/04/20   | ZAM000032531  | 162000000 | 5.48  |      | TERM | None | 0 |  |  |  |           | Category2 |
| Debtentures                                   | SRBDEBX20110519275.450     | SOUTH AFRICAN RESERVE BANK                              | Matured    | 2011/03/23 | 2011/05/19   | ZAM000032572  | 150000000 | 5.45  |      | TERM | None | 0 |  |  |  |           | Category2 |
| Promissory Notes                              | DBSPNXX20120302276.395     | DEVELOPMENT BANK OF SOUTHERN AFRICA                     | Matured    | 2011/03/24 | 2012/03/02   | ZAM000032362  | 200000000 | 6.395 |      | TERM | None | 0 |  |  |  |           | Category2 |
| Negotiable Certificates Of Deposit            | ABPNCDX20110824275.75      | ASSA BANK LIMITED                                       | Matured    | 2011/03/24 | 2011/08/24   | ZAM000032555  | 20000000  | 5.75  |      | TERM | None | 0 |  |  |  |           | Category2 |
| Negotiable Certificates Of Deposit            | ABPNCDX20120323276.40      | ASSA BANK LIMITED                                       | Matured    | 2011/03/24 | 2012/03/23   | ZAM000032663  | 204000000 | 6.4   |      | TERM | None | 0 |  |  |  |           | Category2 |
| IPNNCDX20120323276.375                        | INVESTEC BANK LIMITED      | Matured                                                 | 2011/03/24 | 2012/03/23 | ZAM000032648 | 40000000      | 6.375     |       | TERM | None | 0    |   |  |  |  | Category2 |           |
| Promissory Notes                              | DBSPNXX20111221276.085     | DEVELOPMENT BANK OF SOUTHERN AFRICA                     | Matured    | 2011/03/24 | 2011/12/21   | ZAM000032630  | 100000000 | 6.085 |      | TERM | None | 0 |  |  |  |           | Category2 |
| Negotiable Certificates Of Deposit            | ABPNCDX20120323276.30      | ASSA BANK LIMITED                                       | Matured    | 2011/03/24 | 2012/03/23   | ZAM000032673  | 390000000 | 6.3   |      | TERM | None | 0 |  |  |  |           | Category2 |
| Negotiable Certificates Of Deposit            | ABPNCDX20120323276.275     | ASSA BANK LIMITED                                       | Matured    | 2011/03/25 | 2012/03/23   | ZAM000032820  | 50000000  | 6.275 |      | TERM | None | 0 |  |  |  |           | Category2 |
| Negotiable Certificates Of Deposit            | NBKNCDX20110922275.850     | NEDBANK CAPITAL                                         | Matured    | 2011/03/25 | 2011/09/22   | ZAM000032705  | 150000000 | 5.85  |      | TERM | None | 0 |  |  |  |           | Category2 |
| Negotiable Certificates Of Deposit            | NBKNCDX20120323276.25      | NEDBANK CAPITAL                                         | Matured    | 2011/03/25 | 2012/03/23   | ZAM000032804  | 60000000  | 6.25  |      | TERM | None | 0 |  |  |  |           | Category2 |
| Promissory Notes                              | DBSPNXX20120323276.37      | DEVELOPMENT BANK OF SOUTHERN AFRICA                     | Matured    | 2011/03/25 | 2012/03/23   | ZAM000032689  | 100000000 | 6.37  |      | TERM | None | 0 |  |  |  |           | Category2 |
| Negotiable Certificates Of Deposit            | SBSNCDX20110923275.8       | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured    | 2011/03/25 | 2011/09/23   | ZAM000032788  | 20000000  | 5.8   |      | TERM | None | 0 |  |  |  |           | Category2 |
| Negotiable Certificates Of Deposit            | SBSNCDX20120323276.2       | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured    | 2011/03/25 | 2012/03/23   | ZAM000032838  | 10000000  | 6.2   |      | TERM | None | 0 |  |  |  |           | Category2 |
| Negotiable Certificates Of Deposit            |                            |                                                         |            |            |              |               |           |       |      |      |      |   |  |  |  |           |           |



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



|             |                         |                            |         |            |                        |          |      |      |      |   |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
|-------------|-------------------------|----------------------------|---------|------------|------------------------|----------|------|------|------|---|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|
| Newbentures | SBRBDEBX20110831275.450 | SOUTH AFRICAN RESERVE BANK | Matured | 2011/07/06 | 2011/08/31ZAM000041672 | 10000000 | 5.45 | TERM | None | 0 |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
|-------------|-------------------------|----------------------------|---------|------------|------------------------|----------|------|------|------|---|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



|                                           |                                  |                                                         |         |            |  |            |              |           |       |  |      |                     |   |            |                 |  |                         |                         |            |            |            |           |
|-------------------------------------------|----------------------------------|---------------------------------------------------------|---------|------------|--|------------|--------------|-----------|-------|--|------|---------------------|---|------------|-----------------|--|-------------------------|-------------------------|------------|------------|------------|-----------|
| Floating Rate Notes                       | RANFRNX201309053QJ03XXXXPLP0,6   | RAND MERCHANT BANK                                      | Matured | 2011/09/07 |  | 2013/09/05 | ZAM000053107 | 10000000  | 6.175 |  | QUTR | Based on issue date | 7 | ZAR-JIBAR3 | PLUS-0.6-PRCT   |  | None                    | Quarterly Payment Cycle | 2011/12/05 |            |            | Category3 |
|                                           |                                  |                                                         |         |            |  |            | ZAM000053107 |           | 6.175 |  |      |                     |   |            |                 |  |                         |                         |            | 2011/09/07 |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000053107 |           | 6.18  |  |      |                     |   |            |                 |  |                         |                         |            | 2011/12/05 |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000053107 |           | 6.2   |  |      |                     |   |            |                 |  |                         |                         |            | 2012/03/05 |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000053107 |           | 5.675 |  |      |                     |   |            |                 |  |                         |                         |            | 2012/09/05 |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000053107 |           | 5.725 |  |      |                     |   |            |                 |  |                         |                         |            | 2012/12/05 |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000053107 |           | 5.708 |  |      |                     |   |            |                 |  |                         |                         |            | 2013/03/05 |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000053107 |           | 5.725 |  |      |                     |   |            |                 |  |                         |                         |            | 2013/06/05 |            |           |
| Floating Rate Notes                       | ABPFRNX201209063J03XXXXPLP0,325  | ABSA BANK LIMITED                                       | Matured | 2011/09/07 |  | 2012/09/06 | ZAM000053123 | 52000000  | 5.9   |  | ISDF | None                |   | ZAR-JIBAR3 | PLUS-0.325-PRCT |  | None                    | Issuer Defined          |            |            |            | Category3 |
|                                           |                                  |                                                         |         |            |  |            | ZAM000053123 |           | 5.9   |  |      |                     |   |            |                 |  |                         |                         |            | 2011/09/07 | 2011/12/06 |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000053123 |           | 5.9   |  |      |                     |   |            |                 |  |                         |                         |            | 2011/12/06 | 2012/06/06 |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000053123 |           | 5.905 |  |      |                     |   |            |                 |  |                         |                         |            | 2012/03/06 | 2012/09/06 |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000053123 |           | 5.925 |  |      |                     |   |            |                 |  |                         |                         |            | 2012/06/06 | 2012/03/06 |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000053123 |           |       |  |      |                     |   |            |                 |  |                         |                         |            |            |            |           |
| Debentures                                | SRBDEBX201111022T5,400           | SOUTH AFRICAN RESERVE BANK                              | Matured | 2011/09/07 |  | 2011/11/02 | ZAM000052869 | 12000000  | 5.4   |  | TERM | None                |   |            |                 |  |                         |                         |            |            |            | Category2 |
| Debentures                                | SRBDEBX201110052T5,400           | SOUTH AFRICAN RESERVE BANK                              | Matured | 2011/09/07 |  | 2011/10/05 | ZAM000052927 | 7000000   | 5.4   |  | TERM | None                |   |            |                 |  |                         |                         |            |            |            | Category2 |
| Negotiable Certificates Of Deposit        | SBSNCDX201112072T5,5             | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2011/09/07 |  | 2011/12/07 | ZAM000052935 | 50000000  | 5.5   |  | TERM | None                |   |            |                 |  |                         |                         |            |            |            | Category2 |
| Linked Negotiable Certificates Of Deposit | NBKLNCD201209063QJ03XXXXPLP0,325 | NEDBANK CAPITAL                                         | Matured | 2011/09/07 |  | 2012/09/06 | ZAM000053115 | 81000000  | 5.9   |  | QUTR | Based on issue date | 7 | ZAR-JIBAR3 | PLUS-0.325-PRCT |  | Quarterly Payment Cycle | Issuer Defined          |            |            |            | Category3 |
|                                           |                                  |                                                         |         |            |  |            | ZAM000053115 |           | 5.905 |  |      |                     |   |            |                 |  |                         |                         |            | 2011/09/07 |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000053115 |           | 5.905 |  |      |                     |   |            |                 |  |                         |                         |            | 2011/12/06 |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000053115 |           | 5.925 |  |      |                     |   |            |                 |  |                         |                         |            | 2012/03/06 |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000053115 |           |       |  |      |                     |   |            |                 |  |                         |                         |            | 2012/06/06 |            |           |
| Floating Rate Notes                       | RANFRNX201409043QJ03XXXXPLP0,775 | RAND MERCHANT BANK                                      | Matured | 2011/09/08 |  | 2014/09/04 | ZAM000053180 | 196000000 | 6.35  |  | QUTR | Based on issue date | 8 | ZAR-JIBAR3 | PLUS-0.775-PRCT |  | None                    | Quarterly Payment Cycle | 2011/12/05 |            |            | Category3 |
|                                           |                                  |                                                         |         |            |  |            | ZAM000053180 |           | 6.35  |  |      |                     |   |            |                 |  |                         |                         |            | 2011/09/08 |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000053180 |           | 6.355 |  |      |                     |   |            |                 |  |                         |                         |            | 2011/12/05 |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000053180 |           | 6.375 |  |      |                     |   |            |                 |  |                         |                         |            | 2012/03/05 |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000053180 |           | 5.85  |  |      |                     |   |            |                 |  |                         |                         |            | 2012/09/05 |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000053180 |           | 5.9   |  |      |                     |   |            |                 |  |                         |                         |            | 2012/12/05 |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000053180 |           | 5.883 |  |      |                     |   |            |                 |  |                         |                         |            | 2013/03/05 |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000053180 |           | 5.9   |  |      |                     |   |            |                 |  |                         |                         |            | 2013/06/05 |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000053180 |           | 5.908 |  |      |                     |   |            |                 |  |                         |                         |            | 2013/09/05 |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000053180 |           | 5.992 |  |      |                     |   |            |                 |  |                         |                         |            | 2013/12/05 |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000053180 |           | 6.475 |  |      |                     |   |            |                 |  |                         |                         |            | 2014/03/05 |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000053180 |           | 6.575 |  |      |                     |   |            |                 |  |                         |                         |            | 2014/06/05 |            |           |
| Floating Rate Notes                       | RANFRNX201209063QJ03XXXXPLP0,325 | RAND MERCHANT BANK                                      | Matured | 2011/09/08 |  | 2012/09/06 | ZAM000053149 | 100000000 | 5.9   |  | QUTR | Based on issue date | 8 | ZAR-JIBAR3 | PLUS-0.325-PRCT |  | None                    | Quarterly Payment Cycle | 2011/12/06 |            |            | Category3 |
|                                           |                                  |                                                         |         |            |  |            | ZAM000053149 |           | 5.9   |  |      |                     |   |            |                 |  |                         |                         |            | 2011/09/08 |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000053149 |           | 5.905 |  |      |                     |   |            |                 |  |                         |                         |            | 2011/12/06 |            |           |
| Linked Negotiable Certificates Of Deposit | NBKLNCD201209063QJ03XXXXPLP0,325 | NEDBANK CAPITAL                                         | Matured | 2011/09/08 |  | 2012/09/06 | ZAM000053255 | 31000000  | 5.9   |  | QUTR | Based on issue date | 8 | ZAR-JIBAR3 | PLUS-0.325-PRCT |  | Quarterly Payment Cycle | Issuer Defined          |            |            |            | Category3 |
|                                           |                                  |                                                         |         |            |  |            | ZAM000053255 |           | 5.9   |  |      |                     |   |            |                 |  |                         |                         |            | 2011/09/08 |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000053255 |           | 5.905 |  |      |                     |   |            |                 |  |                         |                         |            | 2011/12/06 |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000053255 |           | 5.925 |  |      |                     |   |            |                 |  |                         |                         |            | 2012/03/06 |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000053255 |           |       |  |      |                     |   |            |                 |  |                         |                         |            | 2012/06/06 |            |           |
| Negotiable Certificates Of Deposit        | NBKNCDX201203082T5,700           | NEDBANK CAPITAL                                         | Matured | 2011/09/08 |  | 2012/03/08 | ZAM000053172 | 100000000 | 5.7   |  | TERM | None                |   |            |                 |  |                         |                         |            |            |            | Category2 |
| Floating Rate Notes                       | RANFRNX201309053QJ03XXXXPLP0,6   | RAND MERCHANT BANK                                      | Matured | 2011/09/08 |  | 2013/09/05 | ZAM000053164 | 100000000 | 6.175 |  | QUTR | Based on issue date | 8 | ZAR-JIBAR3 | PLUS-0.6-PRCT   |  | None                    | Quarterly Payment Cycle | 2011/12/05 |            |            | Category3 |
|                                           |                                  |                                                         |         |            |  |            | ZAM000053164 |           | 6.175 |  |      |                     |   |            |                 |  |                         |                         |            | 2011/09/08 |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000053164 |           | 6.18  |  |      |                     |   |            |                 |  |                         |                         |            | 2011/12/05 |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000053164 |           | 6.2   |  |      |                     |   |            |                 |  |                         |                         |            | 2012/03/05 |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000053164 |           | 5.675 |  |      |                     |   |            |                 |  |                         |                         |            | 2012/09/05 |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000053164 |           | 5.725 |  |      |                     |   |            |                 |  |                         |                         |            | 2012/12/05 |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000053164 |           | 5.708 |  |      |                     |   |            |                 |  |                         |                         |            | 2013/03/05 |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000053164 |           | 5.725 |  |      |                     |   |            |                 |  |                         |                         |            | 2013/06/05 |            |           |
| Notes                                     | ABBNOTX201409083J03XXXXPLP1,58   | AFRICAN BANK LTD (OLD)                                  | Matured | 2011/09/08 |  | 2014/09/08 | ZAM000053248 | 185000000 | 7.155 |  | ISDF | None                |   | ZAR-JIBAR3 | PLUS-1.58-PRCT  |  | None                    | Issuer Defined          |            |            |            | Category3 |
|                                           |                                  |                                                         |         |            |  |            | ZAM000053248 |           | 7.155 |  |      |                     |   |            |                 |  |                         |                         |            |            |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000053248 |           | 7.16  |  |      |                     |   |            |                 |  |                         |                         |            | 2011/09/08 |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000053248 |           | 7.18  |  |      |                     |   |            |                 |  |                         |                         |            | 2011/12/08 | 2014/03/10 |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000053248 |           | 7.18  |  |      |                     |   |            |                 |  |                         |                         |            | 2012/03/08 | 2013/06/08 |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000053248 |           | 6.855 |  |      |                     |   |            |                 |  |                         |                         |            | 2012/06/08 | 2014/06/09 |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000053248 |           | 6.655 |  |      |                     |   |            |                 |  |                         |                         |            | 2012/09/10 | 2012/09/10 |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000053248 |           | 6.705 |  |      |                     |   |            |                 |  |                         |                         |            | 2012/12/10 | 2013/03/08 |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000053248 |           | 6.705 |  |      |                     |   |            |                 |  |                         |                         |            | 2013/03/08 | 2013/06/10 |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000053248 |           | 6.705 |  |      |                     |   |            |                 |  |                         |                         |            | 2013/06/10 | 2013/09/09 |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000053248 |           | 6.713 |  |      |                     |   |            |                 |  |                         |                         |            | 2013/09/09 | 2011/12/08 |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000053248 |           | 6.797 |  |      |                     |   |            |                 |  |                         |                         |            | 2013/12/09 | 2014/09/08 |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000053248 |           | 7.305 |  |      |                     |   |            |                 |  |                         |                         |            | 2014/03/10 | 2013/12/09 |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000053248 |           | 7.38  |  |      |                     |   |            |                 |  |                         |                         |            | 2014/06/09 | 2012/06/06 |           |
| Negotiable Certificates Of Deposit        | IPNKCDCX201202082T5,625          | INVESTEC BANK LIMITED                                   | Matured | 2011/09/08 |  | 2012/02/08 | ZAM000053230 | 235000000 | 5.625 |  | TERM | None                |   |            |                 |  |                         |                         |            |            |            | Category2 |
| Negotiable Certificates Of Deposit        | NBKNCDCX201203082T5,600          | NEDBANK CAPITAL                                         | Matured | 2011/09/08 |  | 2012/03/08 | ZAM000053131 | 1000000   | 5.6   |  | TERM | None                |   |            |                 |  |                         |                         |            |            |            | Category2 |
| Negotiable Certificates Of Deposit        | ABPNCDX201203072T5,60            | ABSA BANK LIMITED                                       | Matured | 2011/09/08 |  | 2012/03/07 | ZAM000053156 | 500000000 | 5.6   |  | TERM | None                |   |            |                 |  |                         |                         |            |            |            | Category2 |
| Negotiable Certificates Of Deposit        | IPNKCDCX201203082T5,675          | INVESTEC BANK LIMITED                                   | Matured | 2011/09/08 |  | 2012/03/08 | ZAM000053198 | 244000000 | 5.675 |  | TERM | None                |   |            |                 |  |                         |                         |            |            |            | Category2 |
| Negotiable Certificates Of Deposit        | RANNCDCX201209072T5,7500000      | RAND MERCHANT BANK                                      | Matured | 2011/09/08 |  | 2012/09/07 | ZAM000053195 | 6000000   | 5.75  |  | TERM | None                |   |            |                 |  |                         |                         |            |            |            | Category2 |
| Floating Rate Notes                       | ABPFRNX201309063J03XXXXPLB80,    | ABSA BANK LIMITED                                       | Matured | 2011/09/08 |  | 2013/09/06 | ZAM000053214 | 34000000  | 6.175 |  | ISDF | None                |   | ZAR-JIBAR3 | PLUS-60-BPS     |  | None                    | Issuer Defined          |            |            |            | Category3 |
|                                           |                                  |                                                         |         |            |  |            | ZAM000053214 |           | 6.175 |  |      |                     |   |            |                 |  |                         |                         |            |            | 2011/12/06 |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000053214 |           | 6.18  |  |      |                     |   |            |                 |  |                         |                         |            | 2011/09/08 |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000053214 |           | 6.2   |  |      |                     |   |            |                 |  |                         |                         |            | 2011/12/06 | 2013/06/06 |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000053214 |           |       |  |      |                     |   |            |                 |  |                         |                         |            | 2012/03/06 | 2012/09/06 |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000053214 |           |       |  |      |                     |   |            |                 |  |                         |                         |            | 2012/06/06 | 2012/06/06 |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000053214 |           | 5.675 |  |      |                     |   |            |                 |  |                         |                         |            | 2012/09/06 | 2012/03/06 |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000053214 |           | 5.725 |  |      |                     |   |            |                 |  |                         |                         |            | 2012/12/06 | 2012/12/06 |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000053214 |           | 5.725 |  |      |                     |   |            |                 |  |                         |                         |            | 2013/03/06 | 2013/03/06 |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000053214 |           | 5.725 |  |      |                     |   |            |                 |  |                         |                         |            | 2013/06/06 | 2013/09/06 |           |
| Floating Rate Notes                       | ABPFRNX201409083J03XXXXPLB80,    | ABSA BANK LIMITED                                       | Matured | 2011/09/08 |  | 2014/09/08 | ZAM000053222 | 90000000  | 6.375 |  | ISDF | None                |   | ZAR-JIBAR3 | PLUS-80-BPS     |  | None                    | Issuer Defined          |            |            |            | Category3 |
|                                           |                                  |                                                         |         |            |  |            | ZAM000053222 |           | 6.375 |  |      |                     |   |            |                 |  |                         |                         |            |            | 2011/12/06 |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000053222 |           | 6.375 |  |      |                     |   |            |                 |  |                         |                         |            | 2011/09/08 |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000053222 |           | 6.38  |  |      |                     |   |            |                 |  |                         |                         |            | 2011/12/06 | 2013/06/06 |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000053222 |           | 6.4   |  |      |                     |   |            |                 |  |                         |                         |            | 2012/03/06 | 2012/03/06 |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000053222 |           |       |  |      |                     |   |            |                 |  |                         |                         |            | 2012/06/06 | 2012/06/06 |           |



[illegible]



[illegible]



|                                           |                                 |                                                         |         |            |            |              |           |       |      |                     |    |  |            |                 |  |                         |                         |            |            |            |           |
|-------------------------------------------|---------------------------------|---------------------------------------------------------|---------|------------|------------|--------------|-----------|-------|------|---------------------|----|--|------------|-----------------|--|-------------------------|-------------------------|------------|------------|------------|-----------|
| Floating Rate Notes                       | ABFRFNX201209143U03XXXXPLP0.550 | AFRICAN BANK LTD (OLD)                                  | Matured | 2011/09/16 | 2012/09/14 | ZAM000054279 | 20000000  | 6.125 | ISDF | None                |    |  | ZAR-JIBAR3 | PLUS-0.55-PRCT  |  | None                    | Issuer Defined          |            |            | 2011/12/15 | Category3 |
|                                           |                                 |                                                         |         |            |            | ZAM000054279 |           | 6.125 |      |                     |    |  |            |                 |  |                         |                         |            | 2011/09/16 |            |           |
|                                           |                                 |                                                         |         |            |            | ZAM000054279 |           | 6.13  |      |                     |    |  |            |                 |  |                         |                         |            | 2011/12/15 | 2012/09/14 |           |
|                                           |                                 |                                                         |         |            |            | ZAM000054279 |           | 6.15  |      |                     |    |  |            |                 |  |                         |                         |            | 2012/03/15 | 2012/03/15 |           |
|                                           |                                 |                                                         |         |            |            | ZAM000054279 |           |       |      |                     |    |  |            |                 |  |                         |                         |            | 2012/06/18 | 2012/06/18 |           |
| Negotiable Certificates Of Deposit        | RANNCDX201201062T5.5250000      | RAND MERCHANT BANK                                      | Matured | 2011/09/16 | 2012/01/06 | ZAM000054220 | 100000000 | 5.525 | TERM | None                |    |  |            |                 |  |                         |                         |            |            |            | Category2 |
| Linked Negotiable Certificates Of Deposit | SBSLNC201403173U03XXXXPLP0.8    | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2011/09/16 | 2014/03/17 | ZAM000054295 | 412000000 | 6.375 | ISDF | None                |    |  | ZAR-JIBAR3 | PLUS-0.8-PRCT   |  | None                    | Issuer Defined          |            |            |            | Category3 |
|                                           |                                 |                                                         |         |            |            | ZAM000054295 |           | 6.375 |      |                     |    |  |            |                 |  |                         |                         |            |            | 2014/03/17 |           |
|                                           |                                 |                                                         |         |            |            | ZAM000054295 |           | 6.38  |      |                     |    |  |            |                 |  |                         |                         |            | 2011/09/16 |            |           |
|                                           |                                 |                                                         |         |            |            | ZAM000054295 |           | 6.4   |      |                     |    |  |            |                 |  |                         |                         |            | 2011/12/19 | 2011/12/19 |           |
|                                           |                                 |                                                         |         |            |            | ZAM000054295 |           | 5.875 |      |                     |    |  |            |                 |  |                         |                         |            | 2012/03/16 | 2012/03/16 |           |
|                                           |                                 |                                                         |         |            |            | ZAM000054295 |           | 5.925 |      |                     |    |  |            |                 |  |                         |                         |            | 2012/06/18 | 2012/06/18 |           |
|                                           |                                 |                                                         |         |            |            | ZAM000054295 |           | 5.925 |      |                     |    |  |            |                 |  |                         |                         |            | 2012/09/17 | 2012/09/17 |           |
|                                           |                                 |                                                         |         |            |            | ZAM000054295 |           | 5.925 |      |                     |    |  |            |                 |  |                         |                         |            | 2012/12/18 | 2012/12/18 |           |
|                                           |                                 |                                                         |         |            |            | ZAM000054295 |           | 5.925 |      |                     |    |  |            |                 |  |                         |                         |            | 2013/03/18 | 2013/03/18 |           |
|                                           |                                 |                                                         |         |            |            | ZAM000054295 |           | 5.942 |      |                     |    |  |            |                 |  |                         |                         |            | 2013/06/18 | 2013/06/18 |           |
|                                           |                                 |                                                         |         |            |            | ZAM000054295 |           | 5.933 |      |                     |    |  |            |                 |  |                         |                         |            | 2013/09/16 | 2013/09/16 |           |
|                                           |                                 |                                                         |         |            |            | ZAM000054295 |           | 6.017 |      |                     |    |  |            |                 |  |                         |                         |            | 2013/12/17 | 2013/12/17 |           |
| Negotiable Certificates Of Deposit        | NBKNCDX201202022T5.565          | NEDBANK CAPITAL                                         | Matured | 2011/09/16 | 2012/02/02 | ZAM000054212 | 100000000 | 5.565 | TERM | None                |    |  |            |                 |  |                         |                         |            |            |            | Category2 |
| Negotiable Certificates Of Deposit        | ABPNCDX201201162T5.525          | ABSA BANK LIMITED                                       | Matured | 2011/09/16 | 2012/01/16 | ZAM000054303 | 147000000 | 5.525 | TERM | None                |    |  |            |                 |  |                         |                         |            |            |            | Category2 |
| Floating Rate Notes                       | ABFRFNX201209143U03XXXXPLP0.550 | AFRICAN BANK LTD (OLD)                                  | Matured | 2011/09/16 | 2012/09/14 | ZAM000054293 | 100000000 | 6.125 | ISDF | None                |    |  | ZAR-JIBAR3 | PLUS-0.55-PRCT  |  | None                    | Issuer Defined          |            |            |            | Category3 |
|                                           |                                 |                                                         |         |            |            | ZAM000054293 |           | 6.125 |      |                     |    |  |            |                 |  |                         |                         |            |            | 2011/12/15 |           |
|                                           |                                 |                                                         |         |            |            | ZAM000054293 |           | 6.13  |      |                     |    |  |            |                 |  |                         |                         |            | 2011/12/15 | 2012/09/14 |           |
|                                           |                                 |                                                         |         |            |            | ZAM000054293 |           | 6.15  |      |                     |    |  |            |                 |  |                         |                         |            | 2012/03/15 | 2012/03/15 |           |
|                                           |                                 |                                                         |         |            |            | ZAM000054293 |           |       |      |                     |    |  |            |                 |  |                         |                         |            | 2012/06/18 | 2012/06/18 |           |
| Negotiable Certificates Of Deposit        | SBSNCDX201209182T5.325          | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2011/09/19 | 2012/09/18 | ZAM000054477 | 5000000   | 5.325 | TERM | None                |    |  |            |                 |  |                         |                         |            |            |            | Category2 |
| Negotiable Certificates Of Deposit        | ABPNCDX201112152T5.500          | ABSA BANK LIMITED                                       | Matured | 2011/09/19 | 2011/12/15 | ZAM000054378 | 51000000  | 5.5   | TERM | None                |    |  |            |                 |  |                         |                         |            |            |            | Category2 |
| Negotiable Certificates Of Deposit        | ABPNCDX201209192T5.65           | ABSA BANK LIMITED                                       | Matured | 2011/09/19 | 2012/03/19 | ZAM000054386 | 51000000  | 5.65  | TERM | None                |    |  |            |                 |  |                         |                         |            |            |            | Category2 |
| Negotiable Certificates Of Deposit        | RANNCDX201202022T5.5750000      | RAND MERCHANT BANK                                      | Matured | 2011/09/19 | 2012/02/20 | ZAM000054394 | 51000000  | 5.575 | TERM | None                |    |  |            |                 |  |                         |                         |            |            |            | Category2 |
| Floating Rate Notes                       | RANFRNX201209183U03XXXXPLP0.325 | RAND MERCHANT BANK                                      | Matured | 2011/09/19 | 2012/09/18 | ZAM000054451 | 50000000  | 5.9   | ISDF | None                |    |  | ZAR-JIBAR3 | PLUS-0.325-PRCT |  | None                    | Issuer Defined          |            |            |            | Category3 |
|                                           |                                 |                                                         |         |            |            | ZAM000054451 |           | 5.9   |      |                     |    |  |            |                 |  |                         |                         |            |            | 2012/09/18 |           |
|                                           |                                 |                                                         |         |            |            | ZAM000054451 |           | 5.905 |      |                     |    |  |            |                 |  |                         |                         |            | 2011/09/19 |            |           |
|                                           |                                 |                                                         |         |            |            | ZAM000054451 |           | 5.925 |      |                     |    |  |            |                 |  |                         |                         |            | 2011/12/19 | 2011/12/19 |           |
|                                           |                                 |                                                         |         |            |            | ZAM000054451 |           |       |      |                     |    |  |            |                 |  |                         |                         |            | 2012/03/19 | 2012/03/19 |           |
| Linked Negotiable Certificates Of Deposit | SBSLNC201409183U03XXXXPLP0.85   | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2011/09/19 | 2014/09/18 | ZAM000054501 | 21000000  | 6.425 | ISDF | None                |    |  | ZAR-JIBAR3 | PLUS-0.85-PRCT  |  | None                    | Issuer Defined          |            |            |            | Category3 |
|                                           |                                 |                                                         |         |            |            | ZAM000054501 |           | 6.425 |      |                     |    |  |            |                 |  |                         |                         |            |            | 2014/09/18 |           |
|                                           |                                 |                                                         |         |            |            | ZAM000054501 |           | 6.43  |      |                     |    |  |            |                 |  |                         |                         |            | 2011/09/19 |            |           |
|                                           |                                 |                                                         |         |            |            | ZAM000054501 |           | 6.45  |      |                     |    |  |            |                 |  |                         |                         |            | 2011/12/19 | 2011/12/19 |           |
|                                           |                                 |                                                         |         |            |            | ZAM000054501 |           | 5.925 |      |                     |    |  |            |                 |  |                         |                         |            | 2012/03/19 | 2012/03/19 |           |
|                                           |                                 |                                                         |         |            |            | ZAM000054501 |           | 5.975 |      |                     |    |  |            |                 |  |                         |                         |            | 2012/06/19 | 2012/06/19 |           |
|                                           |                                 |                                                         |         |            |            | ZAM000054501 |           | 5.925 |      |                     |    |  |            |                 |  |                         |                         |            | 2012/09/19 | 2012/09/19 |           |
|                                           |                                 |                                                         |         |            |            | ZAM000054501 |           | 5.975 |      |                     |    |  |            |                 |  |                         |                         |            | 2012/12/19 | 2012/12/19 |           |
|                                           |                                 |                                                         |         |            |            | ZAM000054501 |           | 5.975 |      |                     |    |  |            |                 |  |                         |                         |            | 2013/03/19 | 2013/03/19 |           |
|                                           |                                 |                                                         |         |            |            | ZAM000054501 |           | 5.992 |      |                     |    |  |            |                 |  |                         |                         |            | 2013/06/19 | 2013/06/19 |           |
|                                           |                                 |                                                         |         |            |            | ZAM000054501 |           | 5.983 |      |                     |    |  |            |                 |  |                         |                         |            | 2013/09/19 | 2013/09/19 |           |
|                                           |                                 |                                                         |         |            |            | ZAM000054501 |           | 6.067 |      |                     |    |  |            |                 |  |                         |                         |            | 2013/12/19 | 2013/12/19 |           |
|                                           |                                 |                                                         |         |            |            | ZAM000054501 |           | 6.575 |      |                     |    |  |            |                 |  |                         |                         |            | 2014/03/19 | 2014/03/19 |           |
|                                           |                                 |                                                         |         |            |            | ZAM000054501 |           | 6.6   |      |                     |    |  |            |                 |  |                         |                         |            | 2014/06/19 | 2014/06/19 |           |
| Floating Rate Notes                       | RANFRNX201209183U03XXXXPLP0.325 | RAND MERCHANT BANK                                      | Matured | 2011/09/19 | 2012/09/18 | ZAM000054469 | 0         | 5.9   | QUTR | Based on issue date | 19 |  | ZAR-JIBAR3 | PLUS-0.325-PRCT |  | None                    | Quarterly Payment Cycle | 2011/12/19 | 2011/09/19 |            | Category3 |
|                                           |                                 |                                                         |         |            |            | ZAM000054469 |           | 5.9   |      |                     |    |  |            |                 |  |                         |                         |            | 2011/12/19 |            |           |
|                                           |                                 |                                                         |         |            |            | ZAM000054469 |           | 5.905 |      |                     |    |  |            |                 |  |                         |                         |            | 2011/12/19 |            |           |
|                                           |                                 |                                                         |         |            |            | ZAM000054469 |           | 5.925 |      |                     |    |  |            |                 |  |                         |                         |            | 2012/03/19 |            |           |
| Negotiable Certificates Of Deposit        | SBSNCDX201202022T5.55           | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2011/09/19 | 2012/02/20 | ZAM000054436 | 0         | 5.55  | TERM | None                |    |  |            |                 |  |                         |                         |            |            |            | Category2 |
| Negotiable Certificates Of Deposit        | NBKNCDX201203192T5.700          | NEDBANK CAPITAL                                         | Matured | 2011/09/19 | 2012/03/19 | ZAM000054328 | 51000000  | 5.7   | TERM | None                |    |  |            |                 |  |                         |                         |            |            |            | Category2 |
| Negotiable Certificates Of Deposit        | NBKNCDX201112192T5.55000        | NEDBANK CAPITAL                                         | Matured | 2011/09/19 | 2011/12/19 | ZAM000054360 | 100000000 | 5.55  | TERM | None                |    |  |            |                 |  |                         |                         |            |            |            | Category2 |
| Negotiable Certificates Of Deposit        | RANNCDX201112152T5.5000000      | RAND MERCHANT BANK                                      | Matured | 2011/09/19 | 2011/12/15 | ZAM000054402 | 10000000  | 5.5   | TERM | None                |    |  |            |                 |  |                         |                         |            |            |            | Category2 |
| Linked Negotiable Certificates Of Deposit | NBKLNC201409183U03XXXXPLP0.800  | NEDBANK CAPITAL                                         | Matured | 2011/09/19 | 2014/09/18 | ZAM000054485 | 20000000  | 6.375 | QUTR | Based on issue date | 19 |  | ZAR-JIBAR3 | PLUS-0.8-PRCT   |  | Quarterly Payment Cycle | Issuer Defined          |            |            |            | Category3 |
|                                           |                                 |                                                         |         |            |            | ZAM000054485 |           | 6.375 |      |                     |    |  |            |                 |  |                         |                         |            | 2011/09/19 |            |           |
|                                           |                                 |                                                         |         |            |            | ZAM000054485 |           | 6.38  |      |                     |    |  |            |                 |  |                         |                         |            | 2011/12/19 | 2011/12/19 |           |
|                                           |                                 |                                                         |         |            |            | ZAM000054485 |           | 6.4   |      |                     |    |  |            |                 |  |                         |                         |            | 2012/03/19 | 2012/03/19 |           |
|                                           |                                 |                                                         |         |            |            | ZAM000054485 |           |       |      |                     |    |  |            |                 |  |                         |                         |            | 2012/06/19 | 2012/06/19 |           |
|                                           |                                 |                                                         |         |            |            | ZAM000054485 |           | 5.875 |      |                     |    |  |            |                 |  |                         |                         |            | 2012/09/19 | 2012/09/19 |           |
|                                           |                                 |                                                         |         |            |            | ZAM000054485 |           | 5.925 |      |                     |    |  |            |                 |  |                         |                         |            | 2012/12/19 | 2012/12/19 |           |
|                                           |                                 |                                                         |         |            |            | ZAM000054485 |           | 5.925 |      |                     |    |  |            |                 |  |                         |                         |            | 2013/03/19 | 2013/03/19 |           |
|                                           |                                 |                                                         |         |            |            | ZAM000054485 |           | 5.942 |      |                     |    |  |            |                 |  |                         |                         |            | 2013/06/19 | 2013/06/19 |           |
|                                           |                                 |                                                         |         |            |            | ZAM000054485 |           | 5.933 |      |                     |    |  |            |                 |  |                         |                         |            | 2013/09/19 | 2013/09/19 |           |
|                                           |                                 |                                                         |         |            |            | ZAM000054485 |           | 6.017 |      |                     |    |  |            |                 |  |                         |                         |            | 2013/12/19 | 2013/12/19 |           |
|                                           |                                 |                                                         |         |            |            | ZAM000054485 |           | 6.525 |      |                     |    |  |            |                 |  |                         |                         |            | 2014/03/19 | 2014/03/19 |           |
|                                           |                                 |                                                         |         |            |            | ZAM000054485 |           | 6.6   |      |                     |    |  |            |                 |  |                         |                         |            | 2014/06/19 | 2014/06/19 |           |
| Negotiable Certificates Of Deposit        | ABPNCDX201201232T5.525          | ABSA BANK LIMITED                                       | Matured | 2011/09/19 | 2012/01/23 | ZAM000054345 | 100000000 | 5.525 | TERM | None                |    |  |            |                 |  |                         |                         |            |            |            | Category2 |
| Negotiable Certificates Of Deposit        | RANNCDX201201202T5.5500000      | RAND MERCHANT BANK                                      | Matured | 2011/09/19 | 2012/01/20 | ZAM000054352 | 100000000 | 5.55  | TERM | None                |    |  |            |                 |  |                         |                         |            |            |            | Category2 |
| Negotiable Certificates Of Deposit        | NBKNCDX201201192T5.600          | NEDBANK CAPITAL                                         | Matured | 2011/09/19 | 2012/01/19 | ZAM000054410 | 51000000  | 5.6   | TERM | None                |    |  |            |                 |  |                         |                         |            |            |            | Category2 |
| Negotiable Certificates Of Deposit        | RANNCDX201112192T5.5000000      | RAND MERCHANT BANK                                      | Matured | 2011/09/19 | 2011/12/15 | ZAM000054444 | 50000000  | 5.5   | TERM | None                |    |  |            |                 |  |                         |                         |            |            |            | Category2 |
| Negotiable Certificates Of Deposit        | SBSNCDX201202022T5.55           | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2011/09/19 | 2012/02/20 | ZAM000054493 | 51000000  | 5.55  | TERM | None                |    |  |            |                 |  |                         |                         |            |            |            | Category2 |
| Negotiable Certificates Of Deposit        | SBSNCDX201112202T5.5            | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2011/09/20 | 2011/12/20 | ZAM000054725 | 1000000   | 5.5   | TERM | None                |    |  |            |                 |  |                         |                         |            |            |            | Category2 |
| Linked Negotiable Certificates Of Deposit | SBSLNC201409183U03XXXXPLP0.85   | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2011/09/20 | 2014/09/18 | ZAM000054584 | 15000000  | 6.425 | ISDF | None                |    |  | ZAR-JIBAR3 | PLUS-0.85-PRCT  |  | None                    | Issuer Defined          |            |            |            | Category3 |
|                                           |                                 |                                                         |         |            |            | ZAM000054584 |           | 6.425 |      |                     |    |  |            |                 |  |                         |                         |            |            | 2014/09/18 |           |
|                                           |                                 |                                                         |         |            |            | ZAM000054584 |           | 6.435 |      |                     |    |  |            |                 |  |                         |                         |            | 2011/09/20 |            |           |
|                                           |                                 |                                                         |         |            |            | ZAM000054584 |           | 6.45  |      |                     |    |  |            |                 |  |                         |                         |            | 2011/12/20 | 2011/12/20 |           |
|                                           |                                 |                                                         |         |            |            | ZAM000054584 |           | 5.925 |      |                     |    |  |            |                 |  |                         |                         |            | 2012/03/20 | 2012/03/20 |           |
|                                           |                                 |                                                         |         |            |            | ZAM000054584 |           | 5.975 |      |                     |    |  |            |                 |  |                         |                         |            | 2012/06/20 | 2012/06/20 |           |
|                                           |                                 |                                                         |         |            |            | ZAM000054584 |           | 5.975 |      |                     |    |  |            |                 |  |                         |                         |            | 2012/09/20 | 2012/09/20 |           |
|                                           |                                 |                                                         |         |            |            | ZAM000054584 |           | 5.975 |      |                     |    |  |            |                 |  |                         |                         |            | 2012/12/20 | 2012/12/20 |           |
|                                           |                                 |                                                         |         |            |            | ZAM000054584 |           | 5.992 |      |                     |    |  |            |                 |  |                         |                         |            | 2013/03/20 | 2013/03/20 |           |



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



|                                               |                                  |                                                         |         |            |  |            |              |            |       |      |                     |   |            |                 |  |      |                         |                |            |            |
|-----------------------------------------------|----------------------------------|---------------------------------------------------------|---------|------------|--|------------|--------------|------------|-------|------|---------------------|---|------------|-----------------|--|------|-------------------------|----------------|------------|------------|
| Linked Negotiable Certificates Of Deposit     | SBSLNCD201211023U03XXXXPLP0,35   | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2011/11/03 |  | 2012/11/02 | ZAM000060102 | 45000000   | 8.533 | ISDF | None                |   | ZAR-JIBAR3 | PLUS-0.35-PRCT  |  | None | Issuer Defined          | 2016/08/04     | 2016/08/04 | Category3  |
|                                               |                                  |                                                         |         |            |  |            | ZAM000060128 |            | 5.925 |      |                     |   |            |                 |  |      |                         |                | 2012/11/02 |            |
|                                               |                                  |                                                         |         |            |  |            | ZAM000060128 |            | 5.925 |      |                     |   |            |                 |  |      |                         |                | 2011/11/03 |            |
|                                               |                                  |                                                         |         |            |  |            | ZAM000060128 |            | 5.946 |      |                     |   |            |                 |  |      |                         |                | 2012/02/03 | 2012/02/03 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000060128 |            | 5.95  |      |                     |   |            |                 |  |      |                         |                | 2012/05/03 | 2012/05/03 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000060128 |            | 5.426 |      |                     |   |            |                 |  |      |                         |                | 2012/08/03 | 2012/08/03 |
| Negotiable Certificates Of Deposit            | ABPNCDX201202012T5,50            | ABSA BANK LIMITED                                       | Matured | 2011/11/03 |  | 2012/02/01 | ZAM000059880 | 60000000   | 5.5   | TERM | None                |   |            |                 |  |      |                         |                |            | Category2  |
| Negotiable Certificates Of Deposit            | SBSNCDX201202032T5,5             | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2011/11/03 |  | 2012/02/03 | ZAM000059963 | 250000000  | 5.5   | TERM | None                |   |            |                 |  |      |                         |                |            | Category2  |
| Negotiable Certificates Of Deposit            | RANNCDX201205042T5,6750000       | RAND MERCHANT BANK                                      | Matured | 2011/11/03 |  | 2012/05/04 | ZAM000060037 | 105000000  | 5.675 | TERM | None                |   |            |                 |  |      |                         |                |            | Category2  |
| Negotiable Certificates Of Deposit            | RANNCDX201205022T5,6500000       | RAND MERCHANT BANK                                      | Matured | 2011/11/03 |  | 2012/05/02 | ZAM000059930 | 30000000   | 5.65  | TERM | None                |   |            |                 |  |      |                         |                |            | Category2  |
| Linked Negotiable Certificates Of Deposit     | SBSLNCD201411033U03XXXXPLP0,85   | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2011/11/03 |  | 2014/11/03 | ZAM000059955 | 10000000   | 6.425 | ISDF | None                |   | ZAR-JIBAR3 | PLUS-0.85-PRCT  |  | None | Issuer Defined          |                | 2014/11/03 | Category3  |
|                                               |                                  |                                                         |         |            |  |            | ZAM000059955 |            |       |      |                     |   |            |                 |  |      |                         |                |            |            |
|                                               |                                  |                                                         |         |            |  |            | ZAM000059955 |            | 6.425 |      |                     |   |            |                 |  |      |                         |                | 2011/11/03 |            |
|                                               |                                  |                                                         |         |            |  |            | ZAM000059955 |            | 6.446 |      |                     |   |            |                 |  |      |                         |                | 2012/02/03 | 2012/02/03 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000059955 |            | 6.45  |      |                     |   |            |                 |  |      |                         |                | 2012/05/03 | 2012/05/03 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000059955 |            | 5.925 |      |                     |   |            |                 |  |      |                         |                | 2012/08/03 | 2012/08/03 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000059955 |            |       |      |                     |   |            |                 |  |      |                         |                | 2012/11/05 | 2012/11/05 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000059955 |            | 5.931 |      |                     |   |            |                 |  |      |                         |                | 2013/02/04 | 2013/02/04 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000059955 |            | 5.975 |      |                     |   |            |                 |  |      |                         |                | 2013/05/03 | 2013/05/03 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000059955 |            | 5.983 |      |                     |   |            |                 |  |      |                         |                | 2013/08/05 | 2013/08/05 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000059955 |            | 5.992 |      |                     |   |            |                 |  |      |                         |                | 2013/11/04 | 2013/11/04 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000059955 |            | 6.525 |      |                     |   |            |                 |  |      |                         |                | 2014/02/03 | 2014/02/03 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000059955 |            | 6.625 |      |                     |   |            |                 |  |      |                         |                | 2014/05/05 | 2014/05/05 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000059955 |            | 6.825 |      |                     |   |            |                 |  |      |                         |                | 2014/08/04 | 2014/08/04 |
| Floating Rate Notes                           | RANFRNX201121013U03XXXXPLP0,35   | RAND MERCHANT BANK                                      | Matured | 2011/11/03 |  | 2012/11/01 | ZAM000060110 | 24000000   | 5.925 | ISDF | None                |   | ZAR-JIBAR3 | PLUS-0.35-PRCT  |  | None | Issuer Defined          |                |            | Category3  |
|                                               |                                  |                                                         |         |            |  |            | ZAM000060110 |            |       |      |                     |   |            |                 |  |      |                         |                | 2012/11/01 |            |
|                                               |                                  |                                                         |         |            |  |            | ZAM000060110 |            | 5.925 |      |                     |   |            |                 |  |      |                         |                | 2011/11/03 |            |
|                                               |                                  |                                                         |         |            |  |            | ZAM000060110 |            | 5.946 |      |                     |   |            |                 |  |      |                         |                | 2012/02/01 | 2012/02/01 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000060110 |            | 5.95  |      |                     |   |            |                 |  |      |                         |                | 2012/05/02 | 2012/05/02 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000060110 |            | 5.425 |      |                     |   |            |                 |  |      |                         |                | 2012/08/01 | 2012/08/01 |
| Floating Rate Notes                           | RANFRNX201211023U03XXXXPLP0,35   | RAND MERCHANT BANK                                      | Matured | 2011/11/03 |  | 2012/11/02 | ZAM000060151 | 200000000  | 5.925 | ISDF | None                |   | ZAR-JIBAR3 | PLUS-0.35-PRCT  |  | None | Issuer Defined          |                |            | Category3  |
|                                               |                                  |                                                         |         |            |  |            | ZAM000060151 |            |       |      |                     |   |            |                 |  |      |                         |                |            |            |
|                                               |                                  |                                                         |         |            |  |            | ZAM000060151 |            | 5.925 |      |                     |   |            |                 |  |      |                         |                | 2011/11/03 | 2012/11/02 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000060151 |            | 5.946 |      |                     |   |            |                 |  |      |                         |                | 2012/02/02 | 2012/02/02 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000060151 |            | 5.95  |      |                     |   |            |                 |  |      |                         |                | 2012/05/02 | 2012/05/02 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000060151 |            | 5.425 |      |                     |   |            |                 |  |      |                         |                | 2012/08/02 | 2012/08/02 |
| Linked Negotiable Certificates Of Deposit     | NBKLNCD201211023QJ03XXXXPLP0,450 | NEDBANK CAPITAL                                         | Matured | 2011/11/03 |  | 2012/11/02 | ZAM000059864 | 1172000000 | 6.025 | QUTR | Based on issue date | 3 | ZAR-JIBAR3 | PLUS-0.45-PRCT  |  |      | Quarterly Payment Cycle | Issuer Defined |            | Category3  |
|                                               |                                  |                                                         |         |            |  |            | ZAM000059864 |            | 6.025 |      |                     |   |            |                 |  |      |                         |                | 2011/11/03 |            |
|                                               |                                  |                                                         |         |            |  |            | ZAM000059864 |            | 6.046 |      |                     |   |            |                 |  |      |                         |                | 2012/02/03 |            |
|                                               |                                  |                                                         |         |            |  |            | ZAM000059864 |            | 6.05  |      |                     |   |            |                 |  |      |                         |                | 2012/05/03 |            |
|                                               |                                  |                                                         |         |            |  |            | ZAM000059864 |            | 5.525 |      |                     |   |            |                 |  |      |                         |                | 2012/08/03 |            |
| Commercial Paper Bills/ Capital Project Bills | ESKCPBX201202021                 | ESKOM HOLDINGS SOC LTD                                  | Matured | 2011/11/03 |  | 2012/02/02 | ZAM000059849 | 10000000   |       | None |                     |   |            |                 |  |      |                         |                |            | Category1  |
| Commercial Paper Bills/ Capital Project Bills | ESKCPBX201204301                 | ESKOM HOLDINGS SOC LTD                                  | Matured | 2011/11/03 |  | 2012/04/30 | ZAM000059856 | 50000000   |       | None |                     |   |            |                 |  |      |                         |                |            | Category1  |
| Floating Rate Notes                           | ABPFRNX201310313U03XXXXPLB65     | ABSA BANK LIMITED                                       | Matured | 2011/11/03 |  | 2013/10/31 | ZAM000059914 | 10000000   | 6.225 | ISDF | None                |   | ZAR-JIBAR3 | PLUS-65-BPS     |  | None | Issuer Defined          |                |            | Category3  |
|                                               |                                  |                                                         |         |            |  |            | ZAM000059914 |            |       |      |                     |   |            |                 |  |      |                         |                |            |            |
|                                               |                                  |                                                         |         |            |  |            | ZAM000059914 |            | 6.225 |      |                     |   |            |                 |  |      |                         |                | 2011/11/03 | 2013/04/30 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000059914 |            | 6.246 |      |                     |   |            |                 |  |      |                         |                | 2012/01/31 | 2012/01/31 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000059914 |            | 6.25  |      |                     |   |            |                 |  |      |                         |                | 2012/04/30 | 2012/07/31 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000059914 |            | 5.725 |      |                     |   |            |                 |  |      |                         |                | 2012/07/31 | 2012/04/30 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000059914 |            |       |      |                     |   |            |                 |  |      |                         |                | 2012/10/31 | 2012/10/31 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000059914 |            | 5.731 |      |                     |   |            |                 |  |      |                         |                | 2013/01/31 | 2013/01/31 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000059914 |            | 5.775 |      |                     |   |            |                 |  |      |                         |                | 2013/04/30 | 2013/10/31 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000059914 |            | 5.792 |      |                     |   |            |                 |  |      |                         |                | 2013/07/31 | 2013/01/31 |
| Linked Negotiable Certificates Of Deposit     | SBSLNCD201611033U03XXXXPLP1,175  | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2011/11/03 |  | 2016/11/03 | ZAM000060052 | 50000000   | 8.53  | ISDF | None                |   | ZAR-JIBAR3 | PLUS-1.175-PRCT |  | None | Issuer Defined          |                |            | Category3  |
|                                               |                                  |                                                         |         |            |  |            | ZAM000060052 |            |       |      |                     |   |            |                 |  |      |                         |                |            |            |
|                                               |                                  |                                                         |         |            |  |            | ZAM000060052 |            | 6.75  |      |                     |   |            |                 |  |      |                         |                | 2011/11/03 | 2016/11/03 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000060052 |            | 6.771 |      |                     |   |            |                 |  |      |                         |                | 2012/02/03 | 2012/02/03 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000060052 |            | 6.775 |      |                     |   |            |                 |  |      |                         |                | 2012/05/03 | 2012/05/03 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000060052 |            | 6.25  |      |                     |   |            |                 |  |      |                         |                | 2012/08/03 | 2012/08/03 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000060052 |            | 6.256 |      |                     |   |            |                 |  |      |                         |                | 2012/11/05 | 2012/11/05 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000060052 |            | 6.3   |      |                     |   |            |                 |  |      |                         |                | 2013/02/04 | 2013/02/04 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000060052 |            | 6.308 |      |                     |   |            |                 |  |      |                         |                | 2013/05/03 | 2013/05/03 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000060052 |            | 6.317 |      |                     |   |            |                 |  |      |                         |                | 2013/08/05 | 2013/08/05 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000060052 |            | 6.85  |      |                     |   |            |                 |  |      |                         |                | 2013/11/04 | 2013/11/04 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000060052 |            | 6.95  |      |                     |   |            |                 |  |      |                         |                | 2014/02/03 | 2014/02/03 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000060052 |            | 7.15  |      |                     |   |            |                 |  |      |                         |                | 2014/05/05 | 2014/05/05 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000060052 |            | 7.25  |      |                     |   |            |                 |  |      |                         |                | 2014/08/04 | 2014/08/04 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000060052 |            | 7.275 |      |                     |   |            |                 |  |      |                         |                | 2014/11/03 | 2014/11/03 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000060052 |            | 7.292 |      |                     |   |            |                 |  |      |                         |                | 2015/02/03 | 2015/02/03 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000060052 |            | 7.292 |      |                     |   |            |                 |  |      |                         |                | 2015/05/04 | 2015/05/04 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000060052 |            | 7.475 |      |                     |   |            |                 |  |      |                         |                | 2015/08/03 | 2015/08/03 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000060052 |            | 7.492 |      |                     |   |            |                 |  |      |                         |                | 2015/11/03 | 2015/11/03 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000060052 |            | 8.158 |      |                     |   |            |                 |  |      |                         |                | 2016/02/03 | 2016/02/03 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000060052 |            | 8.475 |      |                     |   |            |                 |  |      |                         |                | 2016/05/03 | 2016/05/03 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000060052 |            | 8.533 |      |                     |   |            |                 |  |      |                         |                | 2016/08/04 | 2016/08/04 |
| Linked Negotiable Certificates Of Deposit     | SBSLNCD201310313U03XXXXPLP0,65   | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2011/11/03 |  | 2013/10/31 | ZAM000060078 | 16000000   | 6.225 | ISDF | None                |   | ZAR-JIBAR3 | PLUS-0.65-PRCT  |  | None | Issuer Defined          |                |            | Category3  |
|                                               |                                  |                                                         |         |            |  |            | ZAM000060078 |            |       |      |                     |   |            |                 |  |      |                         |                |            |            |
|                                               |                                  |                                                         |         |            |  |            | ZAM000060078 |            | 6.225 |      |                     |   |            |                 |  |      |                         |                | 2011/11/03 | 2013/10/31 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000060078 |            | 6.246 |      |                     |   |            |                 |  |      |                         |                | 2012/02/03 | 2012/02/03 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000060078 |            | 6.25  |      |                     |   |            |                 |  |      |                         |                | 2012/05/03 | 2012/05/03 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000060078 |            | 5.725 |      |                     |   |            |                 |  |      |                         |                | 2012/08/03 | 2012/08/03 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000060078 |            | 5.731 |      |                     |   |            |                 |  |      |                         |                | 2012/11/05 | 2012/11/05 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000060078 |            | 5.775 |      |                     |   |            |                 |  |      |                         |                | 2013/02/04 | 2013/02/04 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000060078 |            | 5.783 |      |                     |   |            |                 |  |      |                         |                | 2013/05/03 | 2013/05/03 |
| Negotiable Certificates Of Deposit            | NBKNCDX201302042T5,900           | NEDBANK CAPITAL                                         | Matured | 2011/11/03 |  | 2013/02/04 | ZAM000059906 | 10000000   | 5.9   | TERM | None                |   |            |                 |  |      |                         |                |            | Category2  |
| Negotiable Certificates Of Deposit            | RANNCDX201205022T5,6500000       | RAND MERCHANT BANK                                      | Matured | 2011/11/03 |  | 2012/05/02 | ZAM000059948 | 0          | 5.65  | TERM | None                |   |            |                 |  |      |                         |                |            | Category2  |
| Floating Rate Notes                           | RANFRNX201211013U03XXXXPLP0,35   | RAND MERCHANT BANK                                      | Matured | 2011/11/03 |  | 2012/11/01 | ZAM000059930 | 49000000   | 5.925 | ISDF | None                |   | ZAR-JIBAR3 | PLUS-0.35-PRCT  |  | None | Issuer Defined          |                |            | Category3  |
|                                               |                                  |                                                         |         |            |  |            | ZAM000059930 |            |       |      |                     |   |            |                 |  |      |                         |                |            |            |
|                                               |                                  |                                                         |         |            |  |            | ZAM000059930 |            | 5.925 |      |                     |   |            |                 |  |      |                         |                | 2011/11/03 | 2012/11/01 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000059930 |            | 5.946 |      |                     |   |            |                 |  |      |                         |                | 2012/02/01 | 2012/02/01 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000059930 |            | 5.95  |      |                     |   |            |                 |  |      |                         |                |            |            |







[illegible]



[illegible]



|                                           |                                  |                                                         |         |            |  |            |              |           |       |      |                     |    |            |                 |  |                         |                |  |  |            |            |            |           |
|-------------------------------------------|----------------------------------|---------------------------------------------------------|---------|------------|--|------------|--------------|-----------|-------|------|---------------------|----|------------|-----------------|--|-------------------------|----------------|--|--|------------|------------|------------|-----------|
| Linked Negotiable Certificates Of Deposit | NBKLNCD201311073QJ03XXXXPLP0,650 | NEDBANK CAPITAL                                         | Matured | 2011/11/09 |  | 2013/11/07 | ZAM000060854 | 20000000  | 6.225 | QUTR | Based on issue date | 9  | ZAR-JIBAR3 | PLUS-0.65-PRCT  |  | Quarterly Payment Cycle | Issuer Defined |  |  | 2011/11/09 |            | Category3  |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000060854 |           | 6.225 |      |                     |    |            |                 |  |                         |                |  |  | 2012/02/07 |            |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000060854 |           | 6.246 |      |                     |    |            |                 |  |                         |                |  |  | 2012/05/07 |            |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000060854 |           | 6.25  |      |                     |    |            |                 |  |                         |                |  |  | 2012/08/07 |            |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000060854 |           | 5.725 |      |                     |    |            |                 |  |                         |                |  |  | 2012/11/07 |            |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000060854 |           | 5.731 |      |                     |    |            |                 |  |                         |                |  |  | 2013/02/07 |            |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000060854 |           | 5.775 |      |                     |    |            |                 |  |                         |                |  |  | 2013/05/07 |            |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000060854 |           | 5.783 |      |                     |    |            |                 |  |                         |                |  |  | 2013/08/07 |            |            |           |
| Floating Rate Notes                       | RANFRNX201211083U03XXXXPLP0,35   | RAND MERCHANT BANK                                      | Matured | 2011/11/10 |  | 2012/11/08 | ZAM000061092 | 10000000  | 5.925 | ISDF | None                |    | ZAR-JIBAR3 | PLUS-0.35-PRCT  |  | None                    | Issuer Defined |  |  |            | 2011/11/10 | 2012/11/08 | Category3 |
|                                           |                                  |                                                         |         |            |  |            | ZAM000061092 |           | 5.925 |      |                     |    |            |                 |  |                         |                |  |  |            |            |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000061092 |           | 5.946 |      |                     |    |            |                 |  |                         |                |  |  |            | 2011/11/10 |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000061092 |           | 5.95  |      |                     |    |            |                 |  |                         |                |  |  |            | 2012/02/08 | 2012/02/08 |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000061092 |           | 5.425 |      |                     |    |            |                 |  |                         |                |  |  |            | 2012/05/08 | 2012/05/08 |           |
| Floating Rate Notes                       | ABPFRNX201211093U03XXXXPLP0,40   | ABSA BANK LIMITED                                       | Matured | 2011/11/10 |  | 2012/11/09 | ZAM000061175 | 900000000 | 5.975 | ISDF | None                |    | ZAR-JIBAR3 | PLUS-0.4-PRCT   |  | None                    | Issuer Defined |  |  |            | 2012/08/10 |            | Category3 |
|                                           |                                  |                                                         |         |            |  |            | ZAM000061175 |           | 5.975 |      |                     |    |            |                 |  |                         |                |  |  |            |            |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000061175 |           | 5.975 |      |                     |    |            |                 |  |                         |                |  |  |            | 2011/11/10 | 2012/02/09 |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000061175 |           | 6     |      |                     |    |            |                 |  |                         |                |  |  |            | 2012/05/09 | 2012/11/09 |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000061175 |           | 5.475 |      |                     |    |            |                 |  |                         |                |  |  |            | 2012/08/10 | 2012/05/09 |           |
| Floating Rate Notes                       | ABPFRNX201411063U03XXXXPLB85,    | ABSA BANK LIMITED                                       | Matured | 2011/11/10 |  | 2014/11/06 | ZAM000061159 | 25000000  | 6.425 | ISDF | None                |    | ZAR-JIBAR3 | PLUS-85-BPS     |  | None                    | Issuer Defined |  |  |            |            |            | Category3 |
|                                           |                                  |                                                         |         |            |  |            | ZAM000061159 |           | 6.425 |      |                     |    |            |                 |  |                         |                |  |  |            | 2011/11/10 | 2013/05/06 |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000061159 |           | 6.425 |      |                     |    |            |                 |  |                         |                |  |  |            | 2011/11/10 |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000061159 |           | 6.446 |      |                     |    |            |                 |  |                         |                |  |  |            | 2012/02/06 | 2013/08/06 |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000061159 |           | 6.45  |      |                     |    |            |                 |  |                         |                |  |  |            | 2012/05/07 | 2014/02/06 |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000061159 |           | 5.925 |      |                     |    |            |                 |  |                         |                |  |  |            | 2012/08/06 | 2014/08/06 |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000061159 |           | 5.931 |      |                     |    |            |                 |  |                         |                |  |  |            | 2012/11/06 | 2014/11/06 |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000061159 |           | 5.975 |      |                     |    |            |                 |  |                         |                |  |  |            | 2013/02/06 | 2012/02/06 |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000061159 |           | 5.983 |      |                     |    |            |                 |  |                         |                |  |  |            | 2013/05/06 | 2014/05/06 |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000061159 |           | 5.983 |      |                     |    |            |                 |  |                         |                |  |  |            | 2013/08/06 | 2012/11/06 |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000061159 |           | 5.992 |      |                     |    |            |                 |  |                         |                |  |  |            | 2013/11/06 | 2013/02/06 |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000061159 |           | 6.525 |      |                     |    |            |                 |  |                         |                |  |  |            | 2014/02/06 | 2012/08/06 |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000061159 |           | 6.625 |      |                     |    |            |                 |  |                         |                |  |  |            | 2014/05/06 | 2012/05/07 |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000061159 |           | 6.825 |      |                     |    |            |                 |  |                         |                |  |  |            | 2014/08/06 | 2013/11/06 |           |
| Floating Rate Notes                       | RANFRNX201311073U03XXXXPLP0,65   | RAND MERCHANT BANK                                      | Matured | 2011/11/10 |  | 2013/11/07 | ZAM000061118 | 10000000  | 6.225 | ISDF | None                |    | ZAR-JIBAR3 | PLUS-0.65-PRCT  |  | None                    | Issuer Defined |  |  |            |            |            | Category3 |
|                                           |                                  |                                                         |         |            |  |            | ZAM000061118 |           | 6.225 |      |                     |    |            |                 |  |                         |                |  |  |            | 2011/11/10 | 2013/11/07 |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000061118 |           | 6.246 |      |                     |    |            |                 |  |                         |                |  |  |            | 2012/02/07 | 2012/02/07 |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000061118 |           | 6.25  |      |                     |    |            |                 |  |                         |                |  |  |            | 2012/05/07 | 2012/05/07 |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000061118 |           | 5.725 |      |                     |    |            |                 |  |                         |                |  |  |            | 2012/08/07 | 2012/08/07 |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000061118 |           | 5.731 |      |                     |    |            |                 |  |                         |                |  |  |            | 2012/11/07 | 2012/11/07 |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000061118 |           | 5.775 |      |                     |    |            |                 |  |                         |                |  |  |            | 2013/02/07 | 2013/02/07 |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000061118 |           | 5.783 |      |                     |    |            |                 |  |                         |                |  |  |            | 2013/05/07 | 2013/05/07 |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000061118 |           | 5.925 |      |                     |    |            |                 |  |                         |                |  |  |            | 2013/08/07 | 2013/08/07 |           |
| Linked Negotiable Certificates Of Deposit | NBKLNCD201211083QJ03XXXXPLP0,350 | NEDBANK CAPITAL                                         | Matured | 2011/11/10 |  | 2012/11/08 | ZAM000061134 | 15000000  | 5.925 | QUTR | Based on issue date | 10 | ZAR-JIBAR3 | PLUS-0.35-PRCT  |  | Quarterly Payment Cycle | Issuer Defined |  |  |            |            |            | Category3 |
|                                           |                                  |                                                         |         |            |  |            | ZAM000061134 |           | 5.925 |      |                     |    |            |                 |  |                         |                |  |  |            | 2011/11/10 |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000061134 |           | 5.946 |      |                     |    |            |                 |  |                         |                |  |  |            | 2012/02/08 |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000061134 |           | 5.95  |      |                     |    |            |                 |  |                         |                |  |  |            | 2012/05/08 |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000061134 |           | 5.425 |      |                     |    |            |                 |  |                         |                |  |  |            | 2012/08/08 |            |           |
| Linked Negotiable Certificates Of Deposit | NBKLNCD201311073QJ03XXXXPLP0,650 | NEDBANK CAPITAL                                         | Matured | 2011/11/10 |  | 2013/11/07 | ZAM000061142 | 15000000  | 6.225 | QUTR | Based on issue date | 10 | ZAR-JIBAR3 | PLUS-0.65-PRCT  |  | Quarterly Payment Cycle | Issuer Defined |  |  |            |            |            | Category3 |
|                                           |                                  |                                                         |         |            |  |            | ZAM000061142 |           | 6.225 |      |                     |    |            |                 |  |                         |                |  |  |            | 2011/11/10 |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000061142 |           | 6.246 |      |                     |    |            |                 |  |                         |                |  |  |            | 2012/02/07 |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000061142 |           | 6.25  |      |                     |    |            |                 |  |                         |                |  |  |            | 2012/05/07 |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000061142 |           | 5.725 |      |                     |    |            |                 |  |                         |                |  |  |            | 2012/08/07 |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000061142 |           | 5.731 |      |                     |    |            |                 |  |                         |                |  |  |            | 2012/11/07 |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000061142 |           | 5.775 |      |                     |    |            |                 |  |                         |                |  |  |            | 2013/02/07 |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000061142 |           | 5.783 |      |                     |    |            |                 |  |                         |                |  |  |            | 2013/05/07 |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000061142 |           | 5.925 |      |                     |    |            |                 |  |                         |                |  |  |            | 2013/08/07 |            |           |
| Linked Negotiable Certificates Of Deposit | NBKLNCD201211093QJ03XXXXPLP0,400 | NEDBANK CAPITAL                                         | Matured | 2011/11/10 |  | 2012/11/09 | ZAM000061225 | 190000000 | 5.975 | QUTR | Based on issue date | 10 | ZAR-JIBAR3 | PLUS-0.4-PRCT   |  | Quarterly Payment Cycle | Issuer Defined |  |  |            |            |            | Category3 |
|                                           |                                  |                                                         |         |            |  |            | ZAM000061225 |           | 5.975 |      |                     |    |            |                 |  |                         |                |  |  |            | 2011/11/10 |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000061225 |           | 5.996 |      |                     |    |            |                 |  |                         |                |  |  |            | 2012/02/08 |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000061225 |           | 6     |      |                     |    |            |                 |  |                         |                |  |  |            | 2012/05/08 |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000061225 |           | 5.475 |      |                     |    |            |                 |  |                         |                |  |  |            | 2012/08/08 |            |           |
| Floating Rate Notes                       | RANFRNX201411063U03XXXXPLP0,825  | RAND MERCHANT BANK                                      | Matured | 2011/11/10 |  | 2014/11/06 | ZAM000061126 | 10000000  | 6.4   | ISDF | None                |    | ZAR-JIBAR3 | PLUS-0.825-PRCT |  | None                    | Issuer Defined |  |  |            |            |            | Category3 |
|                                           |                                  |                                                         |         |            |  |            | ZAM000061126 |           | 6.4   |      |                     |    |            |                 |  |                         |                |  |  |            | 2011/11/10 | 2014/11/06 |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000061126 |           | 6.421 |      |                     |    |            |                 |  |                         |                |  |  |            | 2012/02/06 | 2012/02/06 |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000061126 |           | 6.425 |      |                     |    |            |                 |  |                         |                |  |  |            | 2012/05/07 | 2012/05/07 |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000061126 |           | 5.9   |      |                     |    |            |                 |  |                         |                |  |  |            | 2012/08/06 | 2012/08/06 |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000061126 |           | 5.906 |      |                     |    |            |                 |  |                         |                |  |  |            | 2012/11/06 | 2012/11/06 |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000061126 |           | 5.906 |      |                     |    |            |                 |  |                         |                |  |  |            | 2013/02/06 | 2013/02/06 |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000061126 |           | 5.95  |      |                     |    |            |                 |  |                         |                |  |  |            | 2013/05/06 | 2013/05/06 |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000061126 |           | 5.958 |      |                     |    |            |                 |  |                         |                |  |  |            | 2013/08/06 | 2013/08/06 |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000061126 |           | 5.967 |      |                     |    |            |                 |  |                         |                |  |  |            | 2013/11/06 | 2013/11/06 |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000061126 |           | 6.5   |      |                     |    |            |                 |  |                         |                |  |  |            | 2014/02/06 | 2014/02/06 |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000061126 |           | 6.8   |      |                     |    |            |                 |  |                         |                |  |  |            | 2014/05/06 | 2014/05/06 |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000061126 |           | 6.8   |      |                     |    |            |                 |  |                         |                |  |  |            | 2014/08/06 | 2014/08/06 |           |
| Negotiable Certificates Of Deposit        | ABPNCDX201202092T5,50            | ABSA BANK LIMITED                                       | Matured | 2011/11/10 |  | 2012/02/09 | ZAM000061258 | 50000000  | 5.5   | TERM | None                |    |            |                 |  |                         |                |  |  |            |            |            | Category2 |
| Negotiable Certificates Of Deposit        | NBKNCX201205102T5,600000         | NEDBANK CAPITAL                                         | Matured | 2011/11/10 |  | 2012/05/10 | ZAM000061011 | 8000000   | 5.6   | TERM | None                |    |            |                 |  |                         |                |  |  |            |            |            | Category2 |
| Negotiable Certificates Of Deposit        | RANNCX201205092T5,6000000        | RAND MERCHANT BANK                                      | Matured | 2011/11/10 |  | 2012/05/09 | ZAM000061233 | 2000000   | 5.6   | TERM | None                |    |            |                 |  |                         |                |  |  |            |            |            | Category2 |
| Linked Negotiable Certificates Of Deposit | SBSLNCD201311073U03XXXXPLP0,675  | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2011/11/10 |  | 2013/11/07 | ZAM000061100 | 10000000  | 6.25  | ISDF | None                |    | ZAR-JIBAR3 | PLUS-0.675-PRCT |  | None                    | Issuer Defined |  |  |            |            |            | Category3 |
|                                           |                                  |                                                         |         |            |  |            | ZAM000061100 |           | 6.25  |      |                     |    |            |                 |  |                         |                |  |  |            | 2011/11/10 | 2013/11/07 |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000061100 |           | 6.275 |      |                     |    |            |                 |  |                         |                |  |  |            | 2012/02/10 | 2012/02/10 |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000061100 |           | 5.75  |      |                     |    |            |                 |  |                         |                |  |  |            | 2012/05/10 | 2012/05/10 |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000061100 |           | 5.75  |      |                     |    |            |                 |  |                         |                |  |  |            | 2012/08/10 | 2012/08/10 |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000061100 |           | 5.756 |      |                     |    |            |                 |  |                         |                |  |  |            | 2012/11/12 | 2012/11/12 |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000061100 |           | 5.8   |      |                     |    |            |                 |  |                         |                |  |  |            | 2013/02/11 | 2013/02/11 |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000061100 |           | 5.808 |      |                     |    |            |                 |  |                         |                |  |  |            | 2013/05/10 | 2013/05/10 |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000061100 |           | 5.808 |      | </                  |    |            |                 |  |                         |                |  |  |            |            |            |           |



[illegible]



[illegible]



|                                           |                                   |                                                         |         |            |  |            |              |           |       |  |      |                     |    |            |                 |  |                         |                         |  |            |            |  |           |
|-------------------------------------------|-----------------------------------|---------------------------------------------------------|---------|------------|--|------------|--------------|-----------|-------|--|------|---------------------|----|------------|-----------------|--|-------------------------|-------------------------|--|------------|------------|--|-----------|
| Floating Rate Notes                       | RANFRNX201411203J03XXXXPLP0.825   | RAND MERCHANT BANK                                      | Matured | 2011/11/21 |  | 2014/11/20 | ZAM000062421 | 22000000  | 6.4   |  | QUTR | Based on issue date | 21 | ZAR-JIBAR3 | PLUS-0.825-PRCT |  | None                    | Quarterly Payment Cycle |  | 2012/02/20 | 2011/11/21 |  | Category3 |
|                                           |                                   |                                                         |         |            |  |            | ZAM000062421 |           | 6.4   |  |      |                     |    |            |                 |  |                         |                         |  | 2012/02/20 | 2011/11/21 |  |           |
|                                           |                                   |                                                         |         |            |  |            | ZAM000062421 |           | 6.425 |  |      |                     |    |            |                 |  |                         |                         |  | 2012/02/20 | 2012/02/20 |  |           |
|                                           |                                   |                                                         |         |            |  |            | ZAM000062421 |           | 5.9   |  |      |                     |    |            |                 |  |                         |                         |  | 2012/08/20 | 2012/08/20 |  |           |
|                                           |                                   |                                                         |         |            |  |            | ZAM000062421 |           | 5.9   |  |      |                     |    |            |                 |  |                         |                         |  | 2012/11/20 | 2012/11/20 |  |           |
|                                           |                                   |                                                         |         |            |  |            | ZAM000062421 |           | 5.908 |  |      |                     |    |            |                 |  |                         |                         |  | 2013/02/20 | 2013/02/20 |  |           |
|                                           |                                   |                                                         |         |            |  |            | ZAM000062421 |           | 5.95  |  |      |                     |    |            |                 |  |                         |                         |  | 2013/05/20 | 2013/05/20 |  |           |
|                                           |                                   |                                                         |         |            |  |            | ZAM000062421 |           | 5.958 |  |      |                     |    |            |                 |  |                         |                         |  | 2013/08/20 | 2013/08/20 |  |           |
|                                           |                                   |                                                         |         |            |  |            | ZAM000062421 |           | 6.017 |  |      |                     |    |            |                 |  |                         |                         |  | 2013/11/20 | 2013/11/20 |  |           |
|                                           |                                   |                                                         |         |            |  |            | ZAM000062421 |           | 6.5   |  |      |                     |    |            |                 |  |                         |                         |  | 2014/02/20 | 2014/02/20 |  |           |
|                                           |                                   |                                                         |         |            |  |            | ZAM000062421 |           | 6.625 |  |      |                     |    |            |                 |  |                         |                         |  | 2014/05/20 | 2014/05/20 |  |           |
|                                           |                                   |                                                         |         |            |  |            | ZAM000062421 |           | 6.9   |  |      |                     |    |            |                 |  |                         |                         |  | 2014/08/20 | 2014/08/20 |  |           |
| Linked Negotiable Certificates Of Deposit | NBKLNCDD201211203QJ03XXXXPLP0.375 | NEDBANK CAPITAL                                         | Matured | 2011/11/21 |  | 2012/11/20 | ZAM000062447 | 31000000  | 5.95  |  | QUTR | Based on issue date | 21 | ZAR-JIBAR3 | PLUS-0.375-PRCT |  | Quarterly Payment Cycle | Issuer Defined          |  |            |            |  | Category3 |
|                                           |                                   |                                                         |         |            |  |            | ZAM000062447 |           | 5.95  |  |      |                     |    |            |                 |  |                         |                         |  | 2011/11/21 | 2011/11/21 |  |           |
|                                           |                                   |                                                         |         |            |  |            | ZAM000062447 |           | 5.975 |  |      |                     |    |            |                 |  |                         |                         |  | 2012/02/21 | 2012/02/21 |  |           |
|                                           |                                   |                                                         |         |            |  |            | ZAM000062447 |           | 5.45  |  |      |                     |    |            |                 |  |                         |                         |  | 2012/05/21 | 2012/05/21 |  |           |
|                                           |                                   |                                                         |         |            |  |            | ZAM000062447 |           | 5.45  |  |      |                     |    |            |                 |  |                         |                         |  | 2012/08/21 | 2012/08/21 |  |           |
| Negotiable Certificates Of Deposit        | RANNCDX201206112T5.7500000        | RAND MERCHANT BANK                                      | Matured | 2011/11/21 |  | 2012/06/11 | ZAM000062405 | 40000000  | 5.75  |  | TERM | None                |    |            |                 |  |                         |                         |  |            |            |  | Category2 |
| Negotiable Certificates Of Deposit        | NBKNCDX20120322T5.62500           | NEDBANK CAPITAL                                         | Matured | 2011/11/21 |  | 2012/03/22 | ZAM000062446 | 282000000 | 5.625 |  | TERM | None                |    |            |                 |  |                         |                         |  |            |            |  | Category2 |
| Negotiable Certificates Of Deposit        | RANNCDX20120322T5.5750000         | RAND MERCHANT BANK                                      | Matured | 2011/11/21 |  | 2012/03/22 | ZAM000062454 | 51000000  | 5.575 |  | TERM | None                |    |            |                 |  |                         |                         |  |            |            |  | Category2 |
| Negotiable Certificates Of Deposit        | NBNKCDX201202212T5.55000          | NEDBANK CAPITAL                                         | Matured | 2011/11/21 |  | 2012/02/21 | ZAM000062504 | 250000000 | 5.55  |  | TERM | None                |    |            |                 |  |                         |                         |  |            |            |  | Category2 |
| Negotiable Certificates Of Deposit        | ABPNCDX20120220T5.50              | ABSA BANK LIMITED                                       | Matured | 2011/11/21 |  | 2012/02/20 | ZAM000062512 | 150000000 | 5.5   |  | TERM | None                |    |            |                 |  |                         |                         |  |            |            |  | Category2 |
| Negotiable Certificates Of Deposit        | SBSNCDX20120423T5.65              | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2011/11/21 |  | 2012/04/23 | ZAM000062579 | 20000000  | 5.65  |  | TERM | None                |    |            |                 |  |                         |                         |  |            |            |  | Category2 |
| Negotiable Certificates Of Deposit        | ABPNCDX20121120T5.95              | ABSA BANK LIMITED                                       | Matured | 2011/11/21 |  | 2012/11/20 | ZAM000062398 | 2000000   | 5.95  |  | TERM | None                |    |            |                 |  |                         |                         |  |            |            |  | Category2 |
| Negotiable Certificates Of Deposit        | SBSNCDX20121120T5.95              | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2011/11/21 |  | 2012/11/20 | ZAM000062538 | 20000000  | 5.95  |  | TERM | None                |    |            |                 |  |                         |                         |  |            |            |  | Category2 |
| Negotiable Certificates Of Deposit        | NBNKCDX20121120T6.00000           | NEDBANK CAPITAL                                         | Matured | 2011/11/21 |  | 2012/11/20 | ZAM000062561 | 100000000 | 6     |  | TERM | None                |    |            |                 |  |                         |                         |  |            |            |  | Category2 |
| Floating Rate Notes                       | ABPFRNX201411203J03XXXXPLB85      | ABSA BANK LIMITED                                       | Matured | 2011/11/21 |  | 2014/11/20 | ZAM000062553 | 70000000  | 6.425 |  | ISDF | None                |    | ZAR-JIBAR3 | PLUS-85-BPS     |  | None                    | Issuer Defined          |  |            |            |  | Category3 |
|                                           |                                   |                                                         |         |            |  |            | ZAM000062553 |           | 6.425 |  |      |                     |    |            |                 |  |                         |                         |  | 2011/11/21 | 2011/11/21 |  |           |
|                                           |                                   |                                                         |         |            |  |            | ZAM000062553 |           | 6.45  |  |      |                     |    |            |                 |  |                         |                         |  | 2012/02/20 | 2012/02/20 |  |           |
|                                           |                                   |                                                         |         |            |  |            | ZAM000062553 |           | 5.925 |  |      |                     |    |            |                 |  |                         |                         |  | 2012/05/21 | 2012/05/21 |  |           |
|                                           |                                   |                                                         |         |            |  |            | ZAM000062553 |           | 5.925 |  |      |                     |    |            |                 |  |                         |                         |  | 2012/08/20 | 2012/08/20 |  |           |
|                                           |                                   |                                                         |         |            |  |            | ZAM000062553 |           | 5.925 |  |      |                     |    |            |                 |  |                         |                         |  | 2012/11/20 | 2012/11/20 |  |           |
|                                           |                                   |                                                         |         |            |  |            | ZAM000062553 |           | 5.933 |  |      |                     |    |            |                 |  |                         |                         |  | 2013/02/20 | 2013/02/20 |  |           |
|                                           |                                   |                                                         |         |            |  |            | ZAM000062553 |           | 5.975 |  |      |                     |    |            |                 |  |                         |                         |  | 2013/05/20 | 2013/05/20 |  |           |
|                                           |                                   |                                                         |         |            |  |            | ZAM000062553 |           | 5.983 |  |      |                     |    |            |                 |  |                         |                         |  | 2013/08/20 | 2013/08/20 |  |           |
|                                           |                                   |                                                         |         |            |  |            | ZAM000062553 |           | 6.042 |  |      |                     |    |            |                 |  |                         |                         |  | 2013/11/20 | 2013/11/20 |  |           |
|                                           |                                   |                                                         |         |            |  |            | ZAM000062553 |           | 6.545 |  |      |                     |    |            |                 |  |                         |                         |  | 2014/02/20 | 2014/02/20 |  |           |
|                                           |                                   |                                                         |         |            |  |            | ZAM000062553 |           | 6.65  |  |      |                     |    |            |                 |  |                         |                         |  | 2014/05/20 | 2014/05/20 |  |           |
|                                           |                                   |                                                         |         |            |  |            | ZAM000062553 |           | 6.925 |  |      |                     |    |            |                 |  |                         |                         |  | 2014/08/20 | 2014/08/20 |  |           |
| Linked Negotiable Certificates Of Deposit | SBSLNCD201305213J03XXXXPLP0.5     | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2011/11/21 |  | 2013/05/21 | ZAM000062611 | 200000000 | 6.075 |  | ISDF | None                |    | ZAR-JIBAR3 | PLUS-0.5-PRCT   |  | None                    | Issuer Defined          |  |            |            |  | Category3 |
|                                           |                                   |                                                         |         |            |  |            | ZAM000062611 |           | 6.075 |  |      |                     |    |            |                 |  |                         |                         |  | 2011/11/21 | 2011/11/21 |  |           |
|                                           |                                   |                                                         |         |            |  |            | ZAM000062611 |           | 6.1   |  |      |                     |    |            |                 |  |                         |                         |  | 2012/02/21 | 2012/02/21 |  |           |
|                                           |                                   |                                                         |         |            |  |            | ZAM000062611 |           | 5.75  |  |      |                     |    |            |                 |  |                         |                         |  | 2012/05/21 | 2012/05/21 |  |           |
|                                           |                                   |                                                         |         |            |  |            | ZAM000062611 |           | 5.581 |  |      |                     |    |            |                 |  |                         |                         |  | 2012/08/21 | 2012/08/21 |  |           |
|                                           |                                   |                                                         |         |            |  |            | ZAM000062611 |           | 5.583 |  |      |                     |    |            |                 |  |                         |                         |  | 2012/11/21 | 2012/11/21 |  |           |
| Linked Negotiable Certificates Of Deposit | IPNLNCD201211203J03XXXXPLB38      | INVESTEC BANK LIMITED                                   | Matured | 2011/11/21 |  | 2012/11/20 | ZAM000062645 | 10000000  | 5.955 |  | ISDF | None                |    | ZAR-JIBAR3 | PLUS-38-BPS     |  | None                    | Issuer Defined          |  |            |            |  | Category3 |
|                                           |                                   |                                                         |         |            |  |            | ZAM000062645 |           | 5.955 |  |      |                     |    |            |                 |  |                         |                         |  | 2011/11/21 | 2011/11/21 |  |           |
|                                           |                                   |                                                         |         |            |  |            | ZAM000062645 |           | 5.98  |  |      |                     |    |            |                 |  |                         |                         |  | 2012/02/20 | 2012/02/20 |  |           |
|                                           |                                   |                                                         |         |            |  |            | ZAM000062645 |           | 5.455 |  |      |                     |    |            |                 |  |                         |                         |  | 2012/05/21 | 2012/05/21 |  |           |
|                                           |                                   |                                                         |         |            |  |            | ZAM000062645 |           | 6.075 |  |      |                     |    |            |                 |  |                         |                         |  | 2012/08/20 | 2012/11/20 |  |           |
| Floating Rate Notes                       | ABPFRNX201305213J03XXXXPLB50      | ABSA BANK LIMITED                                       | Matured | 2011/11/21 |  | 2013/05/21 | ZAM000062629 | 150000000 | 6.075 |  | ISDF | None                |    | ZAR-JIBAR3 | PLUS-50-BPS     |  | None                    | Issuer Defined          |  |            |            |  | Category3 |
|                                           |                                   |                                                         |         |            |  |            | ZAM000062629 |           | 6.075 |  |      |                     |    |            |                 |  |                         |                         |  | 2011/11/21 | 2011/11/21 |  |           |
|                                           |                                   |                                                         |         |            |  |            | ZAM000062629 |           | 6.1   |  |      |                     |    |            |                 |  |                         |                         |  | 2012/02/21 | 2012/11/21 |  |           |
|                                           |                                   |                                                         |         |            |  |            | ZAM000062629 |           | 5.575 |  |      |                     |    |            |                 |  |                         |                         |  | 2012/05/21 | 2012/05/21 |  |           |
|                                           |                                   |                                                         |         |            |  |            | ZAM000062629 |           | 5.581 |  |      |                     |    |            |                 |  |                         |                         |  | 2012/08/21 | 2012/02/21 |  |           |
|                                           |                                   |                                                         |         |            |  |            | ZAM000062629 |           | 5.583 |  |      |                     |    |            |                 |  |                         |                         |  | 2012/11/21 | 2013/05/21 |  |           |
| Linked Negotiable Certificates Of Deposit | NBKLNCDD201311193J03XXXXPLP0.675  | NEDBANK CAPITAL                                         | Matured | 2011/11/21 |  | 2013/11/19 | ZAM000062462 | 520000000 | 6.25  |  | QUTR | Based on issue date | 21 | ZAR-JIBAR3 | PLUS-0.675-PRCT |  | Quarterly Payment Cycle | Issuer Defined          |  |            |            |  | Category3 |
|                                           |                                   |                                                         |         |            |  |            | ZAM000062462 |           | 6.25  |  |      |                     |    |            |                 |  |                         |                         |  | 2011/11/21 | 2011/11/21 |  |           |
|                                           |                                   |                                                         |         |            |  |            | ZAM000062462 |           | 6.275 |  |      |                     |    |            |                 |  |                         |                         |  | 2012/02/21 | 2012/02/21 |  |           |
|                                           |                                   |                                                         |         |            |  |            | ZAM000062462 |           | 5.75  |  |      |                     |    |            |                 |  |                         |                         |  | 2012/05/21 | 2012/05/21 |  |           |
|                                           |                                   |                                                         |         |            |  |            | ZAM000062462 |           | 5.756 |  |      |                     |    |            |                 |  |                         |                         |  | 2012/08/21 | 2012/08/21 |  |           |
|                                           |                                   |                                                         |         |            |  |            | ZAM000062462 |           | 5.758 |  |      |                     |    |            |                 |  |                         |                         |  | 2012/11/21 | 2012/11/21 |  |           |
|                                           |                                   |                                                         |         |            |  |            | ZAM000062462 |           | 5.8   |  |      |                     |    |            |                 |  |                         |                         |  | 2013/02/21 | 2013/02/21 |  |           |
| Floating Rate Notes                       | ABBFRNX201411203J03XXXXPLP2.00    | AFRICAN BANK LTD (OLD)                                  | Matured | 2011/11/21 |  | 2014/11/20 | ZAM000062470 | 150000000 | 7.575 |  | ISDF | None                |    | ZAR-JIBAR3 | PLUS-2-PRCT     |  | None                    | Issuer Defined          |  |            |            |  | Category3 |
|                                           |                                   |                                                         |         |            |  |            | ZAM000062470 |           | 7.575 |  |      |                     |    |            |                 |  |                         |                         |  | 2011/11/21 | 2013/02/20 |  |           |
|                                           |                                   |                                                         |         |            |  |            | ZAM000062470 |           | 7.6   |  |      |                     |    |            |                 |  |                         |                         |  | 2012/02/20 | 2014/08/20 |  |           |
|                                           |                                   |                                                         |         |            |  |            | ZAM000062470 |           | 7.075 |  |      |                     |    |            |                 |  |                         |                         |  | 2012/05/21 | 2014/05/20 |  |           |
|                                           |                                   |                                                         |         |            |  |            | ZAM000062470 |           | 7.075 |  |      |                     |    |            |                 |  |                         |                         |  | 2012/08/20 | 2012/11/20 |  |           |
|                                           |                                   |                                                         |         |            |  |            | ZAM000062470 |           | 7.075 |  |      |                     |    |            |                 |  |                         |                         |  | 2012/11/20 | 2012/08/20 |  |           |
|                                           |                                   |                                                         |         |            |  |            | ZAM000062470 |           | 7.083 |  |      |                     |    |            |                 |  |                         |                         |  | 2013/02/20 | 2012/02/20 |  |           |
|                                           |                                   |                                                         |         |            |  |            | ZAM000062470 |           | 7.125 |  |      |                     |    |            |                 |  |                         |                         |  | 2013/05/20 | 2013/05/20 |  |           |
|                                           |                                   |                                                         |         |            |  |            | ZAM000062470 |           | 7.133 |  |      |                     |    |            |                 |  |                         |                         |  | 2013/08/20 | 2014/02/20 |  |           |
|                                           |                                   |                                                         |         |            |  |            | ZAM000062470 |           | 7.198 |  |      |                     |    |            |                 |  |                         |                         |  | 2013/11/20 | 2013/11/20 |  |           |
|                                           |                                   |                                                         |         |            |  |            | ZAM000062470 |           | 7.675 |  |      |                     |    |            |                 |  |                         |                         |  | 2014/02/20 | 2014/11/20 |  |           |
|                                           |                                   |                                                         |         |            |  |            | ZAM000062470 |           | 8.075 |  |      |                     |    |            |                 |  |                         |                         |  | 2014/05/20 | 2012/05/21 |  |           |
| Floating Rate Notes                       | RANFRNX201305213J03XXXXPLP0.5     | RAND MERCHANT BANK                                      | Matured | 2011/11/21 |  | 2013/05/21 | ZAM000062488 | 380000000 | 6.075 |  | ISDF | None                |    | ZAR-JIBAR3 | PLUS-0.5-PRCT   |  | None                    | Issuer Defined          |  |            |            |  | Category3 |
|                                           |                                   |                                                         |         |            |  |            | ZAM000062488 |           | 6.075 |  |      |                     |    |            |                 |  |                         |                         |  | 2011/11/21 | 2013/05/21 |  |           |
|                                           |                                   |                                                         |         |            |  |            | ZAM000062488 |           | 6.1   |  |      |                     |    |            |                 |  |                         |                         |  | 2012/02/21 | 2012/02/21 |  |           |
|                                           |                                   |                                                         |         |            |  |            | ZAM000062488 |           | 5.575 |  |      |                     |    |            |                 |  |                         |                         |  | 2012/05/21 | 2012/05/21 |  |           |
|                                           |                                   |                                                         |         |            |  |            | ZAM000062488 |           | 5.581 |  |      |                     |    |            |                 |  |                         |                         |  | 2012/08/21 | 2012/08/21 |  |           |
|                                           |                                   |                                                         |         |            |  |            | ZAM000062488 |           | 5.583 |  |      |                     |    |            |                 |  |                         |                         |  |            |            |  |           |



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



|                                           |                                  |                                                         |         |            |            |              |            |       |      |      |    |            |                 |  |                         |                       |  |            |            |            |
|-------------------------------------------|----------------------------------|---------------------------------------------------------|---------|------------|------------|--------------|------------|-------|------|------|----|------------|-----------------|--|-------------------------|-----------------------|--|------------|------------|------------|
| Floating Rate Notes                       | ABPFRNX201409293U03XXXXPLB81     | ABSA BANK LIMITED                                       | Matured | 2012/03/28 | 2014/09/29 | ZAM000077775 | 5000000    | 6.41  | ISDF | None |    | ZAR-JIBAR3 | PLUS-81-BPS     |  | None                    | Issuer Defined        |  |            | 2012/12/28 | Category3  |
|                                           |                                  |                                                         |         |            |            | ZAM000077775 |            | 6.41  |      |      |    |            |                 |  |                         |                       |  |            | 2012/03/28 |            |
|                                           |                                  |                                                         |         |            |            | ZAM000077775 |            | 6.415 |      |      |    |            |                 |  |                         |                       |  |            | 2012/06/28 | 2012/09/28 |
|                                           |                                  |                                                         |         |            |            | ZAM000077775 |            | 5.873 |      |      |    |            |                 |  |                         |                       |  |            | 2012/09/28 | 2013/06/28 |
|                                           |                                  |                                                         |         |            |            | ZAM000077775 |            | 5.829 |      |      |    |            |                 |  |                         |                       |  |            | 2012/12/28 | 2013/03/28 |
|                                           |                                  |                                                         |         |            |            | ZAM000077775 |            | 5.935 |      |      |    |            |                 |  |                         |                       |  |            | 2013/03/28 | 2014/06/30 |
|                                           |                                  |                                                         |         |            |            | ZAM000077775 |            | 5.96  |      |      |    |            |                 |  |                         |                       |  |            | 2013/06/28 | 2014/09/29 |
|                                           |                                  |                                                         |         |            |            | ZAM000077775 |            | 5.943 |      |      |    |            |                 |  |                         |                       |  |            | 2013/09/30 | 2013/12/30 |
|                                           |                                  |                                                         |         |            |            | ZAM000077775 |            | 6.027 |      |      |    |            |                 |  |                         |                       |  |            | 2013/12/30 | 2012/06/28 |
|                                           |                                  |                                                         |         |            |            | ZAM000077775 |            | 6.535 |      |      |    |            |                 |  |                         |                       |  |            | 2014/03/28 | 2014/03/28 |
|                                           |                                  |                                                         |         |            |            | ZAM000077775 |            | 6.635 |      |      |    |            |                 |  |                         |                       |  |            | 2014/06/30 | 2013/09/30 |
| Treasury Bills                            | NATTBX201303271                  | GOVERNMENT OF SOUTH AFRICA                              | Matured | 2012/03/28 | 2013/03/27 | ZAM000077403 | 5980000000 |       | None | None |    |            |                 |  |                         |                       |  |            |            | Category1  |
| Linked Negotiable Certificates Of Deposit | NBKLNCD201303283U03XXXXPLP0.450  | NEDBANK CAPITAL                                         | Matured | 2012/03/28 | 2013/03/28 | ZAM000077866 | 45000000   | 6.05  | ISDF | None |    | ZAR-JIBAR3 | PLUS-0.45-PRCT  |  | Quarterly Payment Cycle | Issuer Defined        |  |            |            | Category3  |
|                                           |                                  |                                                         |         |            |            | ZAM000077866 |            | 6.05  |      |      |    |            |                 |  |                         |                       |  |            | 2012/03/28 | 2012/12/28 |
|                                           |                                  |                                                         |         |            |            | ZAM000077866 |            | 6.055 |      |      |    |            |                 |  |                         |                       |  |            | 2012/06/28 | 2012/06/28 |
|                                           |                                  |                                                         |         |            |            | ZAM000077866 |            | 5.513 |      |      |    |            |                 |  |                         |                       |  |            | 2012/09/28 | 2012/09/28 |
|                                           |                                  |                                                         |         |            |            | ZAM000077866 |            | 5.569 |      |      |    |            |                 |  |                         |                       |  |            | 2012/12/28 | 2013/03/28 |
| Floating Rate Notes                       | RANFRNX201303283MU01XXXXPLP0.425 | RAND MERCHANT BANK                                      | Matured | 2012/03/28 | 2013/03/28 | ZAM000077759 | 150000000  | 5.91  | MNTH | None | 28 | ZAR-JIBAR1 | PLUS-0.425-PRCT |  | None                    | Monthly Payment Cycle |  | 2012/04/30 |            | Category3  |
|                                           |                                  |                                                         |         |            |            | ZAM000077759 |            | 5.91  |      |      |    |            |                 |  |                         |                       |  |            | 2012/03/28 |            |
|                                           |                                  |                                                         |         |            |            | ZAM000077759 |            | 5.915 |      |      |    |            |                 |  |                         |                       |  |            | 2012/04/30 |            |
|                                           |                                  |                                                         |         |            |            | ZAM000077759 |            | 5.925 |      |      |    |            |                 |  |                         |                       |  |            | 2012/05/30 |            |
|                                           |                                  |                                                         |         |            |            | ZAM000077759 |            | 5.375 |      |      |    |            |                 |  |                         |                       |  |            | 2012/07/30 |            |
|                                           |                                  |                                                         |         |            |            | ZAM000077759 |            | 5.369 |      |      |    |            |                 |  |                         |                       |  |            | 2012/08/30 |            |
|                                           |                                  |                                                         |         |            |            | ZAM000077759 |            | 5.375 |      |      |    |            |                 |  |                         |                       |  |            | 2012/09/28 |            |
|                                           |                                  |                                                         |         |            |            | ZAM000077759 |            | 5.363 |      |      |    |            |                 |  |                         |                       |  |            | 2012/10/30 |            |
|                                           |                                  |                                                         |         |            |            | ZAM000077759 |            | 5.356 |      |      |    |            |                 |  |                         |                       |  |            | 2012/11/30 |            |
| Negotiable Certificates Of Deposit        | IPNNCDX201303282T6.275           | INVESTEC BANK LIMITED                                   | Matured | 2012/03/28 | 2013/03/28 | ZAM000077759 |            | 5.444 |      |      |    |            |                 |  |                         |                       |  |            | 2012/12/31 |            |
| Debentures                                | SRBDEBX201204252T5.500           | SOUTH AFRICAN RESERVE BANK                              | Matured | 2012/03/28 | 2013/03/28 | ZAM000077759 |            | 5.406 |      |      |    |            |                 |  |                         |                       |  |            | 2013/01/30 |            |
| Debentures                                | SRBDEBX201204112T5.480           | SOUTH AFRICAN RESERVE BANK                              | Matured | 2012/03/28 | 2012/06/28 | ZAM000077759 |            | 5.417 |      |      |    |            |                 |  |                         |                       |  |            | 2013/02/28 |            |
| Debentures                                | SRBDEBX201204112T5.500           | SOUTH AFRICAN RESERVE BANK                              | Matured | 2012/03/28 | 2012/05/23 | ZAM000077833 | 1000000    | 6.275 | TERM | None |    |            |                 |  |                         |                       |  |            |            | Category2  |
| Negotiable Certificates Of Deposit        | NBKNCDX201209282T5.850           | NEDBANK CAPITAL                                         | Matured | 2012/03/28 | 2012/04/25 | ZAM000077857 | 3337000000 | 5.5   | TERM | None |    |            |                 |  |                         |                       |  |            |            | Category2  |
| Debentures                                | SRBDEBX201204042T5.500           | SOUTH AFRICAN RESERVE BANK                              | Matured | 2012/03/28 | 2012/04/04 | ZAM000077866 | 250000000  | 5.5   | TERM | None |    |            |                 |  |                         |                       |  |            |            | Category2  |
| Negotiable Certificates Of Deposit        | SBSNCDX201303282T6.25            | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2012/03/28 | 2013/03/28 | ZAM000078039 | 3000000    | 6.25  | TERM | None |    |            |                 |  |                         |                       |  |            |            | Category2  |
| Debentures                                | SRBDEBX201206282T5.525           | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2012/03/28 | 2012/06/28 | ZAM000078047 | 3000000    | 5.525 | TERM | None |    |            |                 |  |                         |                       |  |            |            | Category2  |
| Negotiable Certificates Of Deposit        | IPNNCDX201205232T5.000           | SOUTH AFRICAN RESERVE BANK                              | Matured | 2012/03/28 | 2012/05/23 | ZAM000077965 | 14000000   | 5     | TERM | None |    |            |                 |  |                         |                       |  |            |            | Category2  |
| Debentures                                | SRBDEBX201204112T5.480           | SOUTH AFRICAN RESERVE BANK                              | Matured | 2012/03/28 | 2012/04/11 | ZAM000077809 | 25000000   | 5.9   | TERM | None |    |            |                 |  |                         |                       |  |            |            | Category2  |
| Negotiable Certificates Of Deposit        | NBKNCDX201209282T5.850           | NEDBANK CAPITAL                                         | Matured | 2012/03/28 | 2012/04/11 | ZAM000077824 | 2000000    | 5.47  | TERM | None |    |            |                 |  |                         |                       |  |            |            | Category2  |
| Debentures                                | SRBDEBX201204112T5.470           | SOUTH AFRICAN RESERVE BANK                              | Matured | 2012/03/28 | 2012/06/28 | ZAM000078021 | 35000000   | 5.525 | TERM | None |    |            |                 |  |                         |                       |  |            |            | Category2  |
| Negotiable Certificates Of Deposit        | ABPNCDX201206282T5.525           | ABSA BANK LIMITED                                       | Matured | 2012/03/28 | 2012/06/28 | ZAM000078021 | 35000000   | 5.525 | TERM | None |    |            |                 |  |                         |                       |  |            |            | Category2  |
| Linked Negotiable Certificates Of Deposit | IPNLNCD201303283U03XXXXPLB50     | INVESTEC BANK LIMITED                                   | Matured | 2012/03/28 | 2013/03/28 | ZAM000078013 | 352000000  | 6.1   | ISDF | None |    | ZAR-JIBAR3 | PLUS-50-BPS     |  | None                    | Issuer Defined        |  |            |            | Category3  |
|                                           |                                  |                                                         |         |            |            | ZAM000078013 |            | 6.1   |      |      |    |            |                 |  |                         |                       |  |            | 2012/03/28 | 2012/06/28 |
|                                           |                                  |                                                         |         |            |            | ZAM000078013 |            | 6.105 |      |      |    |            |                 |  |                         |                       |  |            | 2012/06/28 | 2012/12/28 |
|                                           |                                  |                                                         |         |            |            | ZAM000078013 |            | 5.563 |      |      |    |            |                 |  |                         |                       |  |            | 2012/09/28 | 2012/09/28 |
|                                           |                                  |                                                         |         |            |            | ZAM000078013 |            | 5.619 |      |      |    |            |                 |  |                         |                       |  |            | 2012/12/28 | 2013/03/28 |
| Negotiable Certificates Of Deposit        | ABPNCDX201303282T6.25            | ABSA BANK LIMITED                                       | Matured | 2012/03/28 | 2013/03/28 | ZAM000077783 | 7000000    | 6.25  | TERM | None |    |            |                 |  |                         |                       |  |            |            | Category2  |
| Negotiable Certificates Of Deposit        | NBKNCDX201303282T6.250           | NEDBANK CAPITAL                                         | Matured | 2012/03/28 | 2013/03/28 | ZAM000077791 | 10000000   | 6.25  | TERM | None |    |            |                 |  |                         |                       |  |            |            | Category2  |
| Negotiable Certificates Of Deposit        | IPNNCDX201303282T6.30            | INVESTEC BANK LIMITED                                   | Matured | 2012/03/28 | 2013/03/28 | ZAM000077841 | 6000000    | 6.3   | TERM | None |    |            |                 |  |                         |                       |  |            |            | Category2  |
| Debentures                                | SRBDEBX201204112T5.500           | SOUTH AFRICAN RESERVE BANK                              | Matured | 2012/03/28 | 2012/04/11 | ZAM000077973 | 250000000  | 5.5   | TERM | None |    |            |                 |  |                         |                       |  |            |            | Category2  |
| Debentures                                | SRBDEBX201204112T5.480           | SOUTH AFRICAN RESERVE BANK                              | Matured | 2012/03/28 | 2012/04/11 | ZAM000077981 | 1250000000 | 5.48  | TERM | None |    |            |                 |  |                         |                       |  |            |            | Category2  |
| Negotiable Certificates Of Deposit        | NBKNCDX201209282T5.850           | NEDBANK CAPITAL                                         | Matured | 2012/03/28 | 2012/09/28 | ZAM000078096 | 50000000   | 5.85  | TERM | None |    |            |                 |  |                         |                       |  |            |            | Category2  |
| Debentures                                | SRBDEBX201204112T5.470           | SOUTH AFRICAN RESERVE BANK                              | Matured | 2012/03/28 | 2013/03/28 | ZAM000078088 | 1000000    | 6.3   | TERM | None |    |            |                 |  |                         |                       |  |            |            | Category2  |
| Negotiable Certificates Of Deposit        | IPNNCDX201209252T5.8500000       | RAND MERCHANT BANK                                      | Matured | 2012/03/29 | 2012/09/25 | ZAM000078120 | 2000000    | 5.85  | TERM | None |    |            |                 |  |                         |                       |  |            |            | Category2  |
| Floating Rate Notes                       | ABPFRNX201403283U03XXXXPLP0.7250 | ABSA BANK LIMITED                                       | Matured | 2012/03/29 | 2014/03/28 | ZAM000078112 | 8000000    | 6.325 | ISDF | None |    | ZAR-JIBAR3 | PLUS-0.725-PRCT |  | None                    | Issuer Defined        |  |            |            | Category3  |
|                                           |                                  |                                                         |         |            |            | ZAM000078112 |            | 6.325 |      |      |    |            |                 |  |                         |                       |  |            | 2012/03/29 | 2012/12/28 |
|                                           |                                  |                                                         |         |            |            | ZAM000078112 |            | 6.33  |      |      |    |            |                 |  |                         |                       |  |            | 2012/06/28 | 2012/06/28 |
|                                           |                                  |                                                         |         |            |            | ZAM000078112 |            | 5.788 |      |      |    |            |                 |  |                         |                       |  |            | 2012/09/28 | 2012/09/28 |
|                                           |                                  |                                                         |         |            |            | ZAM000078112 |            | 5.844 |      |      |    |            |                 |  |                         |                       |  |            | 2012/12/28 | 2013/03/28 |
|                                           |                                  |                                                         |         |            |            | ZAM000078112 |            | 5.85  |      |      |    |            |                 |  |                         |                       |  |            | 2013/03/28 | 2013/09/30 |
|                                           |                                  |                                                         |         |            |            | ZAM000078112 |            | 5.875 |      |      |    |            |                 |  |                         |                       |  |            | 2013/06/28 | 2013/06/28 |
|                                           |                                  |                                                         |         |            |            | ZAM000078112 |            | 5.859 |      |      |    |            |                 |  |                         |                       |  |            | 2013/09/30 | 2014/03/28 |
|                                           |                                  |                                                         |         |            |            | ZAM000078112 |            | 5.942 |      |      |    |            |                 |  |                         |                       |  |            | 2013/12/30 | 2013/12/30 |
| Linked Negotiable Certificates Of Deposit | SBSLNCD201403283U03XXXXPLP0.725  | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2012/03/29 | 2014/03/28 | ZAM000078146 | 0          | 6.325 | ISDF | None |    | ZAR-JIBAR3 | PLUS-0.725-PRCT |  | None                    | Issuer Defined        |  |            |            | Category3  |
|                                           |                                  |                                                         |         |            |            | ZAM000078146 |            | 6.325 |      |      |    |            |                 |  |                         |                       |  |            | 2012/03/29 | 2014/03/28 |
|                                           |                                  |                                                         |         |            |            | ZAM000078146 |            | 6.33  |      |      |    |            |                 |  |                         |                       |  |            | 2012/06/28 | 2012/06/28 |
|                                           |                                  |                                                         |         |            |            | ZAM000078146 |            | 5.788 |      |      |    |            |                 |  |                         |                       |  |            | 2012/09/28 | 2012/09/28 |
|                                           |                                  |                                                         |         |            |            | ZAM000078146 |            | 5.85  |      |      |    |            |                 |  |                         |                       |  |            | 2012/12/31 | 2012/12/31 |
|                                           |                                  |                                                         |         |            |            | ZAM000078146 |            | 5.85  |      |      |    |            |                 |  |                         |                       |  |            | 2013/03/28 | 2013/03/28 |
|                                           |                                  |                                                         |         |            |            | ZAM000078146 |            | 5.875 |      |      |    |            |                 |  |                         |                       |  |            | 2013/06/28 | 2013/06/28 |
|                                           |                                  |                                                         |         |            |            | ZAM000078146 |            | 5.858 |      |      |    |            |                 |  |                         |                       |  |            | 2013/09/30 | 2013/09/30 |
|                                           |                                  |                                                         |         |            |            | ZAM000078146 |            | 5.942 |      |      |    |            |                 |  |                         |                       |  |            | 2013/12/30 | 2013/12/30 |
| Linked Negotiable Certificates Of Deposit | SBSLNCD201409293U03XXXXPLP0.81   | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2012/03/29 | 2014/09/29 | ZAM000078104 | 5000000    | 6.41  | ISDF | None |    | ZAR-JIBAR3 | PLUS-0.81-PRCT  |  | None                    | Issuer Defined        |  |            |            | Category3  |
|                                           |                                  |                                                         |         |            |            | ZAM000078104 |            | 6.41  |      |      |    |            |                 |  |                         |                       |  |            | 2012/03/29 | 2014/09/29 |
|                                           |                                  |                                                         |         |            |            | ZAM000078104 |            | 6.415 |      |      |    |            |                 |  |                         |                       |  |            | 2012/06/29 | 2012/06/29 |
|                                           |                                  |                                                         |         |            |            | ZAM000078104 |            | 5.873 |      |      |    |            |                 |  |                         |                       |  |            | 2012/09/28 | 2012/09/28 |
|                                           |                                  |                                                         |         |            |            | ZAM000078104 |            | 5.935 |      |      |    |            |                 |  |                         |                       |  |            | 2012/12/31 | 2012/12/31 |
|                                           |                                  |                                                         |         |            |            | ZAM000078104 |            | 5.935 |      |      |    |            |                 |  |                         |                       |  |            | 2013/03/28 | 2013/03/28 |
|                                           |                                  |                                                         |         |            |            | ZAM000078104 |            | 5.96  |      |      |    |            |                 |  |                         |                       |  |            | 2013/06/28 | 2013/06/28 |
|                                           |                                  |                                                         |         |            |            | ZAM000078104 |            | 5.943 |      |      |    |            |                 |  |                         |                       |  |            | 2013/09/30 | 2013/09/30 |
|                                           |                                  |                                                         |         |            |            | ZAM000078104 |            | 6.027 |      |      |    |            |                 |  |                         |                       |  |            | 2013/12/30 | 2013/12/30 |
|                                           |                                  |                                                         |         |            |            | ZAM000078104 |            | 6.535 |      |      |    |            |                 |  |                         |                       |  |            | 2014/03/31 | 2014/03/31 |
|                                           |                                  |                                                         |         |            |            | ZAM000078104 |            | 6.635 |      |      |    |            |                 |  |                         |                       |  |            | 2014/06/30 | 2014/06/30 |
| Negotiable Certificates Of Deposit        | ABPNCDX201204302T5.4             | ABSA BANK LIMITED                                       | Matured | 2012/03/29 | 2012/04/30 | ZAM000078070 | 3000000    | 5.4   | TERM | None |    |            |                 |  |                         |                       |  |            |            | Category2  |
| Negotiable Certificates Of Deposit        | ABPNCDX201205292T5.45            | ABSA BANK LIMITED                                       | Matured | 2012/03/29 | 2012/05/29 | ZAM000078062 | 4000000    | 5.45  | TERM | None |    |            |                 |  |                         |                       |  |            |            | Category2  |
| Negotiable Certificates Of Deposit        | ABPNCDX201209282T5.825           | ABSA BANK LIMITED                                       | Matured | 2012/03/29 | 2012/09/28 | ZAM000078138 | 5000000    | 5.825 | TERM | None |    |            |                 |  |                         |                       |  |            |            | Category2  |
| Negotiable Certificates Of Deposit        | ABPNCD                           |                                                         |         |            |            |              |            |       |      |      |    |            |                 |  |                         |                       |  |            |            |            |



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



|                                           |                                  |                                                         |         |            |  |            |              |            |       |      |                     |            |                 |                         |  |                |  |            |            |
|-------------------------------------------|----------------------------------|---------------------------------------------------------|---------|------------|--|------------|--------------|------------|-------|------|---------------------|------------|-----------------|-------------------------|--|----------------|--|------------|------------|
| Negotiable Certificates Of Deposit        | NBKNCDX201303042T5.95            | NEDBANK CAPITAL                                         | Matured | 2012/05/30 |  | 2013/03/04 | ZAM000085794 | 70000000   | 5.95  | TERM | None                |            |                 |                         |  |                |  |            | Category2  |
| Debentures                                | SRBDEBX201206062T5.500           | SOUTH AFRICAN RESERVE BANK                              | Matured | 2012/05/30 |  | 2012/06/06 | ZAM000085795 | 100000000  | 5.5   | TERM | None                |            |                 |                         |  |                |  |            | Category2  |
| Debentures                                | SRBDEBX201206272T5.495           | SOUTH AFRICAN RESERVE BANK                              | Matured | 2012/05/30 |  | 2012/06/27 | ZAM000085927 | 302000000  | 5.495 | TERM | None                |            |                 |                         |  |                |  |            | Category2  |
| Negotiable Certificates Of Deposit        | IPNNCDX201305282T6.165           | INVESTEC BANK LIMITED                                   | Matured | 2012/05/30 |  | 2013/05/28 | ZAM000085943 | 200000000  | 6.165 | TERM | None                |            |                 |                         |  |                |  |            | Category2  |
| Negotiable Certificates Of Deposit        | NBKNCDX201211302T5.8             | NEDBANK CAPITAL                                         | Matured | 2012/05/30 |  | 2012/11/30 | ZAM000085994 | 130000000  | 5.8   | TERM | None                |            |                 |                         |  |                |  |            | Category2  |
| Negotiable Certificates Of Deposit        | RANNCDX20120829T5.3250000        | RAND MERCHANT BANK                                      | Matured | 2012/05/30 |  | 2012/08/29 | ZAM000085976 | 40000000   | 5.525 | TERM | None                |            |                 |                         |  |                |  |            | Category2  |
| Linked Negotiable Certificates Of Deposit | SBSLNCDD201405303U03XXXXPLP0.775 | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2012/05/30 |  | 2014/05/30 | ZAM000085844 | 300000000  | 6.375 | ISDF | None                | ZAR-JIBAR3 | PLUS-0.775-PRCT | None                    |  | Issuer Defined |  | 2014/05/30 | Category3  |
|                                           |                                  |                                                         |         |            |  |            | ZAM000085844 |            | 6.375 |      |                     |            |                 |                         |  |                |  | 2012/05/30 |            |
|                                           |                                  |                                                         |         |            |  |            | ZAM000085844 |            | 5.85  |      |                     |            |                 |                         |  |                |  | 2012/08/30 | 2012/08/30 |
|                                           |                                  |                                                         |         |            |  |            | ZAM000085844 |            | 5.9   |      |                     |            |                 |                         |  |                |  | 2012/11/30 | 2012/11/30 |
|                                           |                                  |                                                         |         |            |  |            | ZAM000085844 |            | 5.858 |      |                     |            |                 |                         |  |                |  | 2013/02/28 | 2013/02/28 |
|                                           |                                  |                                                         |         |            |  |            | ZAM000085844 |            | 5.9   |      |                     |            |                 |                         |  |                |  | 2013/05/30 | 2013/05/30 |
|                                           |                                  |                                                         |         |            |  |            | ZAM000085844 |            | 5.908 |      |                     |            |                 |                         |  |                |  | 2013/08/30 | 2013/08/30 |
|                                           |                                  |                                                         |         |            |  |            | ZAM000085844 |            | 5.967 |      |                     |            |                 |                         |  |                |  | 2013/11/29 | 2013/11/29 |
|                                           |                                  |                                                         |         |            |  |            | ZAM000085844 |            | 6.45  |      |                     |            |                 |                         |  |                |  | 2014/02/28 | 2014/02/28 |
| Floating Rate Notes                       | ABPFRNX201305283U03XXXXPLP0.4250 | ABSA BANK LIMITED                                       | Matured | 2012/05/30 |  | 2013/05/28 | ZAM000086016 | 1000000000 | 6.025 | ISDF | None                | ZAR-JIBAR3 | PLUS-0.425-PRCT | None                    |  | Issuer Defined |  |            | Category3  |
|                                           |                                  |                                                         |         |            |  |            | ZAM000086016 |            |       |      |                     |            |                 |                         |  |                |  | 2013/05/28 |            |
|                                           |                                  |                                                         |         |            |  |            | ZAM000086016 |            | 6.025 |      |                     |            |                 |                         |  |                |  | 2012/05/30 |            |
|                                           |                                  |                                                         |         |            |  |            | ZAM000086016 |            | 5.9   |      |                     |            |                 |                         |  |                |  | 2012/08/28 | 2012/08/28 |
|                                           |                                  |                                                         |         |            |  |            | ZAM000086016 |            | 5.55  |      |                     |            |                 |                         |  |                |  | 2012/11/28 | 2012/11/28 |
|                                           |                                  |                                                         |         |            |  |            | ZAM000086016 |            | 5.508 |      |                     |            |                 |                         |  |                |  | 2013/02/28 | 2013/02/28 |
| Floating Rate Notes                       | RANFRNX201305303U03XXXXPLP0.4    | RAND MERCHANT BANK                                      | Matured | 2012/05/30 |  | 2013/05/30 | ZAM000085992 | 240000000  | 6     | ISDF | None                | ZAR-JIBAR3 | PLUS-0.4-PRCT   | None                    |  | Issuer Defined |  |            | Category3  |
|                                           |                                  |                                                         |         |            |  |            | ZAM000085992 |            |       |      |                     |            |                 |                         |  |                |  | 2013/05/30 |            |
|                                           |                                  |                                                         |         |            |  |            | ZAM000085992 |            | 6     |      |                     |            |                 |                         |  |                |  | 2012/05/30 |            |
|                                           |                                  |                                                         |         |            |  |            | ZAM000085992 |            | 5.475 |      |                     |            |                 |                         |  |                |  | 2012/08/30 | 2012/08/30 |
|                                           |                                  |                                                         |         |            |  |            | ZAM000085992 |            | 5.525 |      |                     |            |                 |                         |  |                |  | 2012/11/30 | 2012/11/30 |
|                                           |                                  |                                                         |         |            |  |            | ZAM000085992 |            | 5.483 |      |                     |            |                 |                         |  |                |  | 2013/02/28 | 2013/02/28 |
| Linked Negotiable Certificates Of Deposit | NBKLNCD201305303U03XXXXPLP0.475  | NEDBANK CAPITAL                                         | Matured | 2012/05/30 |  | 2013/05/30 | ZAM000085936 | 600000000  | 6.075 | ISDF | None                | ZAR-JIBAR3 | PLUS-0.475-PRCT | Quarterly Payment Cycle |  | Issuer Defined |  | 2012/08/30 | Category3  |
|                                           |                                  |                                                         |         |            |  |            | ZAM000085936 |            | 6.075 |      |                     |            |                 |                         |  |                |  | 2012/05/30 |            |
|                                           |                                  |                                                         |         |            |  |            | ZAM000085836 |            | 5.55  |      |                     |            |                 |                         |  |                |  | 2012/08/30 | 2012/11/30 |
|                                           |                                  |                                                         |         |            |  |            | ZAM000085836 |            | 5.6   |      |                     |            |                 |                         |  |                |  | 2012/11/30 | 2013/02/28 |
|                                           |                                  |                                                         |         |            |  |            | ZAM000085836 |            | 5.558 |      |                     |            |                 |                         |  |                |  | 2013/02/28 | 2013/05/30 |
| Linked Negotiable Certificates Of Deposit | NBKLNCD201305283U03XXXXPLP0.475  | NEDBANK CAPITAL                                         | Matured | 2012/05/30 |  | 2013/05/28 | ZAM000085950 | 1000000000 | 6.075 | ISDF | None                | ZAR-JIBAR3 | PLUS-0.475-PRCT | Quarterly Payment Cycle |  | Issuer Defined |  |            | Category3  |
|                                           |                                  |                                                         |         |            |  |            | ZAM000085950 |            |       |      |                     |            |                 |                         |  |                |  | 2013/05/28 |            |
|                                           |                                  |                                                         |         |            |  |            | ZAM000085950 |            | 6.075 |      |                     |            |                 |                         |  |                |  | 2012/05/30 |            |
|                                           |                                  |                                                         |         |            |  |            | ZAM000085950 |            | 5.55  |      |                     |            |                 |                         |  |                |  | 2012/08/28 | 2012/08/28 |
|                                           |                                  |                                                         |         |            |  |            | ZAM000085950 |            | 5.6   |      |                     |            |                 |                         |  |                |  | 2012/11/28 | 2012/11/28 |
|                                           |                                  |                                                         |         |            |  |            | ZAM000085950 |            | 5.558 |      |                     |            |                 |                         |  |                |  | 2013/02/28 | 2013/02/28 |
| Floating Rate Notes                       | RANFRNX201305303U03XXXXPLP0.45   | RAND MERCHANT BANK                                      | Matured | 2012/05/30 |  | 2013/05/30 | ZAM000085745 | 515000000  | 6.05  | ISDF | None                | ZAR-JIBAR3 | PLUS-0.45-PRCT  | None                    |  | Issuer Defined |  |            | Category3  |
|                                           |                                  |                                                         |         |            |  |            | ZAM000085745 |            |       |      |                     |            |                 |                         |  |                |  | 2013/05/30 |            |
|                                           |                                  |                                                         |         |            |  |            | ZAM000085745 |            | 6.05  |      |                     |            |                 |                         |  |                |  | 2012/05/30 |            |
|                                           |                                  |                                                         |         |            |  |            | ZAM000085745 |            | 5.525 |      |                     |            |                 |                         |  |                |  | 2012/08/30 | 2012/08/30 |
|                                           |                                  |                                                         |         |            |  |            | ZAM000085745 |            | 5.575 |      |                     |            |                 |                         |  |                |  | 2012/11/30 | 2012/11/30 |
|                                           |                                  |                                                         |         |            |  |            | ZAM000085745 |            | 5.533 |      |                     |            |                 |                         |  |                |  | 2013/02/28 | 2013/02/28 |
| Treasury Bills                            | NATTBX201305291                  | GOVERNMENT OF SOUTH AFRICA                              | Matured | 2012/05/30 |  | 2013/05/29 | ZAM000085513 | 7210000000 |       |      | None                |            |                 |                         |  |                |  |            | Category1  |
| Negotiable Certificates Of Deposit        | RANNCDX201211282T5.8000000       | RAND MERCHANT BANK                                      | Matured | 2012/05/30 |  | 2012/11/28 | ZAM000085802 | 70000000   | 5.8   | TERM | None                |            |                 |                         |  |                |  |            | Category2  |
| Negotiable Certificates Of Deposit        | NBKNCDX201208292T5.525           | NEDBANK CAPITAL                                         | Matured | 2012/05/30 |  | 2012/08/29 | ZAM000085968 | 4000000    | 5.525 | TERM | None                |            |                 |                         |  |                |  |            | Category2  |
| Negotiable Certificates Of Deposit        | NBKNCDX201305302T6.075           | NEDBANK CAPITAL                                         | Matured | 2012/05/30 |  | 2013/05/30 | ZAM000085786 | 4000000    | 6.075 | TERM | None                |            |                 |                         |  |                |  |            | Category2  |
| Debentures                                | SRBDEBX201206132T5.500           | SOUTH AFRICAN RESERVE BANK                              | Matured | 2012/05/30 |  | 2012/06/13 | ZAM000085893 | 1100000000 | 5.5   | TERM | None                |            |                 |                         |  |                |  |            | Category2  |
| Debentures                                | SRBDEBX201206272T5.500           | SOUTH AFRICAN RESERVE BANK                              | Matured | 2012/05/30 |  | 2012/06/27 | ZAM000085899 | 315000000  | 5.5   | TERM | None                |            |                 |                         |  |                |  |            | Category2  |
| Debentures                                | SRBDEBX201207292T5.500           | SOUTH AFRICAN RESERVE BANK                              | Matured | 2012/05/30 |  | 2012/07/29 | ZAM000085935 | 1000000000 | 5.5   | TERM | None                |            |                 |                         |  |                |  |            | Category2  |
| Negotiable Certificates Of Deposit        | IPNNCDX201302272T6.10            | INVESTEC BANK LIMITED                                   | Matured | 2012/05/30 |  | 2013/02/27 | ZAM000085810 | 443000000  | 6.1   | TERM | None                |            |                 |                         |  |                |  |            | Category2  |
| Negotiable Certificates Of Deposit        | IPNNCDX201305302T6.15            | INVESTEC BANK LIMITED                                   | Matured | 2012/05/30 |  | 2013/05/30 | ZAM000085828 | 210000000  | 6.15  | TERM | None                |            |                 |                         |  |                |  |            | Category2  |
| Debentures                                | SRBDEBX201206062T5.495           | SOUTH AFRICAN RESERVE BANK                              | Matured | 2012/05/30 |  | 2012/06/06 | ZAM000085869 | 800000000  | 5.495 | TERM | None                |            |                 |                         |  |                |  |            | Category2  |
| Debentures                                | SRBDEBX201206132T5.495           | SOUTH AFRICAN RESERVE BANK                              | Matured | 2012/05/30 |  | 2012/06/13 | ZAM000085877 | 50000000   | 5.495 | TERM | None                |            |                 |                         |  |                |  |            | Category2  |
| Debentures                                | SRBDEBX201207252T5.450           | SOUTH AFRICAN RESERVE BANK                              | Matured | 2012/05/30 |  | 2012/07/25 | ZAM000085885 | 300000000  | 5.45  | TERM | None                |            |                 |                         |  |                |  |            | Category2  |
| Negotiable Certificates Of Deposit        | ABPNCDX201301312T5.90            | ABSA BANK LIMITED                                       | Matured | 2012/05/31 |  | 2013/01/31 | ZAM000086040 | 1000000000 | 5.9   | TERM | None                |            |                 |                         |  |                |  |            | Category2  |
| Negotiable Certificates Of Deposit        | IPNNCDX201305312T6.10            | INVESTEC BANK LIMITED                                   | Matured | 2012/05/31 |  | 2013/05/31 | ZAM000086073 | 283000000  | 6.1   | TERM | None                |            |                 |                         |  |                |  |            | Category2  |
| Negotiable Certificates Of Deposit        | SBSNCDX201208312T5.525           | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2012/05/31 |  | 2012/08/31 | ZAM000086115 | 20000000   | 5.525 | TERM | None                |            |                 |                         |  |                |  |            | Category2  |
| Linked Negotiable Certificates Of Deposit | SBSLNCDD201305313U03XXXXPLP0.425 | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2012/05/31 |  | 2013/05/31 | ZAM000086065 | 3750000000 | 6.025 | ISDF | None                | ZAR-JIBAR3 | PLUS-0.425-PRCT | None                    |  | Issuer Defined |  |            | Category3  |
|                                           |                                  |                                                         |         |            |  |            | ZAM000086065 |            |       |      |                     |            |                 |                         |  |                |  | 2013/05/31 |            |
|                                           |                                  |                                                         |         |            |  |            | ZAM000086065 |            | 6.025 |      |                     |            |                 |                         |  |                |  | 2012/05/31 |            |
|                                           |                                  |                                                         |         |            |  |            | ZAM000086065 |            | 5.5   |      |                     |            |                 |                         |  |                |  | 2012/08/31 | 2012/08/31 |
|                                           |                                  |                                                         |         |            |  |            | ZAM000086065 |            | 5.5   |      |                     |            |                 |                         |  |                |  | 2012/11/30 | 2012/11/30 |
|                                           |                                  |                                                         |         |            |  |            | ZAM000086065 |            | 5.508 |      |                     |            |                 |                         |  |                |  | 2013/02/28 | 2013/02/28 |
| Linked Negotiable Certificates Of Deposit | SBSLNCDD201405303U03XXXXPLP0.775 | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2012/05/31 |  | 2014/05/30 | ZAM000086123 | 4000000000 | 6.375 | ISDF | None                | ZAR-JIBAR3 | PLUS-0.775-PRCT | None                    |  | Issuer Defined |  |            | Category3  |
|                                           |                                  |                                                         |         |            |  |            | ZAM000086123 |            |       |      |                     |            |                 |                         |  |                |  | 2014/05/30 |            |
|                                           |                                  |                                                         |         |            |  |            | ZAM000086123 |            | 6.375 |      |                     |            |                 |                         |  |                |  | 2012/05/31 |            |
|                                           |                                  |                                                         |         |            |  |            | ZAM000086123 |            | 5.85  |      |                     |            |                 |                         |  |                |  | 2012/08/31 | 2012/08/31 |
|                                           |                                  |                                                         |         |            |  |            | ZAM000086123 |            | 5.9   |      |                     |            |                 |                         |  |                |  | 2012/11/30 | 2012/11/30 |
|                                           |                                  |                                                         |         |            |  |            | ZAM000086123 |            | 5.858 |      |                     |            |                 |                         |  |                |  | 2013/02/28 | 2013/02/28 |
|                                           |                                  |                                                         |         |            |  |            | ZAM000086123 |            | 5.9   |      |                     |            |                 |                         |  |                |  | 2013/05/31 | 2013/05/31 |
|                                           |                                  |                                                         |         |            |  |            | ZAM000086123 |            | 5.908 |      |                     |            |                 |                         |  |                |  | 2013/08/30 | 2013/08/30 |
|                                           |                                  |                                                         |         |            |  |            | ZAM000086123 |            | 5.967 |      |                     |            |                 |                         |  |                |  | 2013/11/29 | 2013/11/29 |
|                                           |                                  |                                                         |         |            |  |            | ZAM000086123 |            | 6.45  |      |                     |            |                 |                         |  |                |  | 2014/02/28 | 2014/02/28 |
| Floating Rate Notes                       | RANFRNX201211273U03XXXXPLP0.2    | RAND MERCHANT BANK                                      | Matured | 2012/05/31 |  | 2012/11/27 | ZAM000086099 | 0          | 5.8   | ISDF | None                | ZAR-JIBAR3 | PLUS-0.2-PRCT   | None                    |  | Issuer Defined |  |            | Category3  |
|                                           |                                  |                                                         |         |            |  |            | ZAM000086099 |            |       |      |                     |            |                 |                         |  |                |  | 2012/11/27 |            |
|                                           |                                  |                                                         |         |            |  |            | ZAM000086099 |            | 5.8   |      |                     |            |                 |                         |  |                |  | 2012/05/31 |            |
|                                           |                                  |                                                         |         |            |  |            | ZAM000086099 |            | 5.275 |      |                     |            |                 |                         |  |                |  | 2012/08/27 | 2012/08/27 |
| Negotiable Certificates Of Deposit        | IPNNCDX201302272T5.97            | INVESTEC BANK LIMITED                                   | Matured | 2012/05/31 |  | 2013/02/27 | ZAM000086081 | 0          | 5.97  | TERM | None                |            |                 |                         |  |                |  |            | Category2  |
| Negotiable Certificates Of Deposit        | RANNCDX201211292T5.7750000       | RAND MERCHANT BANK                                      | Matured | 2012/05/31 |  | 2012/11/29 | ZAM000086107 | 10000000   | 5.775 | TERM | None                |            |                 |                         |  |                |  |            | Category2  |
| Negotiable Certificates Of Deposit        | ABPNCDX201303272T5.925           | ABSA BANK LIMITED                                       | Matured | 2012/05/31 |  | 2013/03/27 | ZAM000086057 | 600000000  | 5.925 | TERM | None                |            |                 |                         |  |                |  |            | Category2  |
| Negotiable Certificates Of Deposit        | SBSNCDX20140530236.47            | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2012/05/31 |  | 2014/05/30 | ZAM000086729 | 300000000  | 6.47  | QUIT | Based on issue date | 31         |                 |                         |  |                |  |            | Category2  |
| Negotiable Certificates Of Deposit        | IPNNCDX201302272T5.975           | INVESTEC BANK LIMITED                                   | Matured | 2012/05/31 |  | 2013/02/27 | ZAM000086131 | 600000000  | 5.975 | TERM | None                |            |                 |                         |  |                |  |            | Category2  |
| Linked Negotiable Certificates Of Deposit | SBSLNCDD201505293U03XXXXPLP0.95  | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2012/05/31 |  | 2015/05/29 | ZAM000086032 | 800000000  | 6.55  | ISDF | None                | ZAR-JIBAR3 | PLUS-0.95-PRCT  | None                    |  | Issuer Defined |  |            |            |



[illegible]



[illegible]



[illegible]



[illegible]



|                                               |                                  |                                                         |         |            |            |              |           |       |      |                     |            |                 |                |                |                         |            |  |           |
|-----------------------------------------------|----------------------------------|---------------------------------------------------------|---------|------------|------------|--------------|-----------|-------|------|---------------------|------------|-----------------|----------------|----------------|-------------------------|------------|--|-----------|
| Negotiable Certificates Of Deposit            | NBKNCDX201212112T5.7             | NEDBANK CAPITAL                                         | Matured | 2012/06/11 | 2012/12/11 | ZAM000087360 | 53000000  | 5.7   | TERM | None                |            |                 |                |                |                         |            |  | Category2 |
| Commercial Paper Bills/ Capital Project Bills | TKKCPBX201212101                 | TELKOM SA LIMITED                                       | Matured | 2012/06/11 | 2012/12/10 | ZAM000087337 | 20000000  |       | None |                     |            |                 |                |                |                         |            |  | Category1 |
| Commercial Paper Bills/ Capital Project Bills | ESKCPBX201212111                 | ESKOM HOLDINGS SOC LTD                                  | Matured | 2012/06/12 | 2012/12/11 | ZAM000087543 | 200000000 |       | None |                     |            |                 |                |                |                         |            |  | Category1 |
| Floating Rate Notes                           | ABPFRNX201306123U03XXXXPLB40     | ABSA BANK LIMITED                                       | Matured | 2012/06/12 | 2013/06/12 | ZAM000087659 | 20000000  | 5.995 | ISDF | None                | ZAR-JIBAR3 | PLUS-40-BPS     | None           | Issuer Defined |                         |            |  | Category3 |
|                                               |                                  |                                                         |         |            |            | ZAM000087659 |           | 5.995 |      |                     |            |                 |                |                |                         |            |  |           |
|                                               |                                  |                                                         |         |            |            | ZAM000087659 |           | 5.475 |      |                     |            |                 |                |                |                         |            |  |           |
|                                               |                                  |                                                         |         |            |            | ZAM000087659 |           | 5.525 |      |                     |            |                 |                |                |                         |            |  |           |
|                                               |                                  |                                                         |         |            |            | ZAM000087659 |           | 5.525 |      |                     |            |                 |                |                |                         |            |  |           |
| Linked Negotiable Certificates Of Deposit     | SBSLNCDD201406123U03XXXXPLP0.775 | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2012/06/12 | 2014/06/12 | ZAM000087675 | 70000000  | 6.37  | ISDF | None                | ZAR-JIBAR3 | PLUS-0.775-PRCT | None           | Issuer Defined |                         |            |  | Category3 |
|                                               |                                  |                                                         |         |            |            | ZAM000087675 |           | 6.37  |      |                     |            |                 |                |                |                         |            |  |           |
|                                               |                                  |                                                         |         |            |            | ZAM000087675 |           | 5.85  |      |                     |            |                 |                |                |                         |            |  |           |
|                                               |                                  |                                                         |         |            |            | ZAM000087675 |           | 5.9   |      |                     |            |                 |                |                |                         |            |  |           |
|                                               |                                  |                                                         |         |            |            | ZAM000087675 |           | 5.9   |      |                     |            |                 |                |                |                         |            |  |           |
|                                               |                                  |                                                         |         |            |            | ZAM000087675 |           | 5.917 |      |                     |            |                 |                |                |                         |            |  |           |
|                                               |                                  |                                                         |         |            |            | ZAM000087675 |           | 5.908 |      |                     |            |                 |                |                |                         |            |  |           |
|                                               |                                  |                                                         |         |            |            | ZAM000087675 |           | 5.992 |      |                     |            |                 |                |                |                         |            |  |           |
|                                               |                                  |                                                         |         |            |            | ZAM000087675 |           | 6.5   |      |                     |            |                 |                |                |                         |            |  |           |
| Floating Rate Notes                           | RANFRNX201306123U03XXXXPLP0.425  | RAND MERCHANT BANK                                      | Matured | 2012/06/12 | 2013/06/12 | ZAM000087636 | 22000000  | 6.02  | ISDF | None                | ZAR-JIBAR3 | PLUS-0.425-PRCT | None           | Issuer Defined |                         |            |  | Category3 |
|                                               |                                  |                                                         |         |            |            | ZAM000087636 |           | 6.02  |      |                     |            |                 |                |                |                         |            |  |           |
|                                               |                                  |                                                         |         |            |            | ZAM000087626 |           | 6.02  |      |                     |            |                 |                |                |                         |            |  |           |
|                                               |                                  |                                                         |         |            |            | ZAM000087626 |           | 5.5   |      |                     |            |                 |                |                |                         |            |  |           |
|                                               |                                  |                                                         |         |            |            | ZAM000087626 |           | 5.55  |      |                     |            |                 |                |                |                         |            |  |           |
| Floating Rate Notes                           | ABPFRNX201506123QJ03XXXXPLB96    | ABSA BANK LIMITED                                       | Matured | 2012/06/12 | 2015/06/12 | ZAM000087550 | 367000000 | 6.555 | QUTR | Based on issue date | 12         | ZAR-JIBAR3      | PLUS-96-BPS    | None           | Quarterly Payment Cycle | 2012/09/12 |  | Category3 |
|                                               |                                  |                                                         |         |            |            | ZAM000087550 |           | 6.555 |      |                     |            |                 |                |                |                         |            |  |           |
|                                               |                                  |                                                         |         |            |            | ZAM000087550 |           | 6.035 |      |                     |            |                 |                |                |                         |            |  |           |
|                                               |                                  |                                                         |         |            |            | ZAM000087550 |           | 6.085 |      |                     |            |                 |                |                |                         |            |  |           |
|                                               |                                  |                                                         |         |            |            | ZAM000087550 |           | 6.085 |      |                     |            |                 |                |                |                         |            |  |           |
|                                               |                                  |                                                         |         |            |            | ZAM000087550 |           | 6.102 |      |                     |            |                 |                |                |                         |            |  |           |
|                                               |                                  |                                                         |         |            |            | ZAM000087550 |           | 6.093 |      |                     |            |                 |                |                |                         |            |  |           |
|                                               |                                  |                                                         |         |            |            | ZAM000087550 |           | 6.177 |      |                     |            |                 |                |                |                         |            |  |           |
|                                               |                                  |                                                         |         |            |            | ZAM000087550 |           | 6.685 |      |                     |            |                 |                |                |                         |            |  |           |
|                                               |                                  |                                                         |         |            |            | ZAM000087550 |           | 6.76  |      |                     |            |                 |                |                |                         |            |  |           |
|                                               |                                  |                                                         |         |            |            | ZAM000087550 |           | 7.093 |      |                     |            |                 |                |                |                         |            |  |           |
|                                               |                                  |                                                         |         |            |            | ZAM000087550 |           | 7.043 |      |                     |            |                 |                |                |                         |            |  |           |
| Floating Rate Notes                           | ABPFRNX201306123QJ03XXXXPLP0.40  | ABSA BANK LIMITED                                       | Matured | 2012/06/12 | 2013/06/12 | ZAM000087591 | 30000000  | 5.995 | QUTR | Based on issue date | 12         | ZAR-JIBAR3      | PLUS 0.4-PRCT  | None           | Quarterly Payment Cycle | 2012/09/12 |  | Category3 |
|                                               |                                  |                                                         |         |            |            | ZAM000087691 |           | 5.995 |      |                     |            |                 |                |                |                         |            |  |           |
|                                               |                                  |                                                         |         |            |            | ZAM000087691 |           | 5.475 |      |                     |            |                 |                |                |                         |            |  |           |
|                                               |                                  |                                                         |         |            |            | ZAM000087691 |           | 5.525 |      |                     |            |                 |                |                |                         |            |  |           |
| Negotiable Certificates Of Deposit            | ABPNCDX201212112T5.74            | ABSA BANK LIMITED                                       | Matured | 2012/06/12 | 2012/12/11 | ZAM000087485 | 100000000 | 5.74  | TERM | None                |            |                 |                |                |                         |            |  | Category2 |
| Floating Rate Notes                           | ABPFRNX201506123QJ03XXXXPLP0.95  | ABSA BANK LIMITED                                       | Matured | 2012/06/12 | 2015/06/12 | ZAM000087527 | 125000000 | 6.545 | QUTR | Based on issue date | 12         | ZAR-JIBAR3      | PLUS-0.95-PRCT | None           | Quarterly Payment Cycle | 2012/09/12 |  | Category3 |
|                                               |                                  |                                                         |         |            |            | ZAM000087527 |           | 6.545 |      |                     |            |                 |                |                |                         |            |  |           |
|                                               |                                  |                                                         |         |            |            | ZAM000087527 |           | 6.025 |      |                     |            |                 |                |                |                         |            |  |           |
|                                               |                                  |                                                         |         |            |            | ZAM000087527 |           | 6.075 |      |                     |            |                 |                |                |                         |            |  |           |
|                                               |                                  |                                                         |         |            |            | ZAM000087527 |           | 6.075 |      |                     |            |                 |                |                |                         |            |  |           |
|                                               |                                  |                                                         |         |            |            | ZAM000087527 |           | 6.092 |      |                     |            |                 |                |                |                         |            |  |           |
|                                               |                                  |                                                         |         |            |            | ZAM000087527 |           | 6.083 |      |                     |            |                 |                |                |                         |            |  |           |
|                                               |                                  |                                                         |         |            |            | ZAM000087527 |           | 6.167 |      |                     |            |                 |                |                |                         |            |  |           |
|                                               |                                  |                                                         |         |            |            | ZAM000087527 |           | 6.675 |      |                     |            |                 |                |                |                         |            |  |           |
|                                               |                                  |                                                         |         |            |            | ZAM000087527 |           | 6.75  |      |                     |            |                 |                |                |                         |            |  |           |
|                                               |                                  |                                                         |         |            |            | ZAM000087527 |           | 7.083 |      |                     |            |                 |                |                |                         |            |  |           |
|                                               |                                  |                                                         |         |            |            | ZAM000087527 |           | 7.033 |      |                     |            |                 |                |                |                         |            |  |           |
| Floating Rate Notes                           | ABPFRNX201306123QJ03XXXXPLP0.45  | ABSA BANK LIMITED                                       | Matured | 2012/06/12 | 2013/06/12 | ZAM000087592 | 500000000 | 6.045 | QUTR | Based on issue date | 12         | ZAR-JIBAR3      | PLUS-0.45-PRCT | None           | Quarterly Payment Cycle | 2012/09/12 |  | Category3 |
|                                               |                                  |                                                         |         |            |            | ZAM000087592 |           | 6.045 |      |                     |            |                 |                |                |                         |            |  |           |
|                                               |                                  |                                                         |         |            |            | ZAM000087592 |           | 5.525 |      |                     |            |                 |                |                |                         |            |  |           |
|                                               |                                  |                                                         |         |            |            | ZAM000087592 |           | 5.575 |      |                     |            |                 |                |                |                         |            |  |           |
|                                               |                                  |                                                         |         |            |            | ZAM000087592 |           | 5.575 |      |                     |            |                 |                |                |                         |            |  |           |
| Negotiable Certificates Of Deposit            | ABPNCDX201211122T5.70            | ABSA BANK LIMITED                                       | Matured | 2012/06/12 | 2012/11/12 | ZAM000087501 | 100000000 | 5.7   | TERM | None                |            |                 |                |                |                         |            |  | Category2 |
| Negotiable Certificates Of Deposit            | RANNCDX201306122T5.9750000       | RAND MERCHANT BANK                                      | Matured | 2012/06/12 | 2013/06/12 | ZAM000087584 | 425000000 | 5.975 | TERM | None                |            |                 |                |                |                         |            |  | Category2 |
| Floating Rate Notes                           | ABPFRNX201606133QJ03XXXXPLP1.20  | ABSA BANK LIMITED                                       | Matured | 2012/06/12 | 2016/06/13 | ZAM000087519 | 170000000 | 8.23  | QUTR | Based on issue date | 12         | ZAR-JIBAR3      | PLUS-1.2-PRCT  | None           | Quarterly Payment Cycle | 2012/09/12 |  | Category3 |
|                                               |                                  |                                                         |         |            |            | ZAM000087519 |           | 6.785 |      |                     |            |                 |                |                |                         |            |  |           |
|                                               |                                  |                                                         |         |            |            | ZAM000087519 |           | 6.275 |      |                     |            |                 |                |                |                         |            |  |           |
|                                               |                                  |                                                         |         |            |            | ZAM000087519 |           | 6.325 |      |                     |            |                 |                |                |                         |            |  |           |
|                                               |                                  |                                                         |         |            |            | ZAM000087519 |           | 6.325 |      |                     |            |                 |                |                |                         |            |  |           |
|                                               |                                  |                                                         |         |            |            | ZAM000087519 |           | 6.342 |      |                     |            |                 |                |                |                         |            |  |           |
|                                               |                                  |                                                         |         |            |            | ZAM000087519 |           | 6.333 |      |                     |            |                 |                |                |                         |            |  |           |
|                                               |                                  |                                                         |         |            |            | ZAM000087519 |           | 6.417 |      |                     |            |                 |                |                |                         |            |  |           |
|                                               |                                  |                                                         |         |            |            | ZAM000087519 |           | 6.925 |      |                     |            |                 |                |                |                         |            |  |           |
|                                               |                                  |                                                         |         |            |            | ZAM000087519 |           | 7     |      |                     |            |                 |                |                |                         |            |  |           |
|                                               |                                  |                                                         |         |            |            | ZAM000087519 |           | 7.333 |      |                     |            |                 |                |                |                         |            |  |           |
|                                               |                                  |                                                         |         |            |            | ZAM000087519 |           | 7.283 |      |                     |            |                 |                |                |                         |            |  |           |
|                                               |                                  |                                                         |         |            |            | ZAM000087519 |           | 7.308 |      |                     |            |                 |                |                |                         |            |  |           |
|                                               |                                  |                                                         |         |            |            | ZAM000087519 |           | 7.333 |      |                     |            |                 |                |                |                         |            |  |           |
|                                               |                                  |                                                         |         |            |            | ZAM000087519 |           | 7.508 |      |                     |            |                 |                |                |                         |            |  |           |
|                                               |                                  |                                                         |         |            |            | ZAM000087519 |           | 7.783 |      |                     |            |                 |                |                |                         |            |  |           |
|                                               |                                  |                                                         |         |            |            | ZAM000087519 |           | 8.233 |      |                     |            |                 |                |                |                         |            |  |           |
| Notes                                         | ABBNOTX201512113U03XXXXPLP1.95   | AFRICAN BANK LTD (OLD)                                  | Matured | 2012/06/12 | 2015/12/11 | ZAM000087683 | 800000000 | 7.545 | ISDF | None                | ZAR-JIBAR3 | PLUS-1.95-PRCT  | None           | Issuer Defined |                         |            |  | Category3 |
|                                               |                                  |                                                         |         |            |            | ZAM000087683 |           | 7.545 |      |                     |            |                 |                |                |                         |            |  |           |
|                                               |                                  |                                                         |         |            |            | ZAM000087683 |           | 7.025 |      |                     |            |                 |                |                |                         |            |  |           |
|                                               |                                  |                                                         |         |            |            | ZAM000087683 |           | 7.075 |      |                     |            |                 |                |                |                         |            |  |           |
|                                               |                                  |                                                         |         |            |            | ZAM000087683 |           | 7.075 |      |                     |            |                 |                |                |                         |            |  |           |
|                                               |                                  |                                                         |         |            |            | ZAM000087683 |           | 7.092 |      |                     |            |                 |                |                |                         |            |  |           |
|                                               |                                  |                                                         |         |            |            | ZAM000087683 |           | 7.083 |      |                     |            |                 |                |                |                         |            |  |           |
|                                               |                                  |                                                         |         |            |            | ZAM000087683 |           | 7.167 |      |                     |            |                 |                |                |                         |            |  |           |
|                                               |                                  |                                                         |         |            |            | ZAM000087683 |           | 7.675 |      |                     |            |                 |                |                |                         |            |  |           |
|                                               |                                  |                                                         |         |            |            | ZAM000087683 |           | 7.75  |      |                     |            |                 |                |                |                         |            |  |           |
|                                               |                                  |                                                         |         |            |            | ZAM000087683 |           | 8.083 |      |                     |            |                 |                |                |                         |            |  |           |
|                                               |                                  |                                                         |         |            |            | ZAM000087683 |           | 8.033 |      |                     |            |                 |                |                |                         |            |  |           |
|                                               |                                  |                                                         |         |            |            | ZAM000087683 |           | 8.058 |      |                     |            |                 |                |                |                         |            |  |           |
|                                               |                                  |                                                         |         |            |            | ZAM000087683 |           | 8.083 |      |                     |            |                 |                |                |                         |            |  |           |
|                                               |                                  |                                                         |         |            |            | ZAM000087683 |           | 8.258 |      |                     |            |                 |                |                |                         |            |  |           |
| Notes                                         | ABBNOTX201506123U03XXXXPLP1.85   | AFRICAN BANK LTD (OLD)                                  | Matured | 2012/06/12 | 2015/06/12 | ZAM000087709 | 50000000  | 7.445 | ISDF | None                | ZAR-JIBAR3 | PLUS-1.85-PRCT  | None           | Issuer Defined |                         |            |  | Category3 |
|                                               |                                  |                                                         |         |            |            | ZAM000087709 |           | 7.445 |      |                     |            |                 |                |                |                         |            |  |           |
|                                               |                                  |                                                         |         |            |            | ZAM000087709 |           | 6.925 |      |                     |            |                 |                |                |                         |            |  |           |
|                                               |                                  |                                                         |         |            |            | ZAM000087709 |           | 6.975 |      |                     |            |                 |                |                |                         |            |  |           |
|                                               |                                  |                                                         |         |            |            | ZAM000087709 |           | 6.975 |      |                     |            |                 |                |                |                         |            |  |           |
|                                               |                                  |                                                         |         |            |            | ZAM000087709 |           | 6.992 |      |                     |            |                 |                |                |                         |            |  |           |
|                                               |                                  |                                                         |         |            |            | ZAM000087709 |           | 6.983 |      |                     |            |                 |                |                |                         |            |  |           |
|                                               |                                  |                                                         |         |            |            | ZAM000087709 |           | 7.067 |      |                     |            |                 |                |                |                         |            |  |           |
|                                               |                                  |                                                         |         |            |            | ZAM000087709 |           | 7.575 |      |                     |            |                 |                |                |                         |            |  |           |
|                                               |                                  |                                                         |         |            |            | ZAM000087709 |           | 7.65  |      |                     |            |                 |                |                |                         |            |  |           |
|                                               |                                  |                                                         |         |            |            | ZAM000087709 |           | 7.983 |      |                     |            |                 |                |                |                         |            |  |           |
|                                               |                                  |                                                         |         |            |            | ZAM000087709 |           | 7.933 |      |                     |            |                 |                |                |                         |            |  |           |
|                                               |                                  |                                                         |         |            |            | ZAM000087709 |           | 7.958 |      |                     |            |                 |                |                |                         |            |  |           |
| Negotiable Certificates Of Deposit            | NBKNCDX201306122T5.95            | NEDBANK CAPITAL                                         | Matured | 2012/06/12 | 2013/06/12 | ZAM000087493 | 50000000  | 5.95  | TERM | None                |            |                 |                |                |                         |            |  | Category2 |
| Negotiable Certificates Of Deposit            | ABBNCDX201211122T5.925           | AFRICAN BANK LTD (OLD)                                  | Matured | 2012/06/12 | 2012/11/12 | ZAM000087642 | 150000000 | 5.925 | TERM | None                |            |                 |                |                |                         |            |  | Category2 |
| Negotiable Certificates Of Deposit            | SBSNCDX201212112T5.725           | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2012/06/12 | 2012/12/11 | ZAM000087535 | 200000000 | 5.725 | TERM | None                |            |                 |                |                |                         |            |  | Category2 |
| Negotiable Certificates Of Deposit            | SBSNCDX201212112T5.725           | 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            | ABBNCDX201302122T6.075           | AFRICAN BANK LTD (OLD)                                  | Matured | 2012/06/12 | 2013/02/12 | ZAM000087634 | 500000000 | 6.075 | TERM | None                |            |                 |                |                |                         |            |  | Category2 |
| Linked Negotiable Certificates Of Deposit     | SBSLNCDD201506123                |                                                         |         |            |            |              |           |       |      |                     |            |                 |                |                |                         |            |  |           |



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



|                                           |                                 |                                                         |         |            |  |            |              |            |       |      |                     |    |            |                 |      |                         |            |            |            |
|-------------------------------------------|---------------------------------|---------------------------------------------------------|---------|------------|--|------------|--------------|------------|-------|------|---------------------|----|------------|-----------------|------|-------------------------|------------|------------|------------|
| Debentures                                | SRBDEBX201207182T5.500          | SOUTH AFRICAN RESERVE BANK                              | Matured | 2012/07/11 |  | 2012/07/18 | ZAM000091479 | 1038000000 | 5.5   | TERM | None                |    |            |                 |      |                         |            |            | Category2  |
| Debentures                                | SRBDEBX20120902T5.350           | SOUTH AFRICAN RESERVE BANK                              | Matured | 2012/07/11 |  | 2012/09/05 | ZAM000091511 | 200000000  | 5.35  | TERM | None                |    |            |                 |      |                         |            |            | Category2  |
| Debentures                                | SRBDEBX20120808T5.495           | SOUTH AFRICAN RESERVE BANK                              | Matured | 2012/07/11 |  | 2012/08/08 | ZAM000091461 | 200000000  | 5.495 | TERM | None                |    |            |                 |      |                         |            |            | Category2  |
| Negotiable Certificates Of Deposit        | ABPNCDX201304112T5.7            | ABSA BANK LIMITED                                       | Matured | 2012/07/11 |  | 2013/04/11 | ZAM000091321 | 1002000000 | 5.7   | TERM | None                |    |            |                 |      |                         |            |            | Category2  |
| Negotiable Certificates Of Deposit        | ABPNCDX201307112T5.8250         | ABSA BANK LIMITED                                       | Matured | 2012/07/11 |  | 2013/07/11 | ZAM000091347 | 1002000000 | 5.825 | TERM | None                |    |            |                 |      |                         |            |            | Category2  |
| Negotiable Certificates Of Deposit        | IPNCDX2010807112T5.825          | INVESTEC BANK LIMITED                                   | Matured | 2012/07/11 |  | 2013/07/11 | ZAM000091370 | 500000000  | 5.825 | TERM | None                |    |            |                 |      |                         |            |            | Category2  |
| Debentures                                | SRBDEBX201207182T5.490          | SOUTH AFRICAN RESERVE BANK                              | Matured | 2012/07/11 |  | 2012/07/18 | ZAM000091420 | 620000000  | 5.49  | TERM | None                |    |            |                 |      |                         |            |            | Category2  |
| Treasury Bills                            | NATTBXX201307101                | GOVERNMENT OF SOUTH AFRICA                              | Matured | 2012/07/11 |  | 2013/07/10 | ZAM000090987 | 7185000000 |       | None |                     |    |            |                 |      |                         |            |            | Category1  |
| Negotiable Certificates Of Deposit        | ABPNCDX201301112T5.635          | ABSA BANK LIMITED                                       | Matured | 2012/07/12 |  | 2013/01/11 | ZAM000091651 | 2000000000 | 5.635 | TERM | None                |    |            |                 |      |                         |            |            | Category2  |
| Negotiable Certificates Of Deposit        | ABPNCDX201211292T5.60           | ABSA BANK LIMITED                                       | Matured | 2012/07/12 |  | 2012/11/29 | ZAM000091701 | 1480000000 | 5.6   | TERM | None                |    |            |                 |      |                         |            |            | Category2  |
| Negotiable Certificates Of Deposit        | NBKNCX201301142T5.66            | NEDBANK CAPITAL                                         | Matured | 2012/07/12 |  | 2013/01/14 | ZAM000091685 | 2000000000 | 5.66  | TERM | None                |    |            |                 |      |                         |            |            | Category2  |
| Negotiable Certificates Of Deposit        | ABPNCDX201212122T5.62           | ABSA BANK LIMITED                                       | Matured | 2012/07/12 |  | 2012/12/12 | ZAM000091644 | 2000000000 | 5.62  | TERM | None                |    |            |                 |      |                         |            |            | Category2  |
| Negotiable Certificates Of Deposit        | RANNCX201301082T5.6700000       | RAND MERCHANT BANK                                      | Matured | 2012/07/12 |  | 2013/01/08 | ZAM000091677 | 2000000000 | 5.67  | TERM | None                |    |            |                 |      |                         |            |            | Category2  |
| Negotiable Certificates Of Deposit        | NBKNCX201307122T5.825           | NEDBANK CAPITAL                                         | Matured | 2012/07/12 |  | 2013/07/12 | ZAM000091735 | 10000000   | 5.825 | TERM | None                |    |            |                 |      |                         |            |            | Category2  |
| Negotiable Certificates Of Deposit        | SBSLNCX201301102T5.6            | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2012/07/12 |  | 2013/01/10 | ZAM000091768 | 10000000   | 5.6   | TERM | None                |    |            |                 |      |                         |            |            | Category2  |
| Negotiable Certificates Of Deposit        | NBKNCX201211282T5.59            | NEDBANK CAPITAL                                         | Matured | 2012/07/12 |  | 2012/11/28 | ZAM000091669 | 2000000000 | 5.59  | TERM | None                |    |            |                 |      |                         |            |            | Category2  |
| Negotiable Certificates Of Deposit        | RANNCX201301112T5.6250000       | RAND MERCHANT BANK                                      | Matured | 2012/07/12 |  | 2013/01/11 | ZAM000091693 | 5000000000 | 5.625 | TERM | None                |    |            |                 |      |                         |            |            | Category2  |
| Negotiable Certificates Of Deposit        | RANNCX201210112T5.6200000       | RAND MERCHANT BANK                                      | Matured | 2012/07/12 |  | 2012/10/11 | ZAM000091743 | 10000000   | 5.5   | TERM | None                |    |            |                 |      |                         |            |            | Category2  |
| Floating Rate Notes                       | RANFRNX201307123U03XXXXPLP0.425 | RAND MERCHANT BANK                                      | Matured | 2012/07/12 |  | 2013/07/12 | ZAM000091750 | 200000000  | 6     | ISDF | None                |    | ZAR-JIBAR3 | PLUS-0.425-PRCT | None | Issuer Defined          |            | 2013/07/12 | Category3  |
|                                           |                                 |                                                         |         |            |  |            | ZAM000091750 |            | 6     |      |                     |    |            |                 |      |                         |            | 2012/07/12 |            |
|                                           |                                 |                                                         |         |            |  |            | ZAM000091750 |            | 5.5   |      |                     |    |            |                 |      |                         |            | 2012/10/12 | 2012/10/12 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000091750 |            | 5.506 |      |                     |    |            |                 |      |                         |            | 2013/01/14 | 2013/01/14 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000091750 |            | 5.55  |      |                     |    |            |                 |      |                         |            | 2013/04/12 | 2013/04/12 |
| Linked Negotiable Certificates Of Deposit | SBSLNCX201308123U03XXXXPLP0.475 | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2012/07/12 |  | 2013/08/12 | ZAM000091784 | 50000000   | 6.05  | ISDF | None                |    | ZAR-JIBAR3 | PLUS-0.475-PRCT | None | Issuer Defined          |            | 2013/02/12 | Category3  |
|                                           |                                 |                                                         |         |            |  |            | ZAM000091784 |            | 6.05  |      |                     |    |            |                 |      |                         |            | 2012/07/12 |            |
|                                           |                                 |                                                         |         |            |  |            | ZAM000091784 |            | 5.55  |      |                     |    |            |                 |      |                         |            | 2012/11/12 | 2013/08/12 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000091784 |            | 5.556 |      |                     |    |            |                 |      |                         |            | 2013/02/12 | 2013/05/13 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000091784 |            | 5.6   |      |                     |    |            |                 |      |                         |            | 2013/05/13 | 2012/11/12 |
| Linked Negotiable Certificates Of Deposit | SBSLNCX201301103U03XXXXPLP0.2   | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2012/07/12 |  | 2013/01/10 | ZAM000091776 | 100000000  | 5.775 | ISDF | None                |    | ZAR-JIBAR3 | PLUS-0.2-PRCT   | None | Issuer Defined          |            | 2013/02/12 | Category3  |
|                                           |                                 |                                                         |         |            |  |            | ZAM000091776 |            | 5.775 |      |                     |    |            |                 |      |                         |            | 2013/01/10 |            |
|                                           |                                 |                                                         |         |            |  |            | ZAM000091776 |            | 5.275 |      |                     |    |            |                 |      |                         |            | 2012/07/12 |            |
| Linked Negotiable Certificates Of Deposit | IPNLNCX201307123U03XXXXPLB45.   | INVESTEC BANK LIMITED                                   | Matured | 2012/07/12 |  | 2013/07/12 | ZAM000091719 | 100000000  | 6.025 | ISDF | None                |    | ZAR-JIBAR3 | PLUS-45-BPS     | None | Issuer Defined          |            | 2012/10/12 | 2012/10/12 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000091719 |            | 6.025 |      |                     |    |            |                 |      |                         |            | 2012/10/12 | Category3  |
|                                           |                                 |                                                         |         |            |  |            | ZAM000091719 |            | 5.525 |      |                     |    |            |                 |      |                         |            | 2012/07/12 |            |
|                                           |                                 |                                                         |         |            |  |            | ZAM000091719 |            | 5.531 |      |                     |    |            |                 |      |                         |            | 2012/10/12 |            |
|                                           |                                 |                                                         |         |            |  |            | ZAM000091719 |            | 5.575 |      |                     |    |            |                 |      |                         |            | 2013/01/11 | 2013/01/11 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000091719 |            | 5.66  |      |                     |    |            |                 |      |                         |            | 2013/04/12 | 2013/07/12 |
| Negotiable Certificates Of Deposit        | IPNCDX201301082T5.66            | INVESTEC BANK LIMITED                                   | Matured | 2012/07/12 |  | 2013/01/08 | ZAM000091727 | 1000000000 | 5.66  | TERM | None                |    |            |                 |      |                         |            |            | Category2  |
| Floating Rate Notes                       | RANFRNX201307123U03XXXXPLP0.45  | RAND MERCHANT BANK                                      | Matured | 2012/07/13 |  | 2013/07/12 | ZAM000091842 | 2000000000 | 5.931 | MNTH | None                | 12 | ZAR-JIBAR1 | PLUS-0.45-PRCT  | None | Monthly Payment Cycle   | 2012/08/13 | 2013/04/12 | Category3  |
|                                           |                                 |                                                         |         |            |  |            | ZAM000091842 |            | 5.931 |      |                     |    |            |                 |      |                         |            | 2012/07/13 |            |
|                                           |                                 |                                                         |         |            |  |            | ZAM000091842 |            | 5.4   |      |                     |    |            |                 |      |                         |            | 2012/08/13 |            |
|                                           |                                 |                                                         |         |            |  |            | ZAM000091842 |            | 5.394 |      |                     |    |            |                 |      |                         |            | 2012/09/13 |            |
|                                           |                                 |                                                         |         |            |  |            | ZAM000091842 |            | 5.381 |      |                     |    |            |                 |      |                         |            | 2012/10/15 |            |
|                                           |                                 |                                                         |         |            |  |            | ZAM000091842 |            | 5.469 |      |                     |    |            |                 |      |                         |            | 2012/12/13 |            |
|                                           |                                 |                                                         |         |            |  |            | ZAM000091842 |            | 5.444 |      |                     |    |            |                 |      |                         |            | 2013/01/14 |            |
|                                           |                                 |                                                         |         |            |  |            | ZAM000091842 |            | 5.431 |      |                     |    |            |                 |      |                         |            | 2013/02/13 |            |
|                                           |                                 |                                                         |         |            |  |            | ZAM000091842 |            | 5.475 |      |                     |    |            |                 |      |                         |            | 2013/03/13 |            |
|                                           |                                 |                                                         |         |            |  |            | ZAM000091842 |            | 5.475 |      |                     |    |            |                 |      |                         |            | 2013/04/15 |            |
|                                           |                                 |                                                         |         |            |  |            | ZAM000091842 |            | 5.475 |      |                     |    |            |                 |      |                         |            | 2013/05/13 |            |
|                                           |                                 |                                                         |         |            |  |            | ZAM000091842 |            | 5.492 |      |                     |    |            |                 |      |                         |            | 2013/06/13 |            |
| Floating Rate Notes                       | ABPFRNX201607133QJ03XXXXPLP1.20 | ABSA BANK LIMITED                                       | Matured | 2012/07/13 |  | 2016/07/13 | ZAM000091859 | 500000000  | 8.47  | QUTR | Based on issue date | 13 | ZAR-JIBAR3 | PLUS-1.2-PRCT   | None | Quarterly Payment Cycle | 2012/10/15 | 2013/06/13 | Category3  |
|                                           |                                 |                                                         |         |            |  |            | ZAM000091859 |            | 6.775 |      |                     |    |            |                 |      |                         |            | 2012/07/13 |            |
|                                           |                                 |                                                         |         |            |  |            | ZAM000091859 |            | 6.275 |      |                     |    |            |                 |      |                         |            | 2012/10/15 |            |
|                                           |                                 |                                                         |         |            |  |            | ZAM000091859 |            | 6.281 |      |                     |    |            |                 |      |                         |            | 2012/10/15 |            |
|                                           |                                 |                                                         |         |            |  |            | ZAM000091859 |            | 6.325 |      |                     |    |            |                 |      |                         |            | 2013/01/15 |            |
|                                           |                                 |                                                         |         |            |  |            | ZAM000091859 |            | 6.35  |      |                     |    |            |                 |      |                         |            | 2013/04/15 |            |
|                                           |                                 |                                                         |         |            |  |            | ZAM000091859 |            | 6.342 |      |                     |    |            |                 |      |                         |            | 2013/07/15 |            |
|                                           |                                 |                                                         |         |            |  |            | ZAM000091859 |            | 6.425 |      |                     |    |            |                 |      |                         |            | 2013/10/15 |            |
|                                           |                                 |                                                         |         |            |  |            | ZAM000091859 |            | 6.95  |      |                     |    |            |                 |      |                         |            | 2014/01/15 |            |
|                                           |                                 |                                                         |         |            |  |            | ZAM000091859 |            | 6.95  |      |                     |    |            |                 |      |                         |            | 2014/04/15 |            |
|                                           |                                 |                                                         |         |            |  |            | ZAM000091859 |            | 7.033 |      |                     |    |            |                 |      |                         |            | 2014/07/15 |            |
|                                           |                                 |                                                         |         |            |  |            | ZAM000091859 |            | 7.275 |      |                     |    |            |                 |      |                         |            | 2014/10/15 |            |
|                                           |                                 |                                                         |         |            |  |            | ZAM000091859 |            | 7.325 |      |                     |    |            |                 |      |                         |            | 2015/01/15 |            |
|                                           |                                 |                                                         |         |            |  |            | ZAM000091859 |            | 7.308 |      |                     |    |            |                 |      |                         |            | 2015/04/15 |            |
|                                           |                                 |                                                         |         |            |  |            | ZAM000091859 |            | 7.358 |      |                     |    |            |                 |      |                         |            | 2015/07/15 |            |
|                                           |                                 |                                                         |         |            |  |            | ZAM000091859 |            | 7.508 |      |                     |    |            |                 |      |                         |            | 2015/10/15 |            |
|                                           |                                 |                                                         |         |            |  |            | ZAM000091859 |            | 7.858 |      |                     |    |            |                 |      |                         |            | 2015/10/15 |            |
|                                           |                                 |                                                         |         |            |  |            | ZAM000091859 |            | 8.467 |      |                     |    |            |                 |      |                         |            | 2016/01/15 |            |
| Linked Negotiable Certificates Of Deposit | SBSLNCX201307123U03XXXXPLP0.425 | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2012/07/13 |  | 2013/07/12 | ZAM000091941 | 3230000000 | 6     | ISDF | None                |    | ZAR-JIBAR3 | PLUS-0.425-PRCT | None | Issuer Defined          |            | 2016/04/15 | Category3  |
|                                           |                                 |                                                         |         |            |  |            | ZAM000091941 |            | 6     |      |                     |    |            |                 |      |                         |            | 2013/07/12 |            |
|                                           |                                 |                                                         |         |            |  |            | ZAM000091941 |            | 5.5   |      |                     |    |            |                 |      |                         |            | 2012/07/13 |            |
|                                           |                                 |                                                         |         |            |  |            | ZAM000091941 |            | 5.5   |      |                     |    |            |                 |      |                         |            | 2012/10/15 | 2012/10/15 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000091941 |            | 5.508 |      |                     |    |            |                 |      |                         |            | 2013/01/14 | 2013/01/14 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000091941 |            | 5.55  |      |                     |    |            |                 |      |                         |            | 2013/04/15 | 2013/04/15 |
| Floating Rate Notes                       | RANFRNX201307153U03XXXXPLP0.425 | RAND MERCHANT BANK                                      | Matured | 2012/07/13 |  | 2013/07/15 | ZAM000091990 | 1110000000 | 6     | ISDF | None                |    | ZAR-JIBAR3 | PLUS-0.425-PRCT | None | Issuer Defined          |            | 2013/07/15 | Category3  |
|                                           |                                 |                                                         |         |            |  |            | ZAM000091990 |            | 6     |      |                     |    |            |                 |      |                         |            | 2013/07/15 |            |
|                                           |                                 |                                                         |         |            |  |            | ZAM000091990 |            | 5.6   |      |                     |    |            |                 |      |                         |            | 2012/07/13 |            |
|                                           |                                 |                                                         |         |            |  |            | ZAM000091990 |            | 5.5   |      |                     |    |            |                 |      |                         |            | 2012/10/15 | 2012/10/15 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000091990 |            | 5.506 |      |                     |    |            |                 |      |                         |            | 2013/01/15 | 2013/01/15 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000091990 |            | 5.55  |      |                     |    |            |                 |      |                         |            | 2013/01/15 | 2013/01/15 |
| Floating Rate Notes                       | RANFRNX201707133U03XXXXPLP1.25  | RAND MERCHANT BANK                                      | Matured | 2012/07/13 |  | 2017/07/13 | ZAM000092014 | 40000000   | 8.6   | ISDF | None                |    | ZAR-JIBAR3 | PLUS-1.25-PRCT  | None | Issuer Defined          |            | 2013/04/15 | Category3  |
|                                           |                                 |                                                         |         |            |  |            | ZAM000092014 |            | 6.825 |      |                     |    |            |                 |      |                         |            | 2012/07/13 | 2017/07/13 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000092014 |            | 6.325 |      |                     |    |            |                 |      |                         |            | 2012/10/15 | 2012/10/15 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000092014 |            | 6.331 |      |                     |    |            |                 |      |                         |            | 2013/01/14 | 2013/01/14 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000092014 |            | 6.375 |      |                     |    |            |                 |      |                         |            | 2013/04/15 | 2013/04/15 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000092014 |            | 6.4   |      |                     |    |            |                 |      |                         |            | 2013/07/15 | 2013/07/15 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000092014 |            | 6.392 |      |                     |    |            |                 |      |                         |            | 2013/10/14 | 2013/10/14 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000092014 |            | 6.475 |      |                     |    |            |                 |      |                         |            | 2014/01/13 | 2014/01/13 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000092014 |            | 7     |      |                     |    |            |                 |      |                         |            | 2014/04/14 | 2014/04/14 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000092014 |            | 7.    |      |                     |    |            |                 |      |                         |            |            |            |



[illegible]



|  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|
|  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|



[illegible]



[illegible]



[illegible]



|                                               |                                 |                                                         |         |            |  |            |              |            |       |      |      |  |            |                 |                         |                |  |            |            |           |
|-----------------------------------------------|---------------------------------|---------------------------------------------------------|---------|------------|--|------------|--------------|------------|-------|------|------|--|------------|-----------------|-------------------------|----------------|--|------------|------------|-----------|
| Floating Rate Notes                           | RANFRNX201707243U03XXXXPLP1.275 | RAND MERCHANT BANK                                      | Matured | 2012/07/24 |  | 2017/07/24 | ZAM000093574 | 77000000   | 8.62  | ISDF | None |  | ZAR-JIBAR3 | PLUS-1.275-PRCT | None                    | Issuer Defined |  |            | 2017/07/24 | Category3 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000093574 |            | 6.35  |      |      |  |            |                 |                         |                |  | 2012/07/24 |            |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000093574 |            | 6.35  |      |      |  |            |                 |                         |                |  | 2012/10/24 | 2012/10/24 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000093574 |            | 6.356 |      |      |  |            |                 |                         |                |  | 2013/01/24 | 2013/01/24 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000093574 |            | 6.4   |      |      |  |            |                 |                         |                |  | 2013/04/24 | 2013/04/24 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000093574 |            | 6.425 |      |      |  |            |                 |                         |                |  | 2013/07/24 | 2013/07/24 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000093574 |            | 6.417 |      |      |  |            |                 |                         |                |  | 2013/10/24 | 2013/10/24 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000093574 |            | 6.5   |      |      |  |            |                 |                         |                |  | 2014/01/24 | 2014/01/24 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000093574 |            | 7.05  |      |      |  |            |                 |                         |                |  | 2014/04/24 | 2014/04/24 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000093574 |            | 7.233 |      |      |  |            |                 |                         |                |  | 2014/07/24 | 2014/07/24 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000093574 |            | 7.35  |      |      |  |            |                 |                         |                |  | 2014/10/24 | 2014/10/24 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000093574 |            | 7.375 |      |      |  |            |                 |                         |                |  | 2015/01/26 | 2015/01/26 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000093574 |            | 7.392 |      |      |  |            |                 |                         |                |  | 2015/04/24 | 2015/04/24 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000093574 |            | 7.575 |      |      |  |            |                 |                         |                |  | 2015/07/24 | 2015/07/24 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000093574 |            | 7.583 |      |      |  |            |                 |                         |                |  | 2015/10/26 | 2015/10/26 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000093574 |            | 7.933 |      |      |  |            |                 |                         |                |  | 2016/01/25 | 2016/01/25 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000093574 |            | 8.567 |      |      |  |            |                 |                         |                |  | 2016/04/25 | 2016/04/25 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000093574 |            | 8.635 |      |      |  |            |                 |                         |                |  | 2016/07/25 | 2016/07/25 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000093574 |            | 8.633 |      |      |  |            |                 |                         |                |  | 2016/10/24 | 2016/10/24 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000093574 |            | 8.633 |      |      |  |            |                 |                         |                |  | 2017/01/24 | 2017/01/24 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000093574 |            | 8.617 |      |      |  |            |                 |                         |                |  | 2017/04/24 | 2017/04/24 |           |
| Floating Rate Notes                           | RANFRNX201507243U03XXXXPLP0.95  | RAND MERCHANT BANK                                      | Matured | 2012/07/24 |  | 2015/07/24 | ZAM000093590 | 25000000   | 6.025 | ISDF | None |  | ZAR-JIBAR3 | PLUS-0.95-PRCT  | None                    | Issuer Defined |  |            | 2015/07/24 | Category3 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000093590 |            | 6.025 |      |      |  |            |                 |                         |                |  | 2012/07/24 |            |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000093590 |            | 6.031 |      |      |  |            |                 |                         |                |  | 2012/10/24 | 2012/10/24 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000093590 |            | 6.031 |      |      |  |            |                 |                         |                |  | 2013/01/24 | 2013/01/24 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000093590 |            | 6.075 |      |      |  |            |                 |                         |                |  | 2013/04/24 | 2013/04/24 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000093590 |            | 6.1   |      |      |  |            |                 |                         |                |  | 2013/07/24 | 2013/07/24 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000093590 |            | 6.092 |      |      |  |            |                 |                         |                |  | 2013/10/24 | 2013/10/24 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000093590 |            | 6.175 |      |      |  |            |                 |                         |                |  | 2014/01/24 | 2014/01/24 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000093590 |            | 6.725 |      |      |  |            |                 |                         |                |  | 2014/04/24 | 2014/04/24 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000093590 |            | 6.908 |      |      |  |            |                 |                         |                |  | 2014/07/24 | 2014/07/24 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000093590 |            | 7.025 |      |      |  |            |                 |                         |                |  | 2014/10/24 | 2014/10/24 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000093590 |            | 7.05  |      |      |  |            |                 |                         |                |  | 2015/01/26 | 2015/01/26 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000093590 |            | 7.067 |      |      |  |            |                 |                         |                |  | 2015/04/24 | 2015/04/24 |           |
| Linked Negotiable Certificates Of Deposit     | SBSLNCD201307253U03XXXXPLP0.45  | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2012/07/25 |  | 2013/07/25 | ZAM000093723 | 202000000  | 5.525 | ISDF | None |  | ZAR-JIBAR3 | PLUS-0.45-PRCT  | None                    | Issuer Defined |  |            | 2013/07/25 | Category3 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000093723 |            | 5.525 |      |      |  |            |                 |                         |                |  | 2012/07/25 |            |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000093723 |            | 5.531 |      |      |  |            |                 |                         |                |  | 2012/10/25 | 2012/10/25 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000093723 |            | 5.575 |      |      |  |            |                 |                         |                |  | 2013/01/25 | 2013/01/25 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000093723 |            | 4.99  |      |      |  |            |                 |                         |                |  | 2013/04/25 | 2013/04/25 |           |
| Debentures                                    | SRBDEBX201208012T4.990          | SOUTH AFRICAN RESERVE BANK                              | Matured | 2012/07/25 |  | 2012/08/01 | ZAM000093764 | 100000000  | 5.531 | TERM | None |  |            |                 |                         |                |  |            |            |           |
| Debentures                                    | SRBDEBX201209192T4.990          | SOUTH AFRICAN RESERVE BANK                              | Matured | 2012/07/25 |  | 2012/09/19 | ZAM000093848 | 99000000   | 4.99  | TERM | None |  |            |                 |                         |                |  |            |            |           |
| Linked Negotiable Certificates Of Deposit     | SBSLNCD201407253U03XXXXPLP0.775 | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2012/07/25 |  | 2014/07/25 | ZAM000093855 | 100000000  | 5.85  | ISDF | None |  | ZAR-JIBAR3 | PLUS-0.775-PRCT | None                    | Issuer Defined |  |            | 2014/07/25 | Category2 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000093855 |            | 5.85  |      |      |  |            |                 |                         |                |  |            |            |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000093855 |            | 5.856 |      |      |  |            |                 |                         |                |  | 2012/07/25 |            |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000093855 |            | 5.9   |      |      |  |            |                 |                         |                |  | 2012/10/25 | 2012/10/25 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000093855 |            | 5.925 |      |      |  |            |                 |                         |                |  | 2013/01/25 | 2013/01/25 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000093855 |            | 5.917 |      |      |  |            |                 |                         |                |  | 2013/04/25 | 2013/04/25 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000093855 |            | 6     |      |      |  |            |                 |                         |                |  | 2013/07/25 | 2013/07/25 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000093855 |            | 6.55  |      |      |  |            |                 |                         |                |  | 2013/10/25 | 2013/10/25 |           |
| Linked Negotiable Certificates Of Deposit     | NBKLNCD201307253U03XXXXPLP0.425 | NEDBANK CAPITAL                                         | Matured | 2012/07/25 |  | 2013/07/25 | ZAM000093699 | 150000000  | 5.5   | ISDF | None |  | ZAR-JIBAR3 | PLUS-0.425-PRCT | Quarterly Payment Cycle | Issuer Defined |  |            | 2014/04/25 | Category3 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000093699 |            | 5.5   |      |      |  |            |                 |                         |                |  | 2012/07/25 | 2013/04/25 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000093699 |            | 5.506 |      |      |  |            |                 |                         |                |  | 2012/10/25 | 2013/07/25 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000093699 |            | 5.55  |      |      |  |            |                 |                         |                |  | 2013/01/25 | 2012/10/25 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000093699 |            | 5.506 |      |      |  |            |                 |                         |                |  | 2013/04/25 | 2013/01/25 |           |
| Debentures                                    | SRBDEBX201208012T5.000          | SOUTH AFRICAN RESERVE BANK                              | Matured | 2012/07/25 |  | 2012/08/01 | ZAM000093822 | 1350000000 | 5     | TERM | None |  |            |                 |                         |                |  |            |            |           |
| Debentures                                    | SRBDEBX20120822T4.995           | SOUTH AFRICAN RESERVE BANK                              | Matured | 2012/07/25 |  | 2012/08/22 | ZAM000093740 | 200000000  | 4.995 | TERM | None |  |            |                 |                         |                |  |            |            |           |
| Negotiable Certificates Of Deposit            | ABPNCDX201307252T5.325          | ABSA BANK LIMITED                                       | Matured | 2012/07/25 |  | 2013/07/25 | ZAM000093673 | 130000000  | 5.325 | TERM | None |  |            |                 |                         |                |  |            |            |           |
| Debentures                                    | SRBDEBX20120822T5.000           | SOUTH AFRICAN RESERVE BANK                              | Matured | 2012/07/25 |  | 2012/08/22 | ZAM000093830 | 2000000000 | 5     | TERM | None |  |            |                 |                         |                |  |            |            |           |
| Linked Negotiable Certificates Of Deposit     | SBSLNCD201507243U03XXXXPLP0.9   | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2012/07/25 |  | 2015/07/24 | ZAM000093681 | 0          | 5.975 | ISDF | None |  | ZAR-JIBAR3 | PLUS-0.9-PRCT   | None                    | Issuer Defined |  |            | 2015/07/24 | Category3 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000093681 |            | 5.975 |      |      |  |            |                 |                         |                |  | 2012/07/25 |            |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000093681 |            | 5.981 |      |      |  |            |                 |                         |                |  | 2012/10/25 | 2012/10/25 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000093681 |            | 6.025 |      |      |  |            |                 |                         |                |  | 2013/01/25 | 2013/01/25 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000093681 |            | 6.05  |      |      |  |            |                 |                         |                |  | 2013/04/25 | 2013/04/25 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000093681 |            | 6.042 |      |      |  |            |                 |                         |                |  | 2013/07/25 | 2013/07/25 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000093681 |            | 6.125 |      |      |  |            |                 |                         |                |  | 2013/10/25 | 2013/10/25 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000093681 |            | 6.125 |      |      |  |            |                 |                         |                |  | 2014/01/27 | 2014/01/27 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000093681 |            | 6.675 |      |      |  |            |                 |                         |                |  | 2014/04/25 | 2014/04/25 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000093681 |            | 6.675 |      |      |  |            |                 |                         |                |  | 2014/07/25 | 2014/07/25 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000093681 |            | 6.858 |      |      |  |            |                 |                         |                |  | 2014/10/27 | 2014/10/27 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000093681 |            | 6.975 |      |      |  |            |                 |                         |                |  | 2015/01/26 | 2015/01/26 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000093681 |            | 7     |      |      |  |            |                 |                         |                |  | 2015/04/28 | 2015/04/28 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000093681 |            | 7.017 |      |      |  |            |                 |                         |                |  |            |            |           |
| Treasury Bills                                | NATTBXX201307241                | GOVERNMENT OF SOUTH AFRICA                              | Matured | 2012/07/25 |  | 2013/07/24 | ZAM000093228 | 7210000000 |       |      | None |  |            |                 |                         |                |  |            |            |           |
| Commercial Paper Bills/ Capital Project Bills | ESKCPBX201301221                | ESKOM HOLDINGS SOC LTD                                  | Matured | 2012/07/25 |  | 2013/01/22 | ZAM000093665 | 200000000  |       |      | None |  |            |                 |                         |                |  |            |            |           |
| Linked Negotiable Certificates Of Deposit     | SBSLNCD201507243U03XXXXPLP0.95  | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2012/07/25 |  | 2015/07/24 | ZAM000093707 | 100000000  | 6.025 | ISDF | None |  | ZAR-JIBAR3 | PLUS-0.95-PRCT  | None                    | Issuer Defined |  |            | 2015/07/24 | Category3 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000093707 |            | 6.025 |      |      |  |            |                 |                         |                |  | 2012/07/25 |            |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000093707 |            | 6.031 |      |      |  |            |                 |                         |                |  | 2012/10/25 | 2012/10/25 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000093707 |            | 6.075 |      |      |  |            |                 |                         |                |  | 2013/01/25 | 2013/01/25 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000093707 |            | 6.1   |      |      |  |            |                 |                         |                |  | 2013/04/25 | 2013/04/25 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000093707 |            | 6.092 |      |      |  |            |                 |                         |                |  | 2013/07/25 | 2013/07/25 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000093707 |            | 6.175 |      |      |  |            |                 |                         |                |  | 2013/10/25 | 2013/10/25 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000093707 |            | 6.725 |      |      |  |            |                 |                         |                |  | 2014/01/27 | 2014/01/27 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000093707 |            | 6.808 |      |      |  |            |                 |                         |                |  | 2014/04/25 | 2014/04/25 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000093707 |            | 7.025 |      |      |  |            |                 |                         |                |  | 2014/07/25 | 2014/07/25 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000093707 |            | 7.025 |      |      |  |            |                 |                         |                |  | 2014/10/27 | 2014/10/27 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000093707 |            | 7.05  |      |      |  |            |                 |                         |                |  | 2015/01/26 | 2015/01/26 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000093707 |            | 7.067 |      |      |  |            |                 |                         |                |  | 2015/04/28 | 2015/04/28 |           |
| Floating Rate Notes                           | RANFRNX201307253U03XXXXPLP0.425 | RAND MERCHANT BANK                                      | Matured | 2012/07/25 |  | 2013/07/25 | ZAM000093863 | 40000000   | 5.5   | ISDF | None |  | ZAR-JIBAR3 | PLUS-0.425-PRCT | None                    | Issuer Defined |  |            | 2013/07/25 | Category3 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000093863 |            | 5.5   |      |      |  |            |                 |                         |                |  | 2012/07/25 |            |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000093863 |            | 5.506 |      |      |  |            |                 |                         |                |  | 2012/10/25 | 2012/10/25 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000093863 |            | 5.5   |      |      |  |            |                 |                         |                |  | 2013/01/25 | 2013/01/25 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000093863 |            | 5.55  |      |      |  |            |                 |                         |                |  | 2013/04/25 | 2013/04/25 |           |
| Debentures                                    | SRBDEBX201208012T4.995          | SOUTH AFRICAN RESERVE BANK                              | Matured | 2012/07/25 |  | 2012/08/01 | ZAM00009     |            |       |      |      |  |            |                 |                         |                |  |            |            |           |



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



|                                           |                                 |                                                         |         |            |  |            |              |           |       |      |      |  |            |                 |                         |                |            |            |            |
|-------------------------------------------|---------------------------------|---------------------------------------------------------|---------|------------|--|------------|--------------|-----------|-------|------|------|--|------------|-----------------|-------------------------|----------------|------------|------------|------------|
| Floating Rate Notes                       | RANFRNX201308143U03XXXXPLP0.46  | RAND MERCHANT BANK                                      | Matured | 2012/08/14 |  | 2013/08/14 | ZAM000096239 | 54000000  | 7.925 | ISDF | None |  | ZAR-JIBAR3 | PLUS-0.46-PRCT  | None                    | Issuer Defined | 2015/05/14 |            | Category3  |
|                                           |                                 |                                                         |         |            |  |            | ZAM000096155 |           | 5.535 |      |      |  |            |                 |                         |                |            | 2013/08/14 |            |
|                                           |                                 |                                                         |         |            |  |            | ZAM000096155 |           | 5.535 |      |      |  |            |                 |                         |                |            | 2012/08/14 |            |
|                                           |                                 |                                                         |         |            |  |            | ZAM000096155 |           | 5.541 |      |      |  |            |                 |                         |                |            | 2012/11/14 | 2012/11/14 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000096155 |           | 5.585 |      |      |  |            |                 |                         |                |            | 2013/02/14 | 2013/02/14 |
| Linked Negotiable Certificates Of Deposit | NBKLNCD201308143U03XXXXPLP0.450 | NEDBANK CAPITAL                                         | Matured | 2012/08/14 |  | 2013/08/14 | ZAM000096197 | 20000000  | 5.525 | ISDF | None |  | ZAR-JIBAR3 | PLUS-0.45-PRCT  | Quarterly Payment Cycle | Issuer Defined |            | 2013/08/14 | Category3  |
|                                           |                                 |                                                         |         |            |  |            | ZAM000096197 |           | 5.525 |      |      |  |            |                 |                         |                |            | 2012/08/14 |            |
|                                           |                                 |                                                         |         |            |  |            | ZAM000096197 |           | 5.525 |      |      |  |            |                 |                         |                |            | 2012/11/14 | 2012/11/14 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000096197 |           | 5.531 |      |      |  |            |                 |                         |                |            | 2013/02/14 | 2013/02/14 |
| Floating Rate Notes                       | RANFRNX201308143U03XXXXPLP0.43  | RAND MERCHANT BANK                                      | Matured | 2012/08/14 |  | 2013/08/14 | ZAM000096213 | 55000000  | 5.505 | ISDF | None |  | ZAR-JIBAR3 | PLUS-0.43-PRCT  | None                    | Issuer Defined |            | 2013/05/14 | Category3  |
|                                           |                                 |                                                         |         |            |  |            | ZAM000096213 |           | 5.505 |      |      |  |            |                 |                         |                |            | 2012/08/14 |            |
|                                           |                                 |                                                         |         |            |  |            | ZAM000096213 |           | 5.511 |      |      |  |            |                 |                         |                |            | 2012/11/14 | 2012/11/14 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000096213 |           | 5.511 |      |      |  |            |                 |                         |                |            | 2013/02/14 | 2013/02/14 |
| Linked Negotiable Certificates Of Deposit | SBSLNCD201508143U03XXXXPLP0.95  | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2012/08/14 |  | 2015/08/14 | ZAM000096213 | 100000000 | 5.555 | ISDF | None |  | ZAR-JIBAR3 | PLUS-0.95-PRCT  | None                    | Issuer Defined |            | 2013/05/14 | 2013/05/14 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000096056 |           | 6.025 |      |      |  |            |                 |                         |                |            | 2013/05/14 | Category3  |
|                                           |                                 |                                                         |         |            |  |            | ZAM000096056 |           | 6.025 |      |      |  |            |                 |                         |                |            | 2012/08/14 |            |
|                                           |                                 |                                                         |         |            |  |            | ZAM000096056 |           | 6.031 |      |      |  |            |                 |                         |                |            | 2012/11/14 | 2012/11/14 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000096056 |           | 6.075 |      |      |  |            |                 |                         |                |            | 2013/02/14 | 2013/02/14 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000096056 |           | 6.083 |      |      |  |            |                 |                         |                |            | 2013/05/14 | 2013/05/14 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000096056 |           | 6.142 |      |      |  |            |                 |                         |                |            | 2013/08/14 | 2013/08/14 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000096056 |           | 6.625 |      |      |  |            |                 |                         |                |            | 2013/11/14 | 2013/11/14 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000096056 |           | 6.75  |      |      |  |            |                 |                         |                |            | 2014/02/14 | 2014/02/14 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000096056 |           | 6.75  |      |      |  |            |                 |                         |                |            | 2014/05/14 | 2014/05/14 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000096056 |           | 7.025 |      |      |  |            |                 |                         |                |            | 2014/08/14 | 2014/08/14 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000096056 |           | 7.042 |      |      |  |            |                 |                         |                |            | 2014/11/14 | 2014/11/14 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000096056 |           | 7.05  |      |      |  |            |                 |                         |                |            | 2015/02/16 | 2015/02/16 |
| Linked Negotiable Certificates Of Deposit | NBKLNCD201408143U03XXXXPLP0.800 | NEDBANK CAPITAL                                         | Matured | 2012/08/14 |  | 2014/08/14 | ZAM000096072 | 100000000 | 5.875 | ISDF | None |  | ZAR-JIBAR3 | PLUS-0.8-PRCT   | Quarterly Payment Cycle | Issuer Defined |            | 2015/05/14 | 2015/05/14 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000096072 |           | 5.875 |      |      |  |            |                 |                         |                |            | 2015/05/14 | Category3  |
|                                           |                                 |                                                         |         |            |  |            | ZAM000096072 |           | 5.875 |      |      |  |            |                 |                         |                |            | 2012/08/14 |            |
|                                           |                                 |                                                         |         |            |  |            | ZAM000096072 |           | 5.881 |      |      |  |            |                 |                         |                |            | 2012/11/14 | 2012/11/14 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000096072 |           | 5.925 |      |      |  |            |                 |                         |                |            | 2013/02/14 | 2013/02/14 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000096072 |           | 5.933 |      |      |  |            |                 |                         |                |            | 2013/05/14 | 2013/05/14 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000096072 |           | 5.992 |      |      |  |            |                 |                         |                |            | 2013/08/14 | 2014/08/14 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000096072 |           | 6.475 |      |      |  |            |                 |                         |                |            | 2013/11/14 | 2013/11/14 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000096072 |           | 6.6   |      |      |  |            |                 |                         |                |            | 2014/02/14 | 2014/02/14 |
| Linked Negotiable Certificates Of Deposit | NBKLNCD201608163U03XXXXPLP1.220 | NEDBANK CAPITAL                                         | Matured | 2012/08/14 |  | 2016/08/16 | ZAM000096106 | 350000000 | 8.52  | ISDF | None |  | ZAR-JIBAR3 | PLUS-1.22-PRCT  | Quarterly Payment Cycle | Issuer Defined |            | 2014/05/14 | 2013/08/14 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000096106 |           | 6.295 |      |      |  |            |                 |                         |                |            | 2014/05/14 | Category3  |
|                                           |                                 |                                                         |         |            |  |            | ZAM000096106 |           | 6.295 |      |      |  |            |                 |                         |                |            | 2012/08/14 |            |
|                                           |                                 |                                                         |         |            |  |            | ZAM000096106 |           | 6.301 |      |      |  |            |                 |                         |                |            | 2012/11/14 | 2015/11/13 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000096106 |           | 6.345 |      |      |  |            |                 |                         |                |            | 2013/02/14 | 2013/02/14 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000096106 |           | 6.353 |      |      |  |            |                 |                         |                |            | 2013/05/14 | 2014/08/14 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000096106 |           | 6.412 |      |      |  |            |                 |                         |                |            | 2013/08/14 | 2013/08/14 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000096106 |           | 6.695 |      |      |  |            |                 |                         |                |            | 2013/11/14 | 2013/11/14 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000096106 |           | 7.02  |      |      |  |            |                 |                         |                |            | 2014/02/14 | 2014/02/14 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000096106 |           | 7.295 |      |      |  |            |                 |                         |                |            | 2014/05/14 | 2016/08/16 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000096106 |           | 7.312 |      |      |  |            |                 |                         |                |            | 2014/08/14 | 2013/05/14 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000096106 |           | 7.32  |      |      |  |            |                 |                         |                |            | 2014/11/14 | 2014/11/14 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000096106 |           | 7.345 |      |      |  |            |                 |                         |                |            | 2015/02/13 | 2015/02/13 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000096106 |           | 7.345 |      |      |  |            |                 |                         |                |            | 2015/05/13 | 2015/05/13 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000096106 |           | 7.52  |      |      |  |            |                 |                         |                |            | 2015/08/13 | 2015/08/13 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000096106 |           | 7.562 |      |      |  |            |                 |                         |                |            | 2015/11/13 | 2012/11/14 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000096106 |           | 8.203 |      |      |  |            |                 |                         |                |            | 2016/02/16 | 2016/02/16 |
| Floating Rate Notes                       | ABBFNRNX201708143U03XXXXPLP2.7  | AFRICAN BANK LTD (OLD)                                  | Matured | 2012/08/14 |  | 2017/08/14 | ZAM000096130 | 70000000  | 9.68  | ISDF | None |  | ZAR-JIBAR3 | PLUS-2.7-PRCT   | None                    | Issuer Defined |            | 2016/05/16 | 2016/05/16 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000096130 |           | 7.775 |      |      |  |            |                 |                         |                |            | 2016/05/16 | Category3  |
|                                           |                                 |                                                         |         |            |  |            | ZAM000096130 |           | 7.775 |      |      |  |            |                 |                         |                |            | 2012/08/14 |            |
|                                           |                                 |                                                         |         |            |  |            | ZAM000096130 |           | 7.781 |      |      |  |            |                 |                         |                |            | 2012/11/14 | 2016/11/14 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000096130 |           | 7.825 |      |      |  |            |                 |                         |                |            | 2013/02/14 | 2016/08/15 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000096130 |           | 7.833 |      |      |  |            |                 |                         |                |            | 2013/05/14 | 2014/11/14 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000096130 |           | 7.892 |      |      |  |            |                 |                         |                |            | 2013/08/14 | 2015/08/14 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000096130 |           | 8.375 |      |      |  |            |                 |                         |                |            | 2013/11/14 | 2017/08/14 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000096130 |           | 8.5   |      |      |  |            |                 |                         |                |            | 2014/02/14 | 2012/11/14 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000096130 |           | 8.775 |      |      |  |            |                 |                         |                |            | 2014/05/14 | 2014/05/14 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000096130 |           | 8.792 |      |      |  |            |                 |                         |                |            | 2014/08/14 | 2013/05/14 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000096130 |           | 8.8   |      |      |  |            |                 |                         |                |            | 2014/11/14 | 2016/05/16 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000096130 |           | 8.8   |      |      |  |            |                 |                         |                |            | 2015/02/16 | 2015/02/16 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000096130 |           | 8.82  |      |      |  |            |                 |                         |                |            | 2015/05/14 | 2015/05/14 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000096130 |           | 9     |      |      |  |            |                 |                         |                |            | 2015/08/14 | 2013/08/14 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000096130 |           | 9.042 |      |      |  |            |                 |                         |                |            | 2015/11/16 | 2015/11/16 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000096130 |           | 9.683 |      |      |  |            |                 |                         |                |            | 2016/02/15 | 2014/02/14 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000096130 |           |       |      |      |  |            |                 |                         |                |            | 2016/05/16 | 2013/11/14 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000096130 |           |       |      |      |  |            |                 |                         |                |            | 2016/08/15 | 2014/08/14 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000096130 |           |       |      |      |  |            |                 |                         |                |            | 2016/11/14 | 2017/02/14 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000096130 |           |       |      |      |  |            |                 |                         |                |            | 2017/02/14 | 2013/02/14 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000096130 |           |       |      |      |  |            |                 |                         |                |            | 2017/05/15 | 2017/05/15 |
| Linked Negotiable Certificates Of Deposit | NBKLNCD201308143U06XXXXPLP0.250 | NEDBANK CAPITAL                                         | Matured | 2012/08/14 |  | 2013/08/14 | ZAM000096312 | 300000000 | 5.538 | ISDF | None |  | ZAR-JIBAR6 | PLUS-0.25-PRCT  | Quarterly Payment Cycle | Issuer Defined |            | 2013/08/14 | Category3  |
|                                           |                                 |                                                         |         |            |  |            | ZAM000096312 |           | 5.538 |      |      |  |            |                 |                         |                |            | 2012/08/14 |            |
|                                           |                                 |                                                         |         |            |  |            | ZAM000096312 |           | 5.588 |      |      |  |            |                 |                         |                |            | 2013/02/14 | 2013/02/14 |
| Negotiable Certificates Of Deposit        | SBSNCDX201302122T5.2            | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2012/08/14 |  | 2013/02/12 | ZAM000096049 | 200000000 | 5.2   | TERM | None |  |            |                 |                         |                |            |            | Category2  |
| Negotiable Certificates Of Deposit        | ABPNCDX201307312T5.45           | ABSA BANK LIMITED                                       | Matured | 2012/08/15 |  | 2013/07/31 | ZAM000096544 | 192000000 | 5.45  | TERM | None |  |            |                 |                         |                |            |            | Category2  |
| Negotiable Certificates Of Deposit        | RANNCX201302252T5.2500000       | RAND MERCHANT BANK                                      | Matured | 2012/08/15 |  | 2013/02/25 | ZAM000096551 | 300000000 | 5.25  | TERM | None |  |            |                 |                         |                |            |            | Category2  |
| Linked Negotiable Certificates Of Deposit | SBSLNCD201408153U03XXXXPLP0.775 | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2012/08/15 |  | 2014/08/15 | ZAM000096346 | 406000000 | 5.85  | ISDF | None |  | ZAR-JIBAR3 | PLUS-0.775-PRCT | None                    | Issuer Defined |            |            | Category3  |
|                                           |                                 |                                                         |         |            |  |            | ZAM000096346 |           | 5.85  |      |      |  |            |                 |                         |                |            | 2014/08/15 |            |
|                                           |                                 |                                                         |         |            |  |            | ZAM000096346 |           | 5.85  |      |      |  |            |                 |                         |                |            | 2012/08/15 |            |
|                                           |                                 |                                                         |         |            |  |            | ZAM000096346 |           | 5.858 |      |      |  |            |                 |                         |                |            | 2012/11/15 | 2012/11/15 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000096346 |           | 5.9   |      |      |  |            |                 |                         |                |            | 2013/02/15 | 2013/02/15 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000096346 |           | 5.908 |      |      |  |            |                 |                         |                |            | 2013/05/15 | 2013/05/15 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000096346 |           | 5.967 |      |      |  |            |                 |                         |                |            | 2013/08/15 | 2013/08/15 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000096346 |           | 6.45  |      |      |  |            |                 |                         |                |            | 2013/11/15 | 2013/11/15 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000096346 |           | 6.575 |      |      |  |            |                 |                         |                |            | 2014/02/17 | 2014/02/17 |
| Floating Rate Notes                       | RANFRNX201508143U03XXXXPLP0.96  | RAND MERCHANT BANK                                      | Matured | 2012/08/15 |  | 2015/08/14 | ZAM000096528 | 161000000 | 6.035 | ISDF | None |  | ZAR-JIBAR3 | PLUS-0.96-PRCT  | None                    | Issuer Defined |            | 2014/05/15 | 2014/05/15 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000096528 |           | 6.035 |      |      |  |            |                 |                         |                |            | 2014/05/15 | Category3  |
|                                           |                                 |                                                         |         |            |  |            | ZAM000096528 |           | 6.041 |      |      |  |            |                 |                         |                |            | 2012/08/15 |            |
|                                           |                                 |                                                         |         |            |  |            | ZAM000096528 |           | 6.085 |      |      |  |            |                 |                         |                |            | 2012/11/14 | 2012/11/14 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000096528 |           |       |      |      |  |            |                 |                         |                |            |            |            |



[illegible]



[illegible]



|                                           |                                  |                                                         |         |            |  |            |              |           |       |  |      |                     |    |            |                 |  |      |                         |                |            |            |           |
|-------------------------------------------|----------------------------------|---------------------------------------------------------|---------|------------|--|------------|--------------|-----------|-------|--|------|---------------------|----|------------|-----------------|--|------|-------------------------|----------------|------------|------------|-----------|
| Linked Negotiable Certificates Of Deposit | IPNLNCD201608173QU03XXXXPLP1,250 | INVESTEC BANK LIMITED                                   | Matured | 2012/08/17 |  | 2016/08/17 | ZAM000096767 | 5500000   | 5.575 |  | QUTR | Based on issue date | 17 | ZAR-JIBAR3 | PLUS-1.25-PRCT  |  | None | Quarterly Payment Cycle | 2012/11/19     | 2013/05/17 | 2013/05/17 | Category3 |
|                                           |                                  |                                                         |         |            |  |            | ZAM000096973 |           | 8.56  |  |      |                     |    |            |                 |  |      |                         |                |            |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000096973 |           | 6.325 |  |      |                     |    |            |                 |  |      |                         |                |            |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000096973 |           | 6.325 |  |      |                     |    |            |                 |  |      |                         |                |            |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000096973 |           | 6.333 |  |      |                     |    |            |                 |  |      |                         |                |            |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000096973 |           | 6.373 |  |      |                     |    |            |                 |  |      |                         |                |            |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000096973 |           | 6.383 |  |      |                     |    |            |                 |  |      |                         |                |            |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000096973 |           | 6.442 |  |      |                     |    |            |                 |  |      |                         |                |            |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000096973 |           | 6.925 |  |      |                     |    |            |                 |  |      |                         |                |            |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000096973 |           | 7.05  |  |      |                     |    |            |                 |  |      |                         |                |            |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000096973 |           | 7.325 |  |      |                     |    |            |                 |  |      |                         |                |            |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000096973 |           | 7.342 |  |      |                     |    |            |                 |  |      |                         |                |            |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000096973 |           | 7.35  |  |      |                     |    |            |                 |  |      |                         |                |            |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000096973 |           | 7.375 |  |      |                     |    |            |                 |  |      |                         |                |            |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000096973 |           | 7.55  |  |      |                     |    |            |                 |  |      |                         |                |            |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000096973 |           | 7.592 |  |      |                     |    |            |                 |  |      |                         |                |            |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000096973 |           | 8.233 |  |      |                     |    |            |                 |  |      |                         |                |            |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000096973 |           | 8.558 |  |      |                     |    |            |                 |  |      |                         |                |            |            |           |
| Negotiable Certificates Of Deposit        | SBSNCDX201302152T5.2             | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2012/08/17 |  | 2013/02/15 | ZAM000096734 | 10000000  | 5.2   |  | TERM | None                |    |            |                 |  |      |                         |                |            |            | Category2 |
| Negotiable Certificates Of Deposit        | RANNCDX201308162T5.5000000       | RAND MERCHANT BANK                                      | Matured | 2012/08/17 |  | 2013/08/16 | ZAM000096940 | 10000000  | 5.5   |  | TERM | None                |    |            |                 |  |      |                         |                |            |            | Category2 |
| Negotiable Certificates Of Deposit        | ABPNCDX201302202T5.2250          | ABSA BANK LIMITED                                       | Matured | 2012/08/20 |  | 2013/02/20 | ZAM000097096 | 4000000   | 5.225 |  | TERM | None                |    |            |                 |  |      |                         |                |            |            | Category2 |
| Linked Negotiable Certificates Of Deposit | NBKLNCD201402203U03XXXXPLP0,525  | NEDBANK CAPITAL                                         | Matured | 2012/08/20 |  | 2014/02/20 | ZAM000097039 | 18000000  | 5.6   |  | ISDF | None                |    | ZAR-JIBAR3 | PLUS-0.525-PRCT |  |      | Quarterly Payment Cycle | Issuer Defined |            |            | Category3 |
|                                           |                                  |                                                         |         |            |  |            | ZAM000097039 |           | 5.6   |  |      |                     |    |            |                 |  |      |                         |                |            |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000097039 |           | 5.6   |  |      |                     |    |            |                 |  |      |                         |                |            |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000097039 |           | 5.608 |  |      |                     |    |            |                 |  |      |                         |                |            |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000097039 |           | 5.65  |  |      |                     |    |            |                 |  |      |                         |                |            |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000097039 |           | 5.658 |  |      |                     |    |            |                 |  |      |                         |                |            |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000097039 |           | 5.717 |  |      |                     |    |            |                 |  |      |                         |                |            |            |           |
| Linked Negotiable Certificates Of Deposit | NBKLNCD201309193U03XXXXPLP0,495  | NEDBANK CAPITAL                                         | Matured | 2012/08/20 |  | 2013/09/19 | ZAM000096981 | 100000000 | 5.57  |  | ISDF | None                |    | ZAR-JIBAR3 | PLUS-0.495-PRCT |  |      | Quarterly Payment Cycle | Issuer Defined |            |            | Category3 |
|                                           |                                  |                                                         |         |            |  |            | ZAM000096981 |           | 5.57  |  |      |                     |    |            |                 |  |      |                         |                |            |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000096981 |           | 5.57  |  |      |                     |    |            |                 |  |      |                         |                |            |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000096981 |           | 5.62  |  |      |                     |    |            |                 |  |      |                         |                |            |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000096981 |           | 5.62  |  |      |                     |    |            |                 |  |      |                         |                |            |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000096981 |           | 5.637 |  |      |                     |    |            |                 |  |      |                         |                |            |            |           |
| Linked Negotiable Certificates Of Deposit | NBKLNCD201408203U03XXXXPLP0,750  | NEDBANK CAPITAL                                         | Matured | 2012/08/20 |  | 2014/08/20 | ZAM000097054 | 15000000  | 5.825 |  | ISDF | None                |    | ZAR-JIBAR3 | PLUS-0.75-PRCT  |  |      | Quarterly Payment Cycle | Issuer Defined |            |            | Category3 |
|                                           |                                  |                                                         |         |            |  |            | ZAM000097054 |           | 5.825 |  |      |                     |    |            |                 |  |      |                         |                |            |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000097054 |           | 5.825 |  |      |                     |    |            |                 |  |      |                         |                |            |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000097054 |           | 5.833 |  |      |                     |    |            |                 |  |      |                         |                |            |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000097054 |           | 5.875 |  |      |                     |    |            |                 |  |      |                         |                |            |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000097054 |           | 5.883 |  |      |                     |    |            |                 |  |      |                         |                |            |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000097054 |           | 5.942 |  |      |                     |    |            |                 |  |      |                         |                |            |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000097054 |           | 6.425 |  |      |                     |    |            |                 |  |      |                         |                |            |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000097054 |           | 6.55  |  |      |                     |    |            |                 |  |      |                         |                |            |            |           |
| Floating Rate Notes                       | ABPFRNX201608193U03XXXXPLP1,175  | ABSA BANK LIMITED                                       | Matured | 2012/08/20 |  | 2016/08/19 | ZAM000097062 | 100000000 | 8.48  |  | ISDF | None                |    | ZAR-JIBAR3 | PLUS-1.175-PRCT |  |      | None                    | Issuer Defined |            |            | Category3 |
|                                           |                                  |                                                         |         |            |  |            | ZAM000097062 |           | 6.25  |  |      |                     |    |            |                 |  |      |                         |                |            |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000097062 |           | 6.25  |  |      |                     |    |            |                 |  |      |                         |                |            |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000097062 |           | 6.258 |  |      |                     |    |            |                 |  |      |                         |                |            |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000097062 |           | 6.3   |  |      |                     |    |            |                 |  |      |                         |                |            |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000097062 |           | 6.308 |  |      |                     |    |            |                 |  |      |                         |                |            |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000097062 |           | 6.367 |  |      |                     |    |            |                 |  |      |                         |                |            |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000097062 |           | 6.85  |  |      |                     |    |            |                 |  |      |                         |                |            |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000097062 |           | 6.975 |  |      |                     |    |            |                 |  |      |                         |                |            |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000097062 |           | 7.25  |  |      |                     |    |            |                 |  |      |                         |                |            |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000097062 |           | 7.267 |  |      |                     |    |            |                 |  |      |                         |                |            |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000097062 |           | 7.275 |  |      |                     |    |            |                 |  |      |                         |                |            |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000097062 |           | 7.3   |  |      |                     |    |            |                 |  |      |                         |                |            |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000097062 |           | 7.475 |  |      |                     |    |            |                 |  |      |                         |                |            |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000097062 |           | 7.517 |  |      |                     |    |            |                 |  |      |                         |                |            |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000097062 |           | 8.158 |  |      |                     |    |            |                 |  |      |                         |                |            |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000097062 |           | 8.483 |  |      |                     |    |            |                 |  |      |                         |                |            |            |           |
| Linked Negotiable Certificates Of Deposit | NBKLNCD201408203U03XXXXPLP0,825  | NEDBANK CAPITAL                                         | Matured | 2012/08/20 |  | 2014/08/20 | ZAM000097104 | 235000000 | 5.9   |  | ISDF | None                |    | ZAR-JIBAR3 | PLUS-0.825-PRCT |  |      | Quarterly Payment Cycle | Issuer Defined |            |            | Category3 |
|                                           |                                  |                                                         |         |            |  |            | ZAM000097104 |           | 5.9   |  |      |                     |    |            |                 |  |      |                         |                |            |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000097104 |           | 5.9   |  |      |                     |    |            |                 |  |      |                         |                |            |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000097104 |           | 5.908 |  |      |                     |    |            |                 |  |      |                         |                |            |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000097104 |           | 5.95  |  |      |                     |    |            |                 |  |      |                         |                |            |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000097104 |           | 5.958 |  |      |                     |    |            |                 |  |      |                         |                |            |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000097104 |           | 6.017 |  |      |                     |    |            |                 |  |      |                         |                |            |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000097104 |           | 6.5   |  |      |                     |    |            |                 |  |      |                         |                |            |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000097104 |           | 6.625 |  |      |                     |    |            |                 |  |      |                         |                |            |            |           |
| Negotiable Certificates Of Deposit        | RANNCDX201308202T5.5000000       | RAND MERCHANT BANK                                      | Matured | 2012/08/20 |  | 2013/08/20 | ZAM000097021 | 40000000  | 5.5   |  | TERM | None                |    |            |                 |  |      |                         |                |            |            | Category2 |
| Floating Rate Notes                       | RANFRNX201308203U03XXXXPLP0,45   | RAND MERCHANT BANK                                      | Matured | 2012/08/20 |  | 2013/08/20 | ZAM000097070 | 40000000  | 5.525 |  | ISDF | None                |    | ZAR-JIBAR3 | PLUS-0.45-PRCT  |  |      | None                    | Issuer Defined |            |            | Category3 |
|                                           |                                  |                                                         |         |            |  |            | ZAM000097070 |           | 5.525 |  |      |                     |    |            |                 |  |      |                         |                |            |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000097070 |           | 5.525 |  |      |                     |    |            |                 |  |      |                         |                |            |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000097070 |           | 5.533 |  |      |                     |    |            |                 |  |      |                         |                |            |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000097070 |           | 5.575 |  |      |                     |    |            |                 |  |      |                         |                |            |            |           |
| Negotiable Certificates Of Deposit        | ABPNCDX201508202I6,34            | ABSA BANK LIMITED                                       | Matured | 2012/08/20 |  | 2015/08/20 | ZAM000097112 | 10000000  | 6.34  |  | ISDF | None                |    |            |                 |  |      |                         |                |            |            | Category2 |
|                                           |                                  |                                                         |         |            |  |            | ZAM000097112 |           |       |  |      |                     |    |            |                 |  |      |                         |                |            |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000097112 |           |       |  |      |                     |    |            |                 |  |      |                         |                |            |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000097112 |           |       |  |      |                     |    |            |                 |  |      |                         |                |            |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000097112 |           |       |  |      |                     |    |            |                 |  |      |                         |                |            |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000097112 |           |       |  |      |                     |    |            |                 |  |      |                         |                |            |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000097112 |           |       |  |      |                     |    |            |                 |  |      |                         |                |            |            |           |
| Floating Rate Notes                       | RANFRNX201508203U03XXXXPLP0,93   | RAND MERCHANT BANK                                      | Matured | 2012/08/20 |  | 2015/08/20 | ZAM000096999 | 100000000 | 6.005 |  | ISDF | None                |    | ZAR-JIBAR3 | PLUS-0.93-PRCT  |  |      | None                    | Issuer Defined |            |            | Category3 |
|                                           |                                  |                                                         |         |            |  |            | ZAM000096999 |           | 6.005 |  |      |                     |    |            |                 |  |      |                         |                |            |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000096999 |           | 6.005 |  |      |                     |    |            |                 |  |      |                         |                |            |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000096999 |           | 6.013 |  |      |                     |    |            |                 |  |      |                         |                |            |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000096999 |           | 6.053 |  |      |                     |    |            |                 |  |      |                         |                |            |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000096999 |           | 6.063 |  |      |                     |    |            |                 |  |      |                         |                |            |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000096999 |           | 6.122 |  |      |                     |    |            |                 |  |      |                         |                |            |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000096999 |           | 6.605 |  |      |                     |    |            |                 |  |      |                         |                |            |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000096999 |           | 6.73  |  |      |                     |    |            |                 |  |      |                         |                |            |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000096999 |           | 7.005 |  |      |                     |    |            |                 |  |      |                         |                |            |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000096999 |           | 7.022 |  |      |                     |    |            |                 |  |      |                         |                |            |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000096999 |           | 7.03  |  |      |                     |    |            |                 |  |      |                         |                |            |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000096999 |           | 7.055 |  |      |                     |    |            |                 |  |      |                         |                |            |            |           |
| Linked Negotiable Certificates Of Deposit | NBKLNCD201308203U03XXXXPLP0,450  | NEDBANK CAPITAL                                         | Matured | 2012/08/20 |  | 2013/08/20 | ZAM000097047 | 30000000  | 5.525 |  | ISDF | None                |    | ZAR-JIBAR3 | PLUS-0.45-PRCT  |  |      | Quarterly Payment Cycle | Issuer Defined |            |            | Category3 |
|                                           |                                  |                                                         |         |            |  |            | ZAM000097047 |           | 5.525 |  |      |                     |    |            |                 |  |      |                         |                |            |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000097047 |           | 5.525 |  |      |                     |    |            |                 |  |      |                         |                |            |            |           |
|                                           |                                  |                                                         |         |            |  |            | Z            |           |       |  |      |                     |    |            |                 |  |      |                         |                |            |            |           |



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



|                                           |                                 |                                                         |         |            |  |            |              |           |       |  |      |                     |  |   |            |                 |  |                         |                         |            |  |  |  |  |           |
|-------------------------------------------|---------------------------------|---------------------------------------------------------|---------|------------|--|------------|--------------|-----------|-------|--|------|---------------------|--|---|------------|-----------------|--|-------------------------|-------------------------|------------|--|--|--|--|-----------|
| Floating Rate Notes                       | ABPFRNX201309063J03XXXXPLB45    | ABSA BANK LIMITED                                       | Matured | 2012/09/06 |  | 2013/09/06 | ZAM000098938 | 305000000 | 5.525 |  | OUTR | Based on issue date |  | 6 | ZAR-JIBAR3 | PLUS-45-BPS     |  | None                    | Quarterly Payment Cycle | 2012/12/06 |  |  |  |  | Category3 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000098938 |           | 5.525 |  |      |                     |  |   |            |                 |  |                         |                         |            |  |  |  |  |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000098938 |           | 5.575 |  |      |                     |  |   |            |                 |  |                         |                         |            |  |  |  |  |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000098938 |           | 5.575 |  |      |                     |  |   |            |                 |  |                         |                         |            |  |  |  |  |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000098938 |           | 5.575 |  |      |                     |  |   |            |                 |  |                         |                         |            |  |  |  |  |           |
| Linked Negotiable Certificates Of Deposit | NBKLNCD201509043J03XXXXPLP0.925 | NEDBANK CAPITAL                                         | Matured | 2012/09/06 |  | 2015/09/04 | ZAM000098987 | 25000000  | 6     |  | ISDF | None                |  |   | ZAR-JIBAR3 | PLUS-0.925-PRCT |  | Quarterly Payment Cycle | Issuer Defined          |            |  |  |  |  | Category3 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000098987 |           | 6     |  |      |                     |  |   |            |                 |  |                         |                         |            |  |  |  |  |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000098987 |           | 6.05  |  |      |                     |  |   |            |                 |  |                         |                         |            |  |  |  |  |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000098987 |           | 6.025 |  |      |                     |  |   |            |                 |  |                         |                         |            |  |  |  |  |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000098987 |           | 6.05  |  |      |                     |  |   |            |                 |  |                         |                         |            |  |  |  |  |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000098987 |           | 6.058 |  |      |                     |  |   |            |                 |  |                         |                         |            |  |  |  |  |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000098987 |           | 6.125 |  |      |                     |  |   |            |                 |  |                         |                         |            |  |  |  |  |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000098987 |           | 6.625 |  |      |                     |  |   |            |                 |  |                         |                         |            |  |  |  |  |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000098987 |           | 6.725 |  |      |                     |  |   |            |                 |  |                         |                         |            |  |  |  |  |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000098987 |           | 7.058 |  |      |                     |  |   |            |                 |  |                         |                         |            |  |  |  |  |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000098987 |           | 7.008 |  |      |                     |  |   |            |                 |  |                         |                         |            |  |  |  |  |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000098987 |           | 7.033 |  |      |                     |  |   |            |                 |  |                         |                         |            |  |  |  |  |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000098987 |           | 7.058 |  |      |                     |  |   |            |                 |  |                         |                         |            |  |  |  |  |           |
| Linked Negotiable Certificates Of Deposit | NBKLNCD201609063J03XXXXPLP1.150 | NEDBANK CAPITAL                                         | Matured | 2012/09/07 |  | 2016/09/06 | ZAM000099217 | 10000000  | 8.46  |  | ISDF | None                |  |   | ZAR-JIBAR3 | PLUS-1.15-PRCT  |  | Quarterly Payment Cycle | Issuer Defined          |            |  |  |  |  | Category3 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000099217 |           | 8.46  |  |      |                     |  |   |            |                 |  |                         |                         |            |  |  |  |  |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000099217 |           | 6.225 |  |      |                     |  |   |            |                 |  |                         |                         |            |  |  |  |  |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000099217 |           | 6.275 |  |      |                     |  |   |            |                 |  |                         |                         |            |  |  |  |  |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000099217 |           | 6.275 |  |      |                     |  |   |            |                 |  |                         |                         |            |  |  |  |  |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000099217 |           | 6.275 |  |      |                     |  |   |            |                 |  |                         |                         |            |  |  |  |  |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000099217 |           | 6.283 |  |      |                     |  |   |            |                 |  |                         |                         |            |  |  |  |  |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000099217 |           | 6.367 |  |      |                     |  |   |            |                 |  |                         |                         |            |  |  |  |  |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000099217 |           | 6.858 |  |      |                     |  |   |            |                 |  |                         |                         |            |  |  |  |  |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000099217 |           | 6.95  |  |      |                     |  |   |            |                 |  |                         |                         |            |  |  |  |  |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000099217 |           | 7.283 |  |      |                     |  |   |            |                 |  |                         |                         |            |  |  |  |  |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000099217 |           | 7.233 |  |      |                     |  |   |            |                 |  |                         |                         |            |  |  |  |  |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000099217 |           | 7.267 |  |      |                     |  |   |            |                 |  |                         |                         |            |  |  |  |  |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000099217 |           | 7.283 |  |      |                     |  |   |            |                 |  |                         |                         |            |  |  |  |  |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000099217 |           | 7.45  |  |      |                     |  |   |            |                 |  |                         |                         |            |  |  |  |  |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000099217 |           | 7.667 |  |      |                     |  |   |            |                 |  |                         |                         |            |  |  |  |  |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000099217 |           | 8.167 |  |      |                     |  |   |            |                 |  |                         |                         |            |  |  |  |  |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000099217 |           | 8.458 |  |      |                     |  |   |            |                 |  |                         |                         |            |  |  |  |  |           |
| Negotiable Certificates Of Deposit        | NBKNCDX201302062T5.125          | NEDBANK CAPITAL                                         | Matured | 2012/09/07 |  | 2013/02/06 | ZAM000099233 | 44000000  | 5.125 |  | TERM | None                |  |   |            |                 |  |                         |                         |            |  |  |  |  |           |
| Linked Negotiable Certificates Of Deposit | IPNLNCD201309063J03XXXXPLP0.475 | INVESTEC BANK LIMITED                                   | Matured | 2012/09/07 |  | 2013/09/09 | ZAM000099324 | 40000000  | 5.55  |  | ISDF | None                |  |   | ZAR-JIBAR3 | PLUS 0.475-PRCT |  | None                    | Issuer Defined          |            |  |  |  |  | Category2 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000099324 |           | 5.55  |  |      |                     |  |   |            |                 |  |                         |                         |            |  |  |  |  | Category3 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000099324 |           | 5.55  |  |      |                     |  |   |            |                 |  |                         |                         |            |  |  |  |  |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000099324 |           | 5.6   |  |      |                     |  |   |            |                 |  |                         |                         |            |  |  |  |  |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000099324 |           | 5.6   |  |      |                     |  |   |            |                 |  |                         |                         |            |  |  |  |  |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000099324 |           | 5.6   |  |      |                     |  |   |            |                 |  |                         |                         |            |  |  |  |  |           |
| Negotiable Certificates Of Deposit        | IPNCDX201309062T5.12            | INVESTEC BANK LIMITED                                   | Matured | 2012/09/07 |  | 2013/09/06 | ZAM000099308 | 5000000   | 5.12  |  | TERM | None                |  |   |            |                 |  |                         |                         |            |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit        | SBSNCDX201303082T5.125          | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2012/09/07 |  | 2013/03/08 | ZAM000099340 | 1000000   | 5.125 |  | TERM | None                |  |   |            |                 |  |                         |                         |            |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit        | SBSNCDX201212072T5.             | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2012/09/07 |  | 2012/12/07 | ZAM000099357 | 1000000   | 5     |  | TERM | None                |  |   |            |                 |  |                         |                         |            |  |  |  |  | Category2 |
| Floating Rate Notes                       | RANFRNX201309063J03XXXXPLP0.45  | RAND MERCHANT BANK                                      | Matured | 2012/09/07 |  | 2013/09/06 | ZAM000099183 | 12000000  | 5.525 |  | ISDF | None                |  |   | ZAR-JIBAR3 | PLUS-0.45-PRCT  |  | None                    | Issuer Defined          |            |  |  |  |  | Category3 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000099183 |           | 5.525 |  |      |                     |  |   |            |                 |  |                         |                         |            |  |  |  |  |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000099183 |           | 5.575 |  |      |                     |  |   |            |                 |  |                         |                         |            |  |  |  |  |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000099183 |           | 5.575 |  |      |                     |  |   |            |                 |  |                         |                         |            |  |  |  |  |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000099183 |           | 5.575 |  |      |                     |  |   |            |                 |  |                         |                         |            |  |  |  |  |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000099183 |           | 5.575 |  |      |                     |  |   |            |                 |  |                         |                         |            |  |  |  |  |           |
| Floating Rate Notes                       | ABPFRNX201309063J03XXXXPLP0.42  | ABSA BANK LIMITED                                       | Matured | 2012/09/07 |  | 2013/09/06 | ZAM000099258 | 20000000  | 5.495 |  | ISDF | None                |  |   | ZAR-JIBAR3 | PLUS-0.42-PRCT  |  | None                    | Issuer Defined          |            |  |  |  |  |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000099258 |           | 5.495 |  |      |                     |  |   |            |                 |  |                         |                         |            |  |  |  |  |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000099258 |           | 5.495 |  |      |                     |  |   |            |                 |  |                         |                         |            |  |  |  |  |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000099258 |           | 5.495 |  |      |                     |  |   |            |                 |  |                         |                         |            |  |  |  |  |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000099258 |           | 5.495 |  |      |                     |  |   |            |                 |  |                         |                         |            |  |  |  |  |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000099258 |           | 5.495 |  |      |                     |  |   |            |                 |  |                         |                         |            |  |  |  |  |           |
| Linked Negotiable Certificates Of Deposit | SBSLNCD201309063J03XXXXPLP0.45  | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2012/09/07 |  | 2013/09/06 | ZAM000099274 | 20000000  | 5.525 |  | ISDF | None                |  |   | ZAR-JIBAR3 | PLUS-0.45-PRCT  |  | None                    | Issuer Defined          |            |  |  |  |  | Category3 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000099274 |           | 5.525 |  |      |                     |  |   |            |                 |  |                         |                         |            |  |  |  |  |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000099274 |           | 5.525 |  |      |                     |  |   |            |                 |  |                         |                         |            |  |  |  |  |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000099274 |           | 5.575 |  |      |                     |  |   |            |                 |  |                         |                         |            |  |  |  |  |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000099274 |           | 5.575 |  |      |                     |  |   |            |                 |  |                         |                         |            |  |  |  |  |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000099274 |           | 5.575 |  |      |                     |  |   |            |                 |  |                         |                         |            |  |  |  |  |           |
| Linked Negotiable Certificates Of Deposit | NBKLNCD201509073J03XXXXPLP0.925 | NEDBANK CAPITAL                                         | Matured | 2012/09/07 |  | 2015/09/07 | ZAM000099332 | 75000000  | 6     |  | ISDF | None                |  |   | ZAR-JIBAR3 | PLUS-0.925-PRCT |  | Quarterly Payment Cycle | Issuer Defined          |            |  |  |  |  | Category3 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000099332 |           | 6     |  |      |                     |  |   |            |                 |  |                         |                         |            |  |  |  |  |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000099332 |           | 6.05  |  |      |                     |  |   |            |                 |  |                         |                         |            |  |  |  |  |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000099332 |           | 6.033 |  |      |                     |  |   |            |                 |  |                         |                         |            |  |  |  |  |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000099332 |           | 6.05  |  |      |                     |  |   |            |                 |  |                         |                         |            |  |  |  |  |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000099332 |           | 6.058 |  |      |                     |  |   |            |                 |  |                         |                         |            |  |  |  |  |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000099332 |           | 6.142 |  |      |                     |  |   |            |                 |  |                         |                         |            |  |  |  |  |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000099332 |           | 6.625 |  |      |                     |  |   |            |                 |  |                         |                         |            |  |  |  |  |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000099332 |           | 6.725 |  |      |                     |  |   |            |                 |  |                         |                         |            |  |  |  |  |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000099332 |           | 7.058 |  |      |                     |  |   |            |                 |  |                         |                         |            |  |  |  |  |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000099332 |           | 7.008 |  |      |                     |  |   |            |                 |  |                         |                         |            |  |  |  |  |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000099332 |           | 7.033 |  |      |                     |  |   |            |                 |  |                         |                         |            |  |  |  |  |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000099332 |           | 7.058 |  |      |                     |  |   |            |                 |  |                         |                         |            |  |  |  |  |           |
| Linked Negotiable Certificates Of Deposit | NBKLNCD201309063J03XXXXPLP0.425 | NEDBANK CAPITAL                                         | Matured | 2012/09/07 |  | 2013/09/06 | ZAM000099191 | 25000000  | 5.5   |  | ISDF | None                |  |   | ZAR-JIBAR3 | PLUS-0.425-PRCT |  | Quarterly Payment Cycle | Issuer Defined          |            |  |  |  |  | Category3 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000099191 |           | 5.5   |  |      |                     |  |   |            |                 |  |                         |                         |            |  |  |  |  |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000099191 |           | 5.5   |  |      |                     |  |   |            |                 |  |                         |                         |            |  |  |  |  |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000099191 |           | 5.55  |  |      |                     |  |   |            |                 |  |                         |                         |            |  |  |  |  |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000099191 |           | 5.55  |  |      |                     |  |   |            |                 |  |                         |                         |            |  |  |  |  |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000099191 |           | 5.55  |  |      |                     |  |   |            |                 |  |                         |                         |            |  |  |  |  |           |
| Negotiable Certificates Of Deposit        | RANNCDX201308052T5.3500000      | RAND MERCHANT BANK                                      | Matured | 2012/09/07 |  | 2013/08/05 | ZAM000099241 | 62000000  | 5.35  |  | TERM | None                |  |   |            |                 |  |                         |                         |            |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit        | ABPNCDX201303072T5.15           | ABSA BANK LIMITED                                       | Matured | 2012/09/07 |  | 2013/03/07 | ZAM000099282 | 1000000   | 5.15  |  | TERM | None                |  |   |            |                 |  |                         |                         |            |  |  |  |  | Category2 |
| Negotiable Certificates Of Deposit        | SBSNCDX201309062T4.792          | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2012/09/07 |  | 2013/09/06 | ZAM000099290 | 5000000   | 4.792 |  | TERM | None                |  |   |            |                 |  |                         |                         |            |  |  |  |  | Category2 |
| Floating Rate Notes                       | RANFRNX201309063J03XXXXPLP0.45  | RAND MERCHANT BANK                                      | Matured | 2012/09/07 |  | 2013/09/06 | ZAM000099225 | 50000000  | 5.525 |  | ISDF | None                |  |   | ZAR-JIBAR3 | PLUS-0.45-PRCT  |  | None                    | Issuer Defined          |            |  |  |  |  |           |



[illegible]



[illegible]



[illegible]



[illegible]



|                                           |                                   |                                                         |         |              |  |            |              |           |       |      |                     |    |            |                 |  |      |  |                         |  |                |  |  |  |  |  |            |            |
|-------------------------------------------|-----------------------------------|---------------------------------------------------------|---------|--------------|--|------------|--------------|-----------|-------|------|---------------------|----|------------|-----------------|--|------|--|-------------------------|--|----------------|--|--|--|--|--|------------|------------|
| Negotiable Certificates Of Deposit        | RANNCDX201303182T5.1750000        | RAND MERCHANT BANK                                      | Matured | 2012/09/18   |  | 2013/09/18 | ZAM000100668 | 0         | 5.175 | TERM | None                |    |            |                 |  |      |  |                         |  |                |  |  |  |  |  | Category2  |            |
| Negotiable Certificates Of Deposit        | SBSNCDX201212182T5.               | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2012/09/18   |  | 2012/12/18 | ZAM000100676 | 4000000   | 5     | TERM | None                |    |            |                 |  |      |  |                         |  |                |  |  |  |  |  | Category2  |            |
| Negotiable Certificates Of Deposit        | ABPNCDX201212182T5.00             | ABSA BANK LIMITED                                       | Matured | 2012/09/18   |  | 2012/12/18 | ZAM000100734 | 0         | 5     | TERM | None                |    |            |                 |  |      |  |                         |  |                |  |  |  |  |  | Category2  |            |
| Negotiable Certificates Of Deposit        | RANNCDX201303182T5.1750000        | RAND MERCHANT BANK                                      | Matured | 2012/09/18   |  | 2013/03/18 | ZAM000100809 | 2000000   | 5.175 | TERM | None                |    |            |                 |  |      |  |                         |  |                |  |  |  |  |  | Category2  |            |
| Negotiable Certificates Of Deposit        | RANNCDX201309182T5.4000000        | RAND MERCHANT BANK                                      | Matured | 2012/09/18   |  | 2013/09/18 | ZAM000100726 | 5000000   | 5.4   | TERM | None                |    |            |                 |  |      |  |                         |  |                |  |  |  |  |  | Category2  |            |
| Negotiable Certificates Of Deposit        | IPNNCDX201301182T5.15             | INVESTEC BANK LIMITED                                   | Matured | 2012/09/18   |  | 2013/01/18 | ZAM000100783 | 50000000  | 5.15  | TERM | None                |    |            |                 |  |      |  |                         |  |                |  |  |  |  |  | Category2  |            |
| Floating Rate Notes                       | ABPFRNX201309183QJ03XXXXPLP0.4250 | ABSA BANK LIMITED                                       | Matured | 2012/09/18   |  | 2013/09/18 | ZAM000100692 | 15000000  | 5.5   | QUTR | Based on calendar   | 1  | ZAR-JIBAR3 | PLUS-0.425-PRCT |  | None |  | Quarterly Payment Cycle |  | 2012/12/18     |  |  |  |  |  | Category3  |            |
|                                           |                                   |                                                         |         |              |  |            | ZAM000100692 |           | 5.5   |      |                     |    |            |                 |  |      |  |                         |  |                |  |  |  |  |  | 2012/09/18 |            |
|                                           |                                   |                                                         |         |              |  |            | ZAM000100692 |           | 5.55  |      |                     |    |            |                 |  |      |  |                         |  |                |  |  |  |  |  | 2012/12/18 |            |
|                                           |                                   |                                                         |         |              |  |            | ZAM000100692 |           | 5.55  |      |                     |    |            |                 |  |      |  |                         |  |                |  |  |  |  |  | 2013/03/18 |            |
|                                           |                                   |                                                         |         |              |  |            | ZAM000100692 |           | 5.567 |      |                     |    |            |                 |  |      |  |                         |  |                |  |  |  |  |  | 2013/06/18 |            |
| Negotiable Certificates Of Deposit        | NBKNCDX201302182T5.125            | NEDBANK CAPITAL                                         | Matured | 2012/09/18   |  | 2013/02/18 | ZAM000100718 | 20000000  | 5.125 | TERM | None                |    |            |                 |  |      |  |                         |  |                |  |  |  |  |  | Category2  |            |
| Negotiable Certificates Of Deposit        | SBSNCDX201303192T5.175            | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2012/09/18   |  | 2013/03/18 | ZAM000100884 | 2000000   | 5.175 | TERM | None                |    |            |                 |  |      |  |                         |  |                |  |  |  |  |  | Category2  |            |
| Promissory Notes                          | ABPFRNX201309182T4.90             | ABSA BANK LIMITED                                       | Matured | 2012/09/18   |  | 2013/09/18 | ZAM000100726 | 5000000   | 5.4   | TERM | None                |    |            |                 |  |      |  |                         |  |                |  |  |  |  |  | Category2  |            |
| Floating Rate Notes                       | ABPFRNX201709153QJ03XXXXPLP1.225  | ABSA BANK LIMITED                                       | Matured | 2012/09/18   |  | 2017/09/15 | ZAM000100757 | 2000000   | 8.54  | QUTR | Based on issue date | 18 | ZAR-JIBAR3 | PLUS-1.225-PRCT |  | None |  | Quarterly Payment Cycle |  | 2012/12/18     |  |  |  |  |  | Category3  |            |
|                                           |                                   |                                                         |         |              |  |            | ZAM000100767 |           | 6.3   |      |                     |    |            |                 |  |      |  |                         |  |                |  |  |  |  |  | 2012/09/18 |            |
|                                           |                                   |                                                         |         |              |  |            | ZAM000100767 |           | 6.35  |      |                     |    |            |                 |  |      |  |                         |  |                |  |  |  |  |  | 2012/12/18 |            |
|                                           |                                   |                                                         |         |              |  |            | ZAM000100767 |           | 6.35  |      |                     |    |            |                 |  |      |  |                         |  |                |  |  |  |  |  | 2013/03/18 |            |
|                                           |                                   |                                                         |         |              |  |            | ZAM000100767 |           | 6.367 |      |                     |    |            |                 |  |      |  |                         |  |                |  |  |  |  |  | 2013/06/18 |            |
|                                           |                                   |                                                         |         |              |  |            | ZAM000100767 |           | 6.358 |      |                     |    |            |                 |  |      |  |                         |  |                |  |  |  |  |  | 2013/09/18 |            |
|                                           |                                   |                                                         |         |              |  |            | ZAM000100767 |           | 6.442 |      |                     |    |            |                 |  |      |  |                         |  |                |  |  |  |  |  | 2013/12/18 |            |
|                                           |                                   |                                                         |         |              |  |            | ZAM000100767 |           | 6.95  |      |                     |    |            |                 |  |      |  |                         |  |                |  |  |  |  |  | 2014/03/18 |            |
|                                           |                                   |                                                         |         |              |  |            | ZAM000100767 |           | 7.025 |      |                     |    |            |                 |  |      |  |                         |  |                |  |  |  |  |  | 2014/06/18 |            |
|                                           |                                   |                                                         |         |              |  |            | ZAM000100767 |           | 7.358 |      |                     |    |            |                 |  |      |  |                         |  |                |  |  |  |  |  | 2014/09/18 |            |
|                                           |                                   |                                                         |         |              |  |            | ZAM000100767 |           | 7.308 |      |                     |    |            |                 |  |      |  |                         |  |                |  |  |  |  |  | 2014/12/18 |            |
|                                           |                                   |                                                         |         |              |  |            | ZAM000100767 |           | 7.333 |      |                     |    |            |                 |  |      |  |                         |  |                |  |  |  |  |  | 2015/03/18 |            |
|                                           |                                   |                                                         |         |              |  |            | ZAM000100767 |           | 7.358 |      |                     |    |            |                 |  |      |  |                         |  |                |  |  |  |  |  | 2015/06/18 |            |
|                                           |                                   |                                                         |         |              |  |            | ZAM000100767 |           | 7.533 |      |                     |    |            |                 |  |      |  |                         |  |                |  |  |  |  |  | 2015/09/18 |            |
|                                           |                                   |                                                         |         |              |  |            | ZAM000100767 |           | 7.855 |      |                     |    |            |                 |  |      |  |                         |  |                |  |  |  |  |  | 2015/12/18 |            |
|                                           |                                   |                                                         |         |              |  |            | ZAM000100767 |           | 8.458 |      |                     |    |            |                 |  |      |  |                         |  |                |  |  |  |  |  | 2016/03/18 |            |
|                                           |                                   |                                                         |         |              |  |            | ZAM000100767 |           | 8.533 |      |                     |    |            |                 |  |      |  |                         |  |                |  |  |  |  |  | 2016/06/20 |            |
|                                           |                                   |                                                         |         |              |  |            | ZAM000100767 |           | 8.583 |      |                     |    |            |                 |  |      |  |                         |  |                |  |  |  |  |  | 2016/09/18 |            |
|                                           |                                   |                                                         |         |              |  |            | ZAM000100767 |           | 8.583 |      |                     |    |            |                 |  |      |  |                         |  |                |  |  |  |  |  | 2016/12/18 |            |
|                                           |                                   |                                                         |         |              |  |            | ZAM000100767 |           | 8.558 |      |                     |    |            |                 |  |      |  |                         |  |                |  |  |  |  |  | 2017/03/20 |            |
|                                           |                                   |                                                         |         |              |  |            | ZAM000100767 |           | 8.542 |      |                     |    |            |                 |  |      |  |                         |  |                |  |  |  |  |  | 2017/06/19 |            |
| Floating Rate Notes                       | ABPFRNX201303183QJ03XXXXPLB22.    | ABSA BANK LIMITED                                       | Matured | 2012/09/18   |  | 2013/03/18 | ZAM000100791 | 80000000  | 5.295 | QUTR | Based on issue date | 18 | ZAR-JIBAR3 | PLUS-22-BPS     |  | None |  | Quarterly Payment Cycle |  | 2012/12/18     |  |  |  |  |  | Category3  |            |
|                                           |                                   |                                                         |         |              |  |            | ZAM000100791 |           | 5.295 |      |                     |    |            |                 |  |      |  |                         |  |                |  |  |  |  |  | 2012/09/18 |            |
|                                           |                                   |                                                         |         |              |  |            | ZAM000100791 |           | 5.345 |      |                     |    |            |                 |  |      |  |                         |  |                |  |  |  |  |  | 2012/12/18 |            |
| Floating Rate Notes                       | ABPFRNX201309183UJ03XXXXPLP0.900  | AFRICAN BANK LTD (OLD)                                  | Matured | 2012/09/18   |  | 2013/09/18 | ZAM000100700 | 145000000 | 5.975 | ISDF | None                |    | ZAR-JIBAR3 | PLUS-0.9-PRCT   |  | None |  | Issuer Defined          |  |                |  |  |  |  |  | Category3  |            |
|                                           |                                   |                                                         |         |              |  |            | ZAM000100700 |           | 5.975 |      |                     |    |            |                 |  |      |  |                         |  |                |  |  |  |  |  | 2012/09/18 |            |
|                                           |                                   |                                                         |         |              |  |            | ZAM000100700 |           | 6.025 |      |                     |    |            |                 |  |      |  |                         |  |                |  |  |  |  |  | 2012/12/18 |            |
|                                           |                                   |                                                         |         |              |  |            | ZAM000100700 |           | 6.025 |      |                     |    |            |                 |  |      |  |                         |  |                |  |  |  |  |  | 2012/12/18 | 2013/06/18 |
|                                           |                                   |                                                         |         |              |  |            | ZAM000100700 |           | 6.025 |      |                     |    |            |                 |  |      |  |                         |  |                |  |  |  |  |  | 2013/03/18 | 2013/09/18 |
| Floating Rate Notes                       | RANFRNX201509183UJ03XXXXPLP0.925  | RAND MERCHANT BANK                                      | Matured | 2012/09/19   |  | 2015/09/18 | ZAM000100882 | 50000000  | 6     | ISDF | None                |    | ZAR-JIBAR3 | PLUS-0.925-PRCT |  | None |  | Issuer Defined          |  |                |  |  |  |  |  | Category3  |            |
|                                           |                                   |                                                         |         |              |  |            | ZAM000100882 |           | 6     |      |                     |    |            |                 |  |      |  |                         |  |                |  |  |  |  |  | 2012/09/18 | 2015/09/18 |
|                                           |                                   |                                                         |         |              |  |            | ZAM000100882 |           | 6     |      |                     |    |            |                 |  |      |  |                         |  |                |  |  |  |  |  | 2012/12/18 | 2012/12/18 |
|                                           |                                   |                                                         |         |              |  |            | ZAM000100882 |           | 6.05  |      |                     |    |            |                 |  |      |  |                         |  |                |  |  |  |  |  | 2013/03/18 | 2013/06/18 |
|                                           |                                   |                                                         |         |              |  |            | ZAM000100882 |           | 6.05  |      |                     |    |            |                 |  |      |  |                         |  |                |  |  |  |  |  | 2013/03/18 | 2013/03/18 |
|                                           |                                   |                                                         |         |              |  |            | ZAM000100882 |           | 6.067 |      |                     |    |            |                 |  |      |  |                         |  |                |  |  |  |  |  | 2013/06/18 | 2013/06/18 |
|                                           |                                   |                                                         |         |              |  |            | ZAM000100882 |           | 6.058 |      |                     |    |            |                 |  |      |  |                         |  |                |  |  |  |  |  | 2013/09/18 | 2013/09/18 |
|                                           |                                   |                                                         |         |              |  |            | ZAM000100882 |           | 6.142 |      |                     |    |            |                 |  |      |  |                         |  |                |  |  |  |  |  | 2013/12/18 | 2013/12/18 |
|                                           |                                   |                                                         |         |              |  |            | ZAM000100882 |           | 6.65  |      |                     |    |            |                 |  |      |  |                         |  |                |  |  |  |  |  | 2014/03/18 | 2014/03/18 |
|                                           |                                   |                                                         |         |              |  |            | ZAM000100882 |           | 6.725 |      |                     |    |            |                 |  |      |  |                         |  |                |  |  |  |  |  | 2014/06/18 | 2014/06/18 |
|                                           |                                   |                                                         |         |              |  |            | ZAM000100882 |           | 7.058 |      |                     |    |            |                 |  |      |  |                         |  |                |  |  |  |  |  | 2014/09/18 | 2014/09/18 |
|                                           |                                   |                                                         |         |              |  |            | ZAM000100882 |           | 7.008 |      |                     |    |            |                 |  |      |  |                         |  |                |  |  |  |  |  | 2014/12/18 | 2014/12/18 |
|                                           |                                   |                                                         |         |              |  |            | ZAM000100882 |           | 7.033 |      |                     |    |            |                 |  |      |  |                         |  |                |  |  |  |  |  | 2015/03/18 | 2015/03/18 |
|                                           |                                   |                                                         |         |              |  |            | ZAM000100882 |           | 7.058 |      |                     |    |            |                 |  |      |  |                         |  |                |  |  |  |  |  | 2015/06/18 | 2015/06/18 |
| Linked Negotiable Certificates Of Deposit | NBKNLCD201403183UJ03XXXXPLP0.535  | NEDBANK CAPITAL                                         | Matured | 2012/09/19   |  | 2014/03/18 | ZAM000100890 | 300000000 | 5.61  | ISDF | None                |    | ZAR-JIBAR3 | PLUS-0.535-PRCT |  |      |  | Quarterly Payment Cycle |  | Issuer Defined |  |  |  |  |  | Category3  |            |
|                                           |                                   |                                                         |         |              |  |            | ZAM000100890 |           | 5.61  |      |                     |    |            |                 |  |      |  |                         |  |                |  |  |  |  |  | 2012/09/18 | 2013/03/18 |
|                                           |                                   |                                                         |         |              |  |            | ZAM000100890 |           | 5.61  |      |                     |    |            |                 |  |      |  |                         |  |                |  |  |  |  |  | 2012/09/19 | 2013/09/18 |
|                                           |                                   |                                                         |         |              |  |            | ZAM000100890 |           | 5.66  |      |                     |    |            |                 |  |      |  |                         |  |                |  |  |  |  |  | 2012/12/18 | 2013/09/18 |
|                                           |                                   |                                                         |         |              |  |            | ZAM000100890 |           | 5.66  |      |                     |    |            |                 |  |      |  |                         |  |                |  |  |  |  |  | 2013/03/18 | 2013/12/18 |
|                                           |                                   |                                                         |         |              |  |            | ZAM000100890 |           | 5.677 |      |                     |    |            |                 |  |      |  |                         |  |                |  |  |  |  |  | 2013/06/18 | 2013/06/18 |
|                                           |                                   |                                                         |         |              |  |            | ZAM000100890 |           | 5.668 |      |                     |    |            |                 |  |      |  |                         |  |                |  |  |  |  |  | 2013/09/18 | 2012/12/18 |
|                                           |                                   |                                                         |         |              |  |            | ZAM000100890 |           | 5.752 |      |                     |    |            |                 |  |      |  |                         |  |                |  |  |  |  |  | 2013/12/18 | 2014/03/18 |
| Debentures                                | SRBDEBX20120926T4.985             | SOUTH AFRICAN RESERVE BANK                              | Matured | 2012/09/19   |  | 2012/09/26 | ZAM000101021 | 120000000 | 4.985 | TERM | None                |    |            |                 |  |      |  |                         |  |                |  |  |  |  |  | Category2  |            |
| Debentures                                | SRBDEBX20121114T4.980             | SOUTH AFRICAN RESERVE BANK                              | Matured | 2012/09/19   |  | 2012/11/14 | ZAM000101062 | 500000000 | 4.98  | TERM | None                |    |            |                 |  |      |  |                         |  |                |  |  |  |  |  | Category2  |            |
| Debentures                                | SRBDEBX20121017T4.990             | SOUTH AFRICAN RESERVE BANK                              | Matured | 2012/09/19   |  | 2012/10/17 | ZAM000101096 | 922000000 | 4.99  | TERM | None                |    |            |                 |  |      |  |                         |  |                |  |  |  |  |  | Category2  |            |
| Negotiable Certificates Of Deposit        | SBSNCDX201212192T5.               | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2012/09/19   |  | 2012/12/19 | ZAM000101120 | 51000000  | 5     | TERM | None                |    |            |                 |  |      |  |                         |  |                |  |  |  |  |  | Category2  |            |
| Negotiable Certificates Of Deposit        | ABPNCDX20130320T5.15              | ABSA BANK LIMITED                                       | Matured | 2012/09/19   |  | 2013/03/20 | ZAM000100874 | 3000000   | 5.15  | TERM | None                |    |            |                 |  |      |  |                         |  |                |  |  |  |  |  | Category2  |            |
| Negotiable Certificates Of Deposit        | SBSNCDX20130320T5.175             | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2012/09/19   |  | 2013/03/20 | ZAM000100908 | 200000000 | 5.175 | TERM | None                |    |            |                 |  |      |  |                         |  |                |  |  |  |  |  | Category2  |            |
| Debentures                                | SRBDEBX20121017T4.980             | SOUTH AFRICAN RESERVE BANK                              | Matured | 2012/09/19   |  | 2012/10/17 | ZAM000101070 | 35000000  | 4.98  | TERM | None                |    |            |                 |  |      |  |                         |  |                |  |  |  |  |  | Category2  |            |
| Debentures                                | SRBDEBX20121114T4.990             | SOUTH AFRICAN RESERVE BANK                              | Matured | 2012/09/19   |  | 2012/11/14 | ZAM000101104 | 100000000 | 4.99  | TERM | None                |    |            |                 |  |      |  |                         |  |                |  |  |  |  |  | Category2  |            |
| Negotiable Certificates Of Deposit        | NBKNCDX201303192T5.175            | NEDBANK CAPITAL                                         | Matured | 2012/09/19</ |  |            |              |           |       |      |                     |    |            |                 |  |      |  |                         |  |                |  |  |  |  |  |            |            |



|                                           |                                 |                                                         |         |            |  |            |              |           |       |      |      |  |            |                 |  |                         |                |  |  |            |            |
|-------------------------------------------|---------------------------------|---------------------------------------------------------|---------|------------|--|------------|--------------|-----------|-------|------|------|--|------------|-----------------|--|-------------------------|----------------|--|--|------------|------------|
| Linked Negotiable Certificates Of Deposit | SBSLNCD201309193U06XXXXPLP0.22  | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2012/09/19 |  | 2013/09/19 | ZAM000101179 | 200000000 | 5.464 | ISDF | None |  | ZAR-JIBAR6 | PLUS-0.22-PRCT  |  | None                    | Issuer Defined |  |  | 2013/09/19 | Category3  |
|                                           |                                 |                                                         |         |            |  |            | ZAM000101179 |           | 5.464 |      |      |  |            |                 |  |                         |                |  |  | 2012/09/19 | 2013/03/19 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000101179 |           | 5.82  |      |      |  |            |                 |  |                         |                |  |  | 2013/03/19 | 2013/03/19 |
| Linked Negotiable Certificates Of Deposit | NBKLNCD201309193U03XXXXPLP0.425 | NEDBANK CAPITAL                                         | Matured | 2012/09/19 |  | 2013/09/19 | ZAM000100940 | 620000000 | 5.5   | ISDF | None |  | ZAR-JIBAR3 | PLUS-0.425-PRCT |  | Quarterly Payment Cycle | Issuer Defined |  |  | 2012/12/19 | Category3  |
|                                           |                                 |                                                         |         |            |  |            | ZAM000100940 |           | 5.5   |      |      |  |            |                 |  |                         |                |  |  | 2012/09/19 |            |
|                                           |                                 |                                                         |         |            |  |            | ZAM000100940 |           | 5.55  |      |      |  |            |                 |  |                         |                |  |  | 2012/12/19 | 2013/03/19 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000100940 |           | 5.35  |      |      |  |            |                 |  |                         |                |  |  | 2013/03/19 | 2013/06/19 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000100940 |           | 5.567 |      |      |  |            |                 |  |                         |                |  |  | 2013/06/19 | 2013/06/19 |
| Linked Negotiable Certificates Of Deposit | SBSLNCD201309193U03XXXXPLP0.425 | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2012/09/19 |  | 2013/09/19 | ZAM000100957 | 170000000 | 5.5   | ISDF | None |  | ZAR-JIBAR3 | PLUS-0.425-PRCT |  | None                    | Issuer Defined |  |  | 2013/09/19 | Category3  |
|                                           |                                 |                                                         |         |            |  |            | ZAM000100957 |           | 5.5   |      |      |  |            |                 |  |                         |                |  |  | 2012/09/19 |            |
|                                           |                                 |                                                         |         |            |  |            | ZAM000100957 |           | 5.55  |      |      |  |            |                 |  |                         |                |  |  | 2012/12/19 | 2012/12/19 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000100957 |           | 5.55  |      |      |  |            |                 |  |                         |                |  |  | 2013/03/19 | 2013/03/19 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000100957 |           | 5.567 |      |      |  |            |                 |  |                         |                |  |  | 2013/06/19 | 2013/06/19 |
| Debentures                                | SRBDEBX20120926T4.995           | SOUTH AFRICAN RESERVE BANK                              | Matured | 2012/09/19 |  | 2012/09/26 | ZAM000101039 | 400000000 | 4.995 | TERM | None |  |            |                 |  |                         |                |  |  |            | Category2  |
| Floating Rate Notes                       | RANFRNX201309193U03XXXXPLP0.425 | RAND MERCHANT BANK                                      | Matured | 2012/09/19 |  | 2013/09/19 | ZAM000100858 | 309000000 | 5.5   | ISDF | None |  | ZAR-JIBAR3 | PLUS-0.425-PRCT |  | None                    | Issuer Defined |  |  | 2013/09/19 | Category3  |
|                                           |                                 |                                                         |         |            |  |            | ZAM000100858 |           | 5.5   |      |      |  |            |                 |  |                         |                |  |  | 2012/09/19 |            |
|                                           |                                 |                                                         |         |            |  |            | ZAM000100858 |           | 5.55  |      |      |  |            |                 |  |                         |                |  |  | 2012/12/19 | 2012/12/19 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000100858 |           | 5.55  |      |      |  |            |                 |  |                         |                |  |  | 2013/03/19 | 2013/03/19 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000100858 |           | 5.567 |      |      |  |            |                 |  |                         |                |  |  | 2013/06/19 | 2013/06/19 |
| Debentures                                | SRBDEBX20121114T4.970           | SOUTH AFRICAN RESERVE BANK                              | Matured | 2012/09/19 |  | 2012/11/14 | ZAM000101054 | 500000000 | 4.97  | TERM | None |  |            |                 |  |                         |                |  |  |            | Category2  |
| Debentures                                | SRBDEBX20121114T4.950           | SOUTH AFRICAN RESERVE BANK                              | Matured | 2012/09/19 |  | 2012/11/14 | ZAM000101088 | 300000000 | 4.95  | TERM | None |  |            |                 |  |                         |                |  |  |            | Category2  |
| Floating Rate Notes                       | SCBFRNX201309193U03XXXXPLB38    | STANDARD CHARTERED BANK SA (OLD)                        | Matured | 2012/09/19 |  | 2013/09/19 | ZAM000101161 | 270000000 | 5.455 | ISDF | None |  | ZAR-JIBAR3 | PLUS-38-BPS     |  | None                    | Issuer Defined |  |  | 2013/03/19 | Category3  |
|                                           |                                 |                                                         |         |            |  |            | ZAM000101161 |           | 5.455 |      |      |  |            |                 |  |                         |                |  |  | 2012/09/19 |            |
|                                           |                                 |                                                         |         |            |  |            | ZAM000101161 |           | 5.505 |      |      |  |            |                 |  |                         |                |  |  | 2012/12/19 | 2012/12/19 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000101161 |           | 5.505 |      |      |  |            |                 |  |                         |                |  |  | 2013/03/19 | 2013/03/19 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000101161 |           | 5.522 |      |      |  |            |                 |  |                         |                |  |  | 2013/06/19 | 2013/06/19 |
| Floating Rate Notes                       | RANFRNX201309203U03XXXXPLP0.425 | RAND MERCHANT BANK                                      | Matured | 2012/09/20 |  | 2013/09/20 | ZAM000101203 | 350000000 | 5.5   | ISDF | None |  | ZAR-JIBAR3 | PLUS-0.425-PRCT |  | None                    | Issuer Defined |  |  | 2013/09/20 | Category3  |
|                                           |                                 |                                                         |         |            |  |            | ZAM000101203 |           | 5.5   |      |      |  |            |                 |  |                         |                |  |  | 2012/09/20 |            |
|                                           |                                 |                                                         |         |            |  |            | ZAM000101203 |           | 5.55  |      |      |  |            |                 |  |                         |                |  |  | 2012/12/20 | 2012/12/20 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000101203 |           | 5.55  |      |      |  |            |                 |  |                         |                |  |  | 2013/03/20 | 2013/03/20 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000101203 |           | 5.567 |      |      |  |            |                 |  |                         |                |  |  | 2013/06/20 | 2013/06/20 |
| Floating Rate Notes                       | RANFRNX201709193U03XXXXPLP1.225 | RAND MERCHANT BANK                                      | Matured | 2012/09/20 |  | 2017/09/19 | ZAM000101245 | 0         | 8.54  | ISDF | None |  | ZAR-JIBAR3 | PLUS-1.225-PRCT |  | None                    | Issuer Defined |  |  | 2013/06/20 | Category3  |
|                                           |                                 |                                                         |         |            |  |            | ZAM000101245 |           | 8.54  |      |      |  |            |                 |  |                         |                |  |  | 2013/06/19 |            |
|                                           |                                 |                                                         |         |            |  |            | ZAM000101245 |           | 6.3   |      |      |  |            |                 |  |                         |                |  |  | 2012/09/20 |            |
|                                           |                                 |                                                         |         |            |  |            | ZAM000101245 |           | 6.35  |      |      |  |            |                 |  |                         |                |  |  | 2012/12/19 | 2012/12/19 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000101245 |           | 6.35  |      |      |  |            |                 |  |                         |                |  |  | 2013/03/19 | 2013/03/19 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000101245 |           | 6.367 |      |      |  |            |                 |  |                         |                |  |  | 2013/06/19 | 2013/06/19 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000101245 |           | 6.358 |      |      |  |            |                 |  |                         |                |  |  | 2013/09/19 | 2013/09/19 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000101245 |           | 6.442 |      |      |  |            |                 |  |                         |                |  |  | 2013/12/19 | 2013/12/19 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000101245 |           | 6.95  |      |      |  |            |                 |  |                         |                |  |  | 2014/03/19 | 2014/03/19 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000101245 |           | 7.025 |      |      |  |            |                 |  |                         |                |  |  | 2014/06/19 | 2014/06/19 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000101245 |           | 7.358 |      |      |  |            |                 |  |                         |                |  |  | 2014/09/19 | 2014/09/19 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000101245 |           | 7.308 |      |      |  |            |                 |  |                         |                |  |  | 2014/12/19 | 2014/12/19 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000101245 |           | 7.333 |      |      |  |            |                 |  |                         |                |  |  | 2015/03/19 | 2015/03/19 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000101245 |           | 7.358 |      |      |  |            |                 |  |                         |                |  |  | 2015/06/19 | 2015/06/19 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000101245 |           | 7.333 |      |      |  |            |                 |  |                         |                |  |  | 2015/09/21 | 2015/09/21 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000101245 |           | 7.825 |      |      |  |            |                 |  |                         |                |  |  | 2015/12/21 | 2015/12/21 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000101245 |           | 8.458 |      |      |  |            |                 |  |                         |                |  |  | 2016/03/22 | 2016/03/22 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000101245 |           | 8.533 |      |      |  |            |                 |  |                         |                |  |  | 2016/06/20 | 2016/06/20 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000101245 |           | 8.583 |      |      |  |            |                 |  |                         |                |  |  | 2016/09/19 | 2016/09/19 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000101245 |           | 8.583 |      |      |  |            |                 |  |                         |                |  |  | 2016/12/19 | 2016/12/19 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000101245 |           | 8.558 |      |      |  |            |                 |  |                         |                |  |  | 2017/03/20 | 2017/03/20 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000101245 |           | 8.542 |      |      |  |            |                 |  |                         |                |  |  | 2017/06/19 | 2017/06/19 |
| Floating Rate Notes                       | RANFRNX201409193U03XXXXPLP0.775 | RAND MERCHANT BANK                                      | Matured | 2012/09/20 |  | 2014/09/19 | ZAM000101187 | 0         | 5.85  | ISDF | None |  | ZAR-JIBAR3 | PLUS-0.775-PRCT |  | None                    | Issuer Defined |  |  | 2017/06/19 | Category3  |
|                                           |                                 |                                                         |         |            |  |            | ZAM000101187 |           | 5.85  |      |      |  |            |                 |  |                         |                |  |  | 2012/09/20 | 2014/09/19 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000101187 |           | 5.85  |      |      |  |            |                 |  |                         |                |  |  | 2012/12/19 | 2012/12/19 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000101187 |           | 5.9   |      |      |  |            |                 |  |                         |                |  |  | 2013/03/19 | 2013/03/19 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000101187 |           | 5.917 |      |      |  |            |                 |  |                         |                |  |  | 2013/06/19 | 2013/06/19 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000101187 |           | 5.908 |      |      |  |            |                 |  |                         |                |  |  | 2013/09/19 | 2013/09/19 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000101187 |           | 5.892 |      |      |  |            |                 |  |                         |                |  |  | 2013/12/19 | 2013/12/19 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000101187 |           | 6.5   |      |      |  |            |                 |  |                         |                |  |  | 2014/03/19 | 2014/03/19 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000101187 |           | 6.575 |      |      |  |            |                 |  |                         |                |  |  | 2014/06/19 | 2014/06/19 |
| Floating Rate Notes                       | RANFRNX201603183U03XXXXPLP1.1   | RAND MERCHANT BANK                                      | Matured | 2012/09/20 |  | 2016/03/18 | ZAM000101195 | 400000000 | 7.7   | ISDF | None |  | ZAR-JIBAR3 | PLUS-1.1-PRCT   |  | None                    | Issuer Defined |  |  | 2014/06/19 | Category3  |
|                                           |                                 |                                                         |         |            |  |            | ZAM000101195 |           | 6.175 |      |      |  |            |                 |  |                         |                |  |  | 2012/09/20 | 2016/03/18 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000101195 |           | 6.225 |      |      |  |            |                 |  |                         |                |  |  | 2012/12/18 | 2012/12/18 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000101195 |           | 6.225 |      |      |  |            |                 |  |                         |                |  |  | 2013/03/18 | 2013/03/18 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000101195 |           | 6.242 |      |      |  |            |                 |  |                         |                |  |  | 2013/06/18 | 2013/06/18 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000101195 |           | 6.233 |      |      |  |            |                 |  |                         |                |  |  | 2013/09/18 | 2013/09/18 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000101195 |           | 6.317 |      |      |  |            |                 |  |                         |                |  |  | 2013/12/18 | 2013/12/18 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000101195 |           | 6.825 |      |      |  |            |                 |  |                         |                |  |  | 2014/03/18 | 2014/03/18 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000101195 |           | 6.9   |      |      |  |            |                 |  |                         |                |  |  | 2014/06/18 | 2014/06/18 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000101195 |           | 7.233 |      |      |  |            |                 |  |                         |                |  |  | 2014/09/18 | 2014/09/18 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000101195 |           | 7.183 |      |      |  |            |                 |  |                         |                |  |  | 2014/12/18 | 2014/12/18 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000101195 |           | 7.208 |      |      |  |            |                 |  |                         |                |  |  | 2015/03/18 | 2015/03/18 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000101195 |           | 7.233 |      |      |  |            |                 |  |                         |                |  |  | 2015/06/18 | 2015/06/18 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000101195 |           | 7.408 |      |      |  |            |                 |  |                         |                |  |  | 2015/09/18 | 2015/09/18 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000101195 |           | 7.7   |      |      |  |            |                 |  |                         |                |  |  | 2015/12/18 | 2015/12/18 |
| Floating Rate Notes                       | RANFRNX201409193U03XXXXPLP0.75  | RAND MERCHANT BANK                                      | Matured | 2012/09/20 |  | 2014/09/19 | ZAM000101229 | 0         | 5.825 | ISDF | None |  | ZAR-JIBAR3 | PLUS-0.75-PRCT  |  | None                    | Issuer Defined |  |  | 2015/12/18 | Category3  |
|                                           |                                 |                                                         |         |            |  |            | ZAM000101229 |           | 5.825 |      |      |  |            |                 |  |                         |                |  |  | 2012/09/20 | 2014/09/19 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000101229 |           | 5.875 |      |      |  |            |                 |  |                         |                |  |  | 2012/12/19 | 2012/12/19 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000101229 |           | 5.875 |      |      |  |            |                 |  |                         |                |  |  | 2013/03/19 | 2013/03/19 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000101229 |           | 5.892 |      |      |  |            |                 |  |                         |                |  |  | 2013/06/19 | 2013/06/19 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000101229 |           | 5.883 |      |      |  |            |                 |  |                         |                |  |  | 2013/09/19 | 2013/09/19 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000101229 |           | 5.967 |      |      |  |            |                 |  |                         |                |  |  | 2013/12/19 | 2013/12/19 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000101229 |           | 6.475 |      |      |  |            |                 |  |                         |                |  |  | 2014/03/19 | 2014/03/19 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000101229 |           | 6.55  |      |      |  |            |                 |  |                         |                |  |  | 2014/06/19 | 2014/06/19 |
| Floating Rate Notes                       | ABPFRNX201709193U03XXXXPLP1.20  | ABSA BANK LIMITED                                       | Matured | 2012/09/20 |  | 2017/09/19 | ZAM000101252 | 30000000  | 8.52  | ISDF | None |  | ZAR-JIBAR3 | PLUS-1.2-PRCT   |  | None                    | Issuer Defined |  |  | 2014/06/19 | Category3  |



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



|                                           |                                 |                                                         |         |            |  |            |              |           |       |      |                     |   |            |                 |  |                         |                         |            |            |            |           |
|-------------------------------------------|---------------------------------|---------------------------------------------------------|---------|------------|--|------------|--------------|-----------|-------|------|---------------------|---|------------|-----------------|--|-------------------------|-------------------------|------------|------------|------------|-----------|
| Floating Rate Notes                       | ABPFRNX201410063UJ03XXXXPL0,70  | ABSA BANK LIMITED                                       | Matured | 2012/10/05 |  | 2014/10/06 | ZAM000103183 | 50000000  | 5,775 | ISDF | None                |   | ZAR-JIBAR3 | PLUS-0.7-PRCT   |  | None                    | Issuer Defined          |            |            | 2014/10/06 | Category3 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000103183 |           | 5,775 |      |                     |   |            |                 |  |                         |                         |            | 2012/10/05 |            |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000103183 |           | 5,819 |      |                     |   |            |                 |  |                         |                         |            | 2013/01/07 | 2013/01/07 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000103183 |           | 5,805 |      |                     |   |            |                 |  |                         |                         |            | 2013/04/05 | 2013/04/05 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000103183 |           | 5,842 |      |                     |   |            |                 |  |                         |                         |            | 2013/07/05 | 2013/07/05 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000103183 |           | 5,842 |      |                     |   |            |                 |  |                         |                         |            | 2013/10/07 | 2013/10/07 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000103183 |           | 5,925 |      |                     |   |            |                 |  |                         |                         |            | 2014/01/06 | 2014/01/06 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000103183 |           | 6,433 |      |                     |   |            |                 |  |                         |                         |            | 2014/04/07 | 2014/04/07 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000103183 |           | 5,525 |      |                     |   |            |                 |  |                         |                         |            | 2014/07/07 | 2014/07/07 |           |
| Floating Rate Notes                       | ABPFRNX201310043UJ03XXXXPL0,40  | ABSA BANK LIMITED                                       | Matured | 2012/10/05 |  | 2013/10/04 | ZAM000103217 | 242000000 | 5,475 | ISDF | None                |   | ZAR-JIBAR3 | PLUS-0.4-PRCT   |  | None                    | Issuer Defined          |            |            | 2013/10/04 | Category3 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000103217 |           | 5,475 |      |                     |   |            |                 |  |                         |                         |            | 2012/10/05 |            |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000103217 |           | 5,539 |      |                     |   |            |                 |  |                         |                         |            | 2013/01/04 | 2013/01/04 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000103217 |           | 5,529 |      |                     |   |            |                 |  |                         |                         |            | 2013/04/04 | 2013/04/04 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000103217 |           | 5,542 |      |                     |   |            |                 |  |                         |                         |            | 2013/07/04 | 2013/07/04 |           |
| Linked Negotiable Certificates Of Deposit | IPNLNCD201310043UJ03XXXXPLB48,  | INVESTEC BANK LIMITED                                   | Matured | 2012/10/05 |  | 2013/10/04 | ZAM000103209 | 100000000 | 5,555 | ISDF | None                |   | ZAR-JIBAR3 | PLUS-48-BPS     |  | None                    | Issuer Defined          |            |            | 2013/10/04 | Category3 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000103209 |           | 5,555 |      |                     |   |            |                 |  |                         |                         |            | 2012/10/05 |            |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000103209 |           | 5,559 |      |                     |   |            |                 |  |                         |                         |            | 2013/01/04 | 2013/01/04 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000103209 |           | 5,599 |      |                     |   |            |                 |  |                         |                         |            | 2013/04/04 | 2013/04/04 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000103209 |           | 5,605 |      |                     |   |            |                 |  |                         |                         |            | 2013/07/04 | 2013/07/04 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000103209 |           | 5,622 |      |                     |   |            |                 |  |                         |                         |            | 2013/10/04 | 2013/10/04 |           |
| Linked Negotiable Certificates Of Deposit | NBKLNCD201310043UJ03XXXXPL0,4   | NEDBANK CAPITAL                                         | Matured | 2012/10/05 |  | 2013/10/04 | ZAM000103233 | 40000000  | 5,475 | ISDF | None                |   | ZAR-JIBAR3 | PLUS-0.4-PRCT   |  | Quarterly Payment Cycle | Issuer Defined          |            |            | 2013/10/04 | Category3 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000103233 |           | 5,475 |      |                     |   |            |                 |  |                         |                         |            | 2012/10/05 |            |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000103233 |           | 5,519 |      |                     |   |            |                 |  |                         |                         |            | 2013/01/04 | 2013/01/04 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000103233 |           | 5,525 |      |                     |   |            |                 |  |                         |                         |            | 2013/04/04 | 2013/04/04 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000103233 |           | 5,542 |      |                     |   |            |                 |  |                         |                         |            | 2013/07/04 | 2013/07/04 |           |
| Negotiable Certificates Of Deposit        | SBSNCDX201301042T5,             | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2012/10/05 |  | 2013/01/04 | ZAM000103343 | 50000000  | 5     | TERM | None                |   |            |                 |  |                         |                         |            | 2013/01/04 | 2013/01/04 |           |
| Negotiable Certificates Of Deposit        | SBSNCDX201301082T5,             | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2012/10/08 |  | 2013/01/08 | ZAM000103357 | 70000000  | 5     | TERM | None                |   |            |                 |  |                         |                         |            | 2013/04/04 | 2013/04/04 |           |
| Linked Negotiable Certificates Of Deposit | NBKLNCD201310083UJ03XXXXPL0,400 | NEDBANK CAPITAL                                         | Matured | 2012/10/08 |  | 2013/10/08 | ZAM000103340 | 130000000 | 5,475 | ISDF | None                |   | ZAR-JIBAR3 | PLUS-0.4-PRCT   |  | Quarterly Payment Cycle | Issuer Defined          |            |            | 2013/07/04 | Category2 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000103340 |           | 5,475 |      |                     |   |            |                 |  |                         |                         |            | 2013/07/04 | 2013/07/04 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000103340 |           | 5,506 |      |                     |   |            |                 |  |                         |                         |            | 2012/10/08 | 2013/10/08 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000103340 |           | 5,525 |      |                     |   |            |                 |  |                         |                         |            | 2013/01/08 | 2013/01/08 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000103340 |           | 5,525 |      |                     |   |            |                 |  |                         |                         |            | 2013/04/08 | 2013/04/08 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000103340 |           | 5,542 |      |                     |   |            |                 |  |                         |                         |            | 2013/07/08 | 2013/07/08 |           |
| Linked Negotiable Certificates Of Deposit | IPNLNCD201310083UJ03XXXXPLB48,  | INVESTEC BANK LIMITED                                   | Matured | 2012/10/08 |  | 2013/10/08 | ZAM000103415 | 0         | 5,555 | ISDF | None                |   | ZAR-JIBAR3 | PLUS-48-BPS     |  | None                    | Issuer Defined          |            |            | 2013/07/08 | Category3 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000103415 |           | 5,555 |      |                     |   |            |                 |  |                         |                         |            | 2013/10/08 |            |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000103415 |           | 5,586 |      |                     |   |            |                 |  |                         |                         |            | 2012/10/08 | 2013/10/08 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000103415 |           | 5,605 |      |                     |   |            |                 |  |                         |                         |            | 2013/01/08 | 2013/01/08 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000103415 |           | 5,622 |      |                     |   |            |                 |  |                         |                         |            | 2013/04/08 | 2013/04/08 |           |
| Negotiable Certificates Of Deposit        | IPNLNCDX201301082T5,05          | INVESTEC BANK LIMITED                                   | Matured | 2012/10/08 |  | 2013/01/08 | ZAM000103365 | 40000000  | 5,005 | TERM | None                |   |            |                 |  |                         |                         |            | 2013/07/08 | 2013/07/08 |           |
| Negotiable Certificates Of Deposit        | NBKLNCDX201301082T5,            | NEDBANK CAPITAL                                         | Matured | 2012/10/08 |  | 2013/01/08 | ZAM000103381 | 130000000 | 5,475 | QUTR | Based on issue date | 8 | ZAR-JIBAR3 | PLUS-0.4-PRCT   |  | None                    | Quarterly Payment Cycle | 2013/01/08 |            | 2013/07/08 | Category3 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000103381 |           | 5,475 |      |                     |   |            |                 |  |                         |                         |            | 2012/10/08 |            |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000103381 |           | 5,506 |      |                     |   |            |                 |  |                         |                         |            | 2013/01/08 | 2013/01/08 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000103381 |           | 5,525 |      |                     |   |            |                 |  |                         |                         |            | 2013/04/08 | 2013/04/08 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000103381 |           | 5,542 |      |                     |   |            |                 |  |                         |                         |            | 2013/07/08 | 2013/07/08 |           |
| Negotiable Certificates Of Deposit        | RANNCDX201301082T5,0000000      | RAND MERCHANT BANK                                      | Matured | 2012/10/08 |  | 2013/01/08 | ZAM000103324 | 50000000  | 5     | TERM | None                |   |            |                 |  |                         |                         |            | 2013/07/08 | 2013/07/08 |           |
| Linked Negotiable Certificates Of Deposit | NBKLNCD201310083UJ03XXXXPL0,410 | NEDBANK CAPITAL                                         | Matured | 2012/10/08 |  | 2013/10/08 | ZAM000103423 | 150000000 | 5,485 | ISDF | None                |   | ZAR-JIBAR3 | PLUS-0.41-PRCT  |  | Quarterly Payment Cycle | Issuer Defined          |            |            | 2013/07/08 | Category2 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000103423 |           | 5,485 |      |                     |   |            |                 |  |                         |                         |            | 2013/10/08 |            |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000103423 |           | 5,516 |      |                     |   |            |                 |  |                         |                         |            | 2012/10/08 | 2013/10/08 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000103423 |           | 5,535 |      |                     |   |            |                 |  |                         |                         |            | 2013/01/08 | 2013/01/08 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000103423 |           | 5,552 |      |                     |   |            |                 |  |                         |                         |            | 2013/04/08 | 2013/04/08 |           |
| Negotiable Certificates Of Deposit        | IPNLNCDX20131042T5,425          | INVESTEC BANK LIMITED                                   | Matured | 2012/10/08 |  | 2013/10/08 | ZAM000103308 | 300000000 | 5,425 | TERM | None                |   |            |                 |  |                         |                         |            | 2013/07/08 | 2013/07/08 |           |
| Negotiable Certificates Of Deposit        | NBKLNCDX201301082T5,            | NEDBANK CAPITAL                                         | Matured | 2012/10/08 |  | 2013/01/08 | ZAM000103373 | 50000000  | 5     | TERM | None                |   |            |                 |  |                         |                         |            | 2013/01/08 | 2013/01/08 |           |
| Negotiable Certificates Of Deposit        | NBKLNCDX201310022T5,375         | NEDBANK CAPITAL                                         | Matured | 2012/10/08 |  | 2013/10/08 | ZAM000103295 | 20000000  | 5,375 | TERM | None                |   |            |                 |  |                         |                         |            | 2013/04/08 | 2013/04/08 |           |
| Linked Negotiable Certificates Of Deposit | IPNLNCD201310083UJ03XXXXPLB45,  | INVESTEC BANK LIMITED                                   | Matured | 2012/10/08 |  | 2013/10/08 | ZAM000103399 | 40000000  | 5,525 | ISDF | None                |   | ZAR-JIBAR3 | PLUS-45-BPS     |  | None                    | Issuer Defined          |            |            | 2013/07/08 | Category3 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000103399 |           | 5,525 |      |                     |   |            |                 |  |                         |                         |            | 2012/10/08 | 2013/10/08 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000103399 |           | 5,556 |      |                     |   |            |                 |  |                         |                         |            | 2013/01/08 | 2013/01/08 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000103399 |           | 5,575 |      |                     |   |            |                 |  |                         |                         |            | 2013/04/08 | 2013/04/08 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000103399 |           | 5,592 |      |                     |   |            |                 |  |                         |                         |            | 2013/07/08 | 2013/07/08 |           |
| Floating Rate Notes                       | ABPFRNX201510083UJ03XXXXPLB85,  | ABSA BANK LIMITED                                       | Matured | 2012/10/08 |  | 2015/10/08 | ZAM000103274 | 100000000 | 5,925 | ISDF | None                |   | ZAR-JIBAR3 | PLUS-85-BPS     |  | None                    | Issuer Defined          |            |            | 2013/07/08 | Category3 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000103274 |           | 5,925 |      |                     |   |            |                 |  |                         |                         |            | 2012/10/08 | 2015/01/08 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000103274 |           | 5,926 |      |                     |   |            |                 |  |                         |                         |            | 2013/01/08 | 2013/01/08 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000103274 |           | 5,956 |      |                     |   |            |                 |  |                         |                         |            | 2013/04/08 | 2015/04/08 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000103274 |           | 5,975 |      |                     |   |            |                 |  |                         |                         |            | 2013/07/08 | 2015/10/08 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000103274 |           | 5,992 |      |                     |   |            |                 |  |                         |                         |            | 2013/10/08 | 2013/04/08 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000103274 |           | 6,075 |      |                     |   |            |                 |  |                         |                         |            | 2014/01/08 | 2014/01/08 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000103274 |           | 6,583 |      |                     |   |            |                 |  |                         |                         |            | 2014/04/08 | 2014/04/08 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000103274 |           | 6,675 |      |                     |   |            |                 |  |                         |                         |            | 2014/07/08 | 2013/10/08 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000103274 |           | 6,925 |      |                     |   |            |                 |  |                         |                         |            | 2014/10/08 | 2013/07/08 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000103274 |           | 6,975 |      |                     |   |            |                 |  |                         |                         |            | 2015/01/08 | 2015/07/08 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000103274 |           | 6,988 |      |                     |   |            |                 |  |                         |                         |            | 2015/04/08 | 2014/10/08 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000103274 |           | 7,008 |      |                     |   |            |                 |  |                         |                         |            | 2015/07/08 | 2014/07/08 |           |
| Floating Rate Notes                       | RANFRNX201310083UJ03XXXXPL0,4   | RAND MERCHANT BANK                                      | Matured | 2012/10/08 |  | 2013/10/08 | ZAM000103316 | 130000000 | 5,475 | ISDF | None                |   | ZAR-JIBAR3 | PLUS-0.4-PRCT   |  | None                    | Issuer Defined          |            |            | 2013/07/08 | Category3 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000103316 |           | 5,475 |      |                     |   |            |                 |  |                         |                         |            | 2012/10/08 | 2013/10/08 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000103316 |           | 5,506 |      |                     |   |            |                 |  |                         |                         |            | 2013/01/08 | 2013/01/08 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000103316 |           | 5,525 |      |                     |   |            |                 |  |                         |                         |            | 2013/04/08 | 2013/04/08 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000103316 |           | 5,542 |      |                     |   |            |                 |  |                         |                         |            | 2013/07/08 | 2013/07/08 |           |
| Linked Negotiable Certificates Of Deposit | SBSLNCD201310083UJ03XXXXPL0,375 | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2012/10/08 |  | 2013/10/08 | ZAM000103332 | 100000000 | 5,45  | ISDF | None                |   | ZAR-JIBAR3 | PLUS-0.375-PRCT |  | None                    | Issuer Defined          |            |            | 2013/07/08 | Category3 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000103332 |           | 5,45  |      |                     |   |            |                 |  |                         |                         |            | 2012/10/08 | 2013/10/08 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000103332 |           | 5,481 |      |                     |   |            |                 |  |                         |                         |            | 2013/01/08 | 2013/01/08 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000103332 |           | 5,5   |      |                     |   |            |                 |  |                         |                         |            | 2013/04/08 | 2013/04/08 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000103332 |           | 5,517 |      |                     |   |            |                 |  |                         |                         |            | 2013/07/08 | 2013/07/08 |           |
| Negotiable Certificates Of Deposit        | ABPNCDX201301022T5,375          | ABSA BANK LIMITED                                       | Matured | 2012/10/08 |  | 2013/10/08 | ZAM000103290 | 20000000  | 3,975 | TERM | None                |   |            |                 |  |                         |                         |            | 2012/10/08 | 2013/10/08 |           |
| Negotiable Certificates Of Deposit        | ABPNCDX201301082T5,             | ABSA BANK LIMITED                                       | Matured | 2012/10/08 |  | 2013/01/08 | ZAM000103407 | 50000000  | 5     | TERM | None                |   |            |                 |  |                         |                         |            | 2013/01/08 | 2013/01/08 |           |
| Floating Rate Notes                       | RANFRNX201310083UJ03XXXXPL0,4   | RAND MERCHANT BANK                                      | Matured | 2012/10/08 |  | 2013/10/08 | ZAM000103431 | 50000000  | 5,475 | ISDF | None                |   | ZAR-JIBAR3 | PLUS-0.4-PRCT   |  | None                    | Issuer Defined          |            |            | 201        |           |



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



|                                               |                                 |                                                         |         |            |  |            |              |             |       |      |                     |    |            |                 |                         |                         |  |            |            |           |
|-----------------------------------------------|---------------------------------|---------------------------------------------------------|---------|------------|--|------------|--------------|-------------|-------|------|---------------------|----|------------|-----------------|-------------------------|-------------------------|--|------------|------------|-----------|
| Linked Negotiable Certificates Of Deposit     | NBKLNCD201310303U03XXXXPLP0.375 | 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          |  |            | 2013/10/30 | Category3 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000106079 |             | 5.45  |      |                     |    |            |                 |                         |                         |  | 2012/10/30 |            |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000106079 |             | 5.456 |      |                     |    |            |                 |                         |                         |  | 2013/01/30 | 2013/01/30 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000106079 |             | 5.5   |      |                     |    |            |                 |                         |                         |  | 2013/04/30 | 2013/04/30 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000106079 |             | 5.525 |      |                     |    |            |                 |                         |                         |  | 2013/07/30 | 2013/07/30 |           |
| Notes                                         | ABBNOTX201310302T5.925          | AFRICAN BANK LTD (OLD)                                  | Matured | 2012/10/30 |  | 2013/10/30 | ZAM000106103 | 100000000   | 5.925 | TERM | None                |    |            |                 |                         |                         |  |            |            |           |
| Floating Rate Notes                           | ABPFRNX201310303U03XXXXPLP0.375 | ABSA BANK LIMITED                                       | Matured | 2012/10/30 |  | 2013/10/30 | ZAM000106020 | 650000000   | 5.45  | QUTR | 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 |            |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000106020 |             | 5.456 |      |                     |    |            |                 |                         |                         |  | 2013/01/30 |            |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000106020 |             | 5.5   |      |                     |    |            |                 |                         |                         |  | 2013/04/30 |            |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000106020 |             | 5.525 |      |                     |    |            |                 |                         |                         |  | 2013/07/30 |            |           |
| Negotiable Certificates Of Deposit            | RANNCXD201304302T5.22500000     | RAND MERCHANT BANK                                      | Matured | 2012/10/30 |  | 2013/04/30 | ZAM000106053 | 700000      | 5.225 | TERM | None                |    |            |                 |                         |                         |  |            | Category2  |           |
| Negotiable Certificates Of Deposit            | SBSNCDX201304302T5.2            | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2012/10/30 |  | 2013/04/30 | ZAM000106087 | 5000000     | 5.2   | TERM | None                |    |            |                 |                         |                         |  |            | Category2  |           |
| Negotiable Certificates Of Deposit            | SBSNCDX201310302T5.40000000     | RAND MERCHANT BANK                                      | Matured | 2012/10/30 |  | 2013/10/30 | ZAM000106040 | 4000000     | 5.4   | TERM | None                |    |            |                 |                         |                         |  |            | Category2  |           |
| Negotiable Certificates Of Deposit            | SBSNCDX201310302T5.375          | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2012/10/30 |  | 2013/10/30 | ZAM000106095 | 1000000     | 5.375 | TERM | None                |    |            |                 |                         |                         |  |            | Category2  |           |
| Negotiable Certificates Of Deposit            | ABBNCDX201311292T5.975          | AFRICAN BANK LTD (OLD)                                  | Matured | 2012/10/30 |  | 2013/11/29 | ZAM000106038 | 5000000     | 5.975 | TERM | None                |    |            |                 |                         |                         |  |            | Category2  |           |
| Linked Negotiable Certificates Of Deposit     | NBKLNCD201710273U03XXXXPLP1.150 | 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 |            |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000106012 |             | 6.275 |      |                     |    |            |                 |                         |                         |  | 2013/04/30 |            |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000106012 |             | 6.3   |      |                     |    |            |                 |                         |                         |  | 2013/07/30 | 2013/07/30 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000106012 |             | 6.292 |      |                     |    |            |                 |                         |                         |  | 2013/10/30 | 2013/10/30 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000106012 |             | 6.842 |      |                     |    |            |                 |                         |                         |  | 2014/01/30 | 2015/07/30 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000106012 |             | 6.925 |      |                     |    |            |                 |                         |                         |  | 2014/04/30 | 2014/04/30 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000106012 |             | 7.108 |      |                     |    |            |                 |                         |                         |  | 2014/07/30 | 2014/07/30 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000106012 |             | 7.225 |      |                     |    |            |                 |                         |                         |  | 2014/10/30 | 2017/04/28 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000106012 |             | 7.35  |      |                     |    |            |                 |                         |                         |  | 2015/01/30 | 2015/01/30 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000106012 |             | 7.267 |      |                     |    |            |                 |                         |                         |  | 2015/04/30 | 2015/04/30 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000106012 |             | 7.45  |      |                     |    |            |                 |                         |                         |  | 2015/07/30 | 2013/01/30 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000106012 |             | 7.467 |      |                     |    |            |                 |                         |                         |  | 2015/10/30 | 2017/10/27 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000106012 |             | 8.133 |      |                     |    |            |                 |                         |                         |  | 2016/01/29 | 2016/10/28 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000106012 |             | 8.45  |      |                     |    |            |                 |                         |                         |  | 2016/04/29 | 2016/01/29 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000106012 |             | 8.5   |      |                     |    |            |                 |                         |                         |  | 2016/07/29 | 2013/04/30 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000106012 |             | 8.508 |      |                     |    |            |                 |                         |                         |  | 2016/10/28 | 2014/01/30 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000106012 |             | 8.517 |      |                     |    |            |                 |                         |                         |  | 2017/01/30 | 2014/10/30 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000106012 |             | 8.492 |      |                     |    |            |                 |                         |                         |  | 2017/04/28 | 2016/04/29 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000106012 |             | 8.233 |      |                     |    |            |                 |                         |                         |  | 2017/07/28 | 2017/07/28 |           |
| Floating Rate Notes                           | RANFRNX201310313U03XXXXPLP0.4   | RAND MERCHANT BANK                                      | Matured | 2012/10/31 |  | 2013/10/31 | ZAM000106145 | 130000000   | 5.475 | ISDF | None                |    | ZAR-JIBAR3 | PLUS-0.4-PRCT   | None                    | Issuer Defined          |  |            | Category3  |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000106145 |             | 5.475 |      |                     |    |            |                 |                         |                         |  | 2012/10/31 | 2013/10/31 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000106145 |             | 5.481 |      |                     |    |            |                 |                         |                         |  | 2013/01/31 | 2013/01/31 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000106145 |             | 5.525 |      |                     |    |            |                 |                         |                         |  | 2013/04/30 | 2013/04/30 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000106145 |             | 5.542 |      |                     |    |            |                 |                         |                         |  | 2013/07/31 | 2013/07/31 |           |
| Floating Rate Notes                           | RANFRNX201310313U03XXXXPLP0.4   | RAND MERCHANT BANK                                      | Matured | 2012/10/31 |  | 2013/10/31 | ZAM000106178 | 500000000   | 5.475 | ISDF | None                |    | ZAR-JIBAR3 | PLUS-0.4-PRCT   | None                    | Issuer Defined          |  |            | Category3  |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000106178 |             | 5.475 |      |                     |    |            |                 |                         |                         |  | 2012/10/31 | 2013/10/31 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000106178 |             | 5.481 |      |                     |    |            |                 |                         |                         |  | 2013/01/31 | 2013/01/31 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000106178 |             | 5.525 |      |                     |    |            |                 |                         |                         |  | 2013/04/30 | 2013/04/30 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000106178 |             | 5.542 |      |                     |    |            |                 |                         |                         |  | 2013/07/31 | 2013/07/31 |           |
| Commercial Paper Bills/ Capital Project Bills | ESKCPBX201304301                | ESKOM HOLDINGS SOC LTD                                  | Matured | 2012/10/31 |  | 2013/04/30 | ZAM000106111 | 500000000   |       |      | None                |    |            |                 |                         |                         |  |            |            |           |
| Promissory Notes                              | ABPFRNX201310302T4.85           | ABSA BANK LIMITED                                       | Matured | 2012/10/31 |  | 2013/10/30 | ZAM000106368 | 500000000   | 4.85  | TERM | None                |    |            |                 |                         |                         |  |            | Category1  |           |
| Negotiable Certificates Of Deposit            | ABPNCDX201304302T5.20           | ABSA BANK LIMITED                                       | Matured | 2012/10/31 |  | 2013/04/30 | ZAM000106186 | 2000000     | 5.2   | TERM | None                |    |            |                 |                         |                         |  |            | Category2  |           |
| Debentures                                    | SRBDEBX201211142T5.000          | SOUTH AFRICAN RESERVE BANK                              | Matured | 2012/10/31 |  | 2012/11/14 | ZAM000106301 | 200000000   | 5     | TERM | None                |    |            |                 |                         |                         |  |            | Category2  |           |
| Debentures                                    | SRBDEBX20121227T5.000           | SOUTH AFRICAN RESERVE BANK                              | Matured | 2012/10/31 |  | 2012/12/27 | ZAM000106335 | 1273000000  | 5     | TERM | None                |    |            |                 |                         |                         |  |            | Category2  |           |
| Negotiable Certificates Of Deposit            | SBSNCDX20130131T5.025           | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2012/10/31 |  | 2013/01/31 | ZAM000106204 | 1000000     | 5.025 | TERM | None                |    |            |                 |                         |                         |  |            | Category2  |           |
| Debentures                                    | SRBDEBX20121128T5.000           | SOUTH AFRICAN RESERVE BANK                              | Matured | 2012/10/31 |  | 2012/11/28 | ZAM000106285 | 600000000   | 5     | TERM | None                |    |            |                 |                         |                         |  |            | Category2  |           |
| Debentures                                    | SRBDEBX20121128T4.980           | SOUTH AFRICAN RESERVE BANK                              | Matured | 2012/10/31 |  | 2012/11/28 | ZAM000106293 | 780000000   | 4.98  | TERM | None                |    |            |                 |                         |                         |  |            | Category2  |           |
| Debentures                                    | SRBDEBX20121227T4.990           | SOUTH AFRICAN RESERVE BANK                              | Matured | 2012/10/31 |  | 2012/12/27 | ZAM000106327 | 515000000   | 4.99  | TERM | None                |    |            |                 |                         |                         |  |            | Category2  |           |
| Debentures                                    | SRBDEBX20121107T4.990           | SOUTH AFRICAN RESERVE BANK                              | Matured | 2012/10/31 |  | 2012/11/07 | ZAM000106210 | 717000000   | 4.99  | TERM | None                |    |            |                 |                         |                         |  |            | Category2  |           |
| Debentures                                    | SRBDEBX20121107T5.000           | SOUTH AFRICAN RESERVE BANK                              | Matured | 2012/10/31 |  | 2012/11/07 | ZAM000106236 | 450000000   | 5     | TERM | None                |    |            |                 |                         |                         |  |            | Category2  |           |
| Debentures                                    | SRBDEBX20121128T4.985           | SOUTH AFRICAN RESERVE BANK                              | Matured | 2012/10/31 |  | 2012/11/28 | ZAM000106251 | 250000000   | 4.985 | TERM | None                |    |            |                 |                         |                         |  |            | Category2  |           |
| Debentures                                    | SRBDEBX201211142T4.985          | SOUTH AFRICAN RESERVE BANK                              | Matured | 2012/10/31 |  | 2012/11/14 | ZAM000106277 | 500000000   | 4.985 | TERM | None                |    |            |                 |                         |                         |  |            | Category2  |           |
| Negotiable Certificates Of Deposit            | NBKNCDX201305022T5.2            | NEDBANK CAPITAL                                         | Matured | 2012/10/31 |  | 2013/05/02 | ZAM000106350 | 1000000     | 5.2   | TERM | None                |    |            |                 |                         |                         |  |            | Category2  |           |
| Floating Rate Notes                           | ABPFRNX201311293U03XXXXPLP1.00  | AFRICAN BANK LTD (OLD)                                  | Matured | 2012/10/31 |  | 2013/11/29 | ZAM000106129 | 220000000   | 6.075 | ISDF | None                |    | ZAR-JIBAR3 | PLUS-1-PRCT     | None                    | Issuer Defined          |  |            | Category3  |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000106129 |             | 6.075 |      |                     |    |            |                 |                         |                         |  | 2012/10/31 | 2013/02/28 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000106129 |             | 6.083 |      |                     |    |            |                 |                         |                         |  | 2013/02/28 | 2013/11/29 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000106129 |             | 6.125 |      |                     |    |            |                 |                         |                         |  | 2013/05/31 |            |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000106129 |             | 6.133 |      |                     |    |            |                 |                         |                         |  | 2013/08/30 | 2013/08/30 |           |
| Negotiable Certificates Of Deposit            | IPNNCDX201310312T5.50           | INVESTEC BANK LIMITED                                   | Matured | 2012/10/31 |  | 2013/10/31 | ZAM000106160 | 900000000   | 5.5   | TERM | None                |    |            |                 |                         |                         |  |            |            |           |
| Debentures                                    | SRBDEBX20121227T4.950           | SOUTH AFRICAN RESERVE BANK                              | Matured | 2012/10/31 |  | 2012/12/27 | ZAM000106269 | 200000000   | 4.95  | TERM | None                |    |            |                 |                         |                         |  |            | Category2  |           |
| Debentures                                    | SRBDEBX20121128T4.990           | SOUTH AFRICAN RESERVE BANK                              | Matured | 2012/10/31 |  | 2012/11/28 | ZAM000106319 | 610000000   | 4.99  | TERM | None                |    |            |                 |                         |                         |  |            | Category2  |           |
| Floating Rate Notes                           | RANFRNX201310313U03XXXXPLP0.4   | RAND MERCHANT BANK                                      | Matured | 2012/10/31 |  | 2013/10/31 | ZAM000106137 | 500000000   | 5.475 | ISDF | None                |    | ZAR-JIBAR3 | PLUS-0.4-PRCT   | None                    | Issuer Defined          |  |            | Category3  |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000106137 |             | 5.475 |      |                     |    |            |                 |                         |                         |  | 2012/10/31 | 2013/10/31 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000106137 |             | 5.481 |      |                     |    |            |                 |                         |                         |  | 2013/01/31 | 2013/01/31 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000106137 |             | 5.525 |      |                     |    |            |                 |                         |                         |  | 2013/04/30 | 2013/04/30 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000106137 |             | 5.542 |      |                     |    |            |                 |                         |                         |  | 2013/07/31 | 2013/07/31 |           |
| Floating Rate Notes                           | RANFRNX201404303U03XXXXPLP0.5   | RAND MERCHANT BANK                                      | Matured | 2012/10/31 |  | 2014/04/30 | ZAM000106202 | 650000000   | 5.575 | ISDF | None                |    | ZAR-JIBAR3 | PLUS-0.5-PRCT   | None                    | Issuer Defined          |  |            | Category3  |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000106202 |             | 5.575 |      |                     |    |            |                 |                         |                         |  | 2012/10/31 | 2014/04/30 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000106202 |             | 5.581 |      |                     |    |            |                 |                         |                         |  | 2013/01/30 | 2013/01/30 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000106202 |             | 5.625 |      |                     |    |            |                 |                         |                         |  | 2013/04/30 | 2013/04/30 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000106202 |             | 5.65  |      |                     |    |            |                 |                         |                         |  | 2013/07/30 | 2013/07/30 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000106202 |             | 5.642 |      |                     |    |            |                 |                         |                         |  | 2013/10/30 | 2013/10/30 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000106202 |             | 6.192 |      |                     |    |            |                 |                         |                         |  | 2014/01/30 | 2014/01/30 |           |
| Debentures                                    | SRBDEBX201211142T4.990          | SOUTH AFRICAN RESERVE BANK                              | Matured | 2012/10/31 |  | 2012/11/14 | ZAM000106244 | 386000000   | 4.99  | TERM | None                |    |            |                 |                         |                         |  |            | Category2  |           |
| Negotiable Certificates Of Deposit            | RANNCXD201304302T5.20000000     | RAND MERCHANT BANK                                      | Matured | 2012/10/31 |  | 2013/04/30 | ZAM000106343 | 0           | 5.2   | TERM | None                |    |            |                 |                         |                         |  |            | Category2  |           |
| Treasury Bills                                | NATTBX201310301                 | GOVERNMENT OF SOUTH AFRICA                              | Matured | 2012/10/31 |  | 2013/10/30 | ZAM000106373 | 73600000000 |       |      | None                |    |            |                 |                         |                         |  |            | Category1  |           |
| Negotiable Certificates Of Deposit            | SBSNCDX201304302T5.2            | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2012/10/31 |  | 2013/04/30 | ZAM000106152 | 2000000     | 5.2   | TERM | None                |    |            |                 |                         |                         |  |            | Category2  |           |
| Debentures                                    | SRBDEBX20121107T4.995           | SOUTH AFRICAN                                           |         |            |  |            |              |             |       |      |                     |    |            |                 |                         |                         |  |            |            |           |



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



|                                           |                                 |                                                         |         |            |  |            |              |            |         |      |      |  |            |                 |  |                         |                |  |            |            |           |
|-------------------------------------------|---------------------------------|---------------------------------------------------------|---------|------------|--|------------|--------------|------------|---------|------|------|--|------------|-----------------|--|-------------------------|----------------|--|------------|------------|-----------|
| Treasury Bills                            | NATTBX201401021                 | GOVERNMENT OF SOUTH AFRICA                              | Matured | 2013/01/02 |  | 2014/01/02 | ZAM000111970 | 7380000000 | 5.617   |      |      |  |            |                 |  |                         |                |  | 2014/01/02 | 2014/01/02 | Category1 |
| Debentures                                | SRBDEB201302272T4.950           | SOUTH AFRICAN RESERVE BANK                              | Matured | 2013/01/02 |  | 2013/02/27 | ZAM000111947 | 1700000000 | 4.95    | TERM | None |  |            |                 |  |                         |                |  |            |            | Category2 |
| Floating Rate Notes                       | ABPFRNX201401023U03XXXXPLB40_   | ABSA BANK LIMITED                                       | Matured | 2013/01/02 |  | 2014/01/02 | ZAM000111798 | 1500000000 | 5.519   | ISDF | None |  | ZAR-JIBAR3 | PLUS-40-BPS     |  | None                    | Issuer Defined |  |            |            | Category3 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000111798 |            | 5.525   |      |      |  |            |                 |  |                         |                |  | 2013/04/02 | 2013/04/02 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000111798 |            | 5.542   |      |      |  |            |                 |  |                         |                |  | 2013/07/02 | 2013/07/02 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000111798 |            | 5.542   |      |      |  |            |                 |  |                         |                |  | 2013/10/02 | 2014/01/02 |           |
| Floating Rate Notes                       | RANFRNX201404013U03XXXXPLB41_   | RAND MERCHANT BANK                                      | Matured | 2013/01/02 |  | 2014/04/01 | ZAM000111954 | 0          | 5.529   | ISDF | None |  | ZAR-JIBAR3 | PLUS-41-BPS     |  | None                    | Issuer Defined |  |            |            | Category3 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000111954 |            | 5.535   |      |      |  |            |                 |  |                         |                |  | 2013/04/02 | 2014/04/01 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000111954 |            | 5.56    |      |      |  |            |                 |  |                         |                |  | 2013/07/01 | 2013/07/01 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000111954 |            | 5.552   |      |      |  |            |                 |  |                         |                |  | 2013/10/01 | 2013/10/01 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000111954 |            | 5.627   |      |      |  |            |                 |  |                         |                |  | 2014/01/02 | 2014/01/02 |           |
| Linked Negotiable Certificates Of Deposit | NBKLNCD201401313U03XXXXPLP0.4   | NEDBANK CAPITAL                                         | Matured | 2013/01/02 |  | 2014/01/31 | ZAM000111962 | 1000000000 | 5.519   | ISDF | None |  | ZAR-JIBAR3 | PLUS-0.4-PRCT   |  | Quarterly Payment Cycle | Issuer Defined |  |            |            | Category3 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000111962 |            | 5.525   |      |      |  |            |                 |  |                         |                |  | 2013/04/02 | 2013/04/02 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000111962 |            | 5.542   |      |      |  |            |                 |  |                         |                |  | 2013/07/02 | 2013/07/02 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000111962 |            | 5.542   |      |      |  |            |                 |  |                         |                |  | 2013/10/02 | 2013/10/02 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000111962 |            | 5.617   |      |      |  |            |                 |  |                         |                |  | 2014/01/02 | 2014/01/02 |           |
| Linked Negotiable Certificates Of Deposit | NBKLNCD201401023U03XXXXPLP0.375 | NEDBANK CAPITAL                                         | Matured | 2013/01/03 |  | 2014/01/02 | ZAM000111988 | 900000000  | 5.494   | ISDF | None |  | ZAR-JIBAR3 | PLUS-0.375-PRCT |  | Quarterly Payment Cycle | Issuer Defined |  |            |            | Category3 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000111988 |            | 5.5     |      |      |  |            |                 |  |                         |                |  | 2014/01/02 | 2014/01/02 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000111988 |            | 5.517   |      |      |  |            |                 |  |                         |                |  | 2013/04/02 | 2013/04/02 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000111988 |            | 5.517   |      |      |  |            |                 |  |                         |                |  | 2013/07/02 | 2013/07/02 |           |
| Floating Rate Notes                       | ABPFRNX201512313U03XXXXPLP0.775 | ABSA BANK LIMITED                                       | Matured | 2013/01/03 |  | 2015/12/31 | ZAM000112036 | 250000000  | 7.08    | ISDF | None |  | ZAR-JIBAR3 | PLUS-0.775-PRCT |  | None                    | Issuer Defined |  |            |            | Category3 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000112036 |            | 5.9     |      |      |  |            |                 |  |                         |                |  | 2013/04/02 | 2014/03/31 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000112036 |            | 5.925   |      |      |  |            |                 |  |                         |                |  | 2013/07/01 | 2013/07/01 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000112036 |            | 5.908   |      |      |  |            |                 |  |                         |                |  | 2013/09/30 | 2014/09/30 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000112036 |            | 6.5     |      |      |  |            |                 |  |                         |                |  | 2014/03/31 | 2013/04/02 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000112036 |            | 6.6     |      |      |  |            |                 |  |                         |                |  | 2014/06/30 | 2013/09/30 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000112036 |            | 6.908   |      |      |  |            |                 |  |                         |                |  | 2014/09/30 | 2015/09/30 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000112036 |            | 6.9     |      |      |  |            |                 |  |                         |                |  | 2014/12/31 | 2015/06/30 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000112036 |            | 6.883   |      |      |  |            |                 |  |                         |                |  | 2015/03/31 | 2015/03/31 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000112036 |            | 6.917   |      |      |  |            |                 |  |                         |                |  | 2015/06/30 | 2015/12/31 |           |
| Linked Negotiable Certificates Of Deposit | IPNLNCD201401033U03XXXXPLB45_   | INVESTEC BANK LIMITED                                   | Matured | 2013/01/03 |  | 2014/01/03 | ZAM000112119 | 1800000000 | 5.569   | ISDF | None |  | ZAR-JIBAR3 | PLUS-45-BPS     |  | None                    | Issuer Defined |  |            |            | Category3 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000112119 |            | 5.575   |      |      |  |            |                 |  |                         |                |  | 2013/04/03 | 2013/04/03 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000112119 |            | 5.592   |      |      |  |            |                 |  |                         |                |  | 2013/07/03 | 2013/07/03 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000112119 |            | 5.592   |      |      |  |            |                 |  |                         |                |  | 2013/10/03 | 2013/10/03 |           |
| Linked Negotiable Certificates Of Deposit | NBKLNCD201307033U03XXXXPLP0.2   | NEDBANK CAPITAL                                         | Matured | 2013/01/03 |  | 2013/07/03 | ZAM000112127 | 50000000   | 5.319   | ISDF | None |  | ZAR-JIBAR3 | PLUS-0.2-PRCT   |  | Quarterly Payment Cycle | Issuer Defined |  |            |            | Category3 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000112127 |            | 5.325   |      |      |  |            |                 |  |                         |                |  | 2013/07/03 | 2013/07/03 |           |
| Floating Rate Notes                       | RANFRNX201402033U03XXXXPLB40_   | RAND MERCHANT BANK                                      | Matured | 2013/01/03 |  | 2014/02/03 | ZAM000112085 | 830000000  | 5.519   | ISDF | None |  | ZAR-JIBAR3 | PLUS-40-BPS     |  | None                    | Issuer Defined |  |            |            | Category3 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000112085 |            | 5.481   |      |      |  |            |                 |  |                         |                |  | 2013/02/04 | 2013/02/04 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000112085 |            | 5.525   |      |      |  |            |                 |  |                         |                |  | 2013/05/03 | 2013/05/03 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000112085 |            | 5.533   |      |      |  |            |                 |  |                         |                |  | 2013/08/05 | 2013/08/05 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000112085 |            | 5.542   |      |      |  |            |                 |  |                         |                |  | 2013/11/04 | 2013/11/04 |           |
| Floating Rate Notes                       | RANFRNX201801023U03XXXXPLB105_  | RAND MERCHANT BANK                                      | Matured | 2013/01/03 |  | 2018/01/02 | ZAM000111996 | 500000000  | 8.04    | ISDF | None |  | ZAR-JIBAR3 | PLUS-105-BPS    |  | None                    | Issuer Defined |  |            |            | Category3 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000111996 |            | 6.175   |      |      |  |            |                 |  |                         |                |  | 2013/04/02 | 2013/04/02 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000111996 |            | 6.192   |      |      |  |            |                 |  |                         |                |  | 2013/07/02 | 2013/07/02 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000111996 |            | 6.192   |      |      |  |            |                 |  |                         |                |  | 2013/10/02 | 2013/10/02 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000111996 |            | 6.267   |      |      |  |            |                 |  |                         |                |  | 2014/01/02 | 2014/01/02 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000111996 |            | 6.775   |      |      |  |            |                 |  |                         |                |  | 2014/04/02 | 2014/04/02 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000111996 |            | 6.875   |      |      |  |            |                 |  |                         |                |  | 2014/07/02 | 2014/07/02 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000111996 |            | 7.158   |      |      |  |            |                 |  |                         |                |  | 2014/10/02 | 2014/10/02 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000111996 |            | 7.175   |      |      |  |            |                 |  |                         |                |  | 2015/01/02 | 2015/01/02 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000111996 |            | 7.158   |      |      |  |            |                 |  |                         |                |  | 2015/04/02 | 2015/04/02 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000111996 |            | 7.2     |      |      |  |            |                 |  |                         |                |  | 2015/07/02 | 2015/07/02 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000111996 |            | 7.258   |      |      |  |            |                 |  |                         |                |  | 2015/10/02 | 2015/10/02 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000111996 |            | 7.675   |      |      |  |            |                 |  |                         |                |  | 2016/01/04 | 2016/01/04 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000111996 |            | 8.283   |      |      |  |            |                 |  |                         |                |  | 2016/04/04 | 2016/04/04 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000111996 |            | 8.408   |      |      |  |            |                 |  |                         |                |  | 2016/07/04 | 2016/07/04 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000111996 |            | 8.40833 |      |      |  |            |                 |  |                         |                |  | 2016/10/03 | 2016/10/03 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000111996 |            | 8.408   |      |      |  |            |                 |  |                         |                |  | 2017/01/03 | 2017/01/03 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000111996 |            | 8.408   |      |      |  |            |                 |  |                         |                |  | 2017/04/03 | 2017/04/03 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000111996 |            | 8.4     |      |      |  |            |                 |  |                         |                |  | 2017/07/03 | 2017/07/03 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000111996 |            | 8.042   |      |      |  |            |                 |  |                         |                |  | 2017/10/02 | 2017/10/02 |           |
| Floating Rate Notes                       | RANFRNX201512313U03XXXXPLB77.5  | RAND MERCHANT BANK                                      | Matured | 2013/01/03 |  | 2015/12/31 | ZAM000112010 | 0          | 7.29    | ISDF | None |  | ZAR-JIBAR3 | PLUS-77.5-BPS   |  | None                    | Issuer Defined |  |            |            | Category3 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000112010 |            | 5.858   |      |      |  |            |                 |  |                         |                |  | 2013/03/01 | 2013/03/01 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000112010 |            | 5.9     |      |      |  |            |                 |  |                         |                |  | 2013/06/03 | 2013/06/03 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000112010 |            | 5.908   |      |      |  |            |                 |  |                         |                |  | 2013/09/02 | 2013/09/02 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000112010 |            | 5.975   |      |      |  |            |                 |  |                         |                |  | 2013/12/02 | 2013/12/02 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000112010 |            | 6.45    |      |      |  |            |                 |  |                         |                |  | 2014/03/03 | 2014/03/03 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000112010 |            | 6.575   |      |      |  |            |                 |  |                         |                |  | 2014/06/02 | 2014/06/02 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000112010 |            | 6.883   |      |      |  |            |                 |  |                         |                |  | 2014/09/01 | 2014/09/01 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000112010 |            | 6.858   |      |      |  |            |                 |  |                         |                |  | 2014/12/01 | 2014/12/01 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000112010 |            | 6.875   |      |      |  |            |                 |  |                         |                |  | 2015/03/02 | 2015/03/02 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000112010 |            | 6.908   |      |      |  |            |                 |  |                         |                |  | 2015/06/01 | 2015/06/01 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000112010 |            | 7.075   |      |      |  |            |                 |  |                         |                |  | 2015/09/01 | 2015/09/01 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000112010 |            | 7.292   |      |      |  |            |                 |  |                         |                |  | 2015/12/01 | 2015/12/01 |           |
| Negotiable Certificates Of Deposit        | RANNCDX201304262T5.1500000      | RAND MERCHANT BANK                                      | Matured | 2013/01/03 |  | 2013/04/26 | ZAM000112093 | 300000000  | 5.15    | TERM | None |  |            |                 |  |                         |                |  |            |            | Category2 |
| Linked Negotiable Certificates Of Deposit | SBSLNCD201512313U03XXXXPLP0.775 | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2013/01/03 |  | 2015/12/31 | ZAM000112002 | 250000000  | 7.08    | ISDF | None |  | ZAR-JIBAR3 | PLUS-0.775-PRCT |  | None                    | Issuer Defined |  |            |            | Category3 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000112002 |            | 5.9     |      |      |  |            |                 |  |                         |                |  | 2013/04/03 | 2013/04/03 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000112002 |            | 5.917   |      |      |  |            |                 |  |                         |                |  | 2013/07/03 | 2013/07/03 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000112002 |            | 5.917   |      |      |  |            |                 |  |                         |                |  | 2013/10/03 | 2013/10/03 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000112002 |            | 6       |      |      |  |            |                 |  |                         |                |  | 2014/01/03 | 2014/01/03 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000112002 |            | 6.5     |      |      |  |            |                 |  |                         |                |  | 2014/04/03 | 2014/04/03 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000112002 |            | 6.6     |      |      |  |            |                 |  |                         |                |  | 2014/07/03 | 2014/07/03 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000112002 |            | 6.85    |      |      |  |            |                 |  |                         |                |  | 2014/10/03 | 2014/10/03 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000112002 |            | 6.9     |      |      |  |            |                 |  |                         |                |  | 2015/01/05 | 2015/01/05 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000112002 |            | 6.883   |      |      |  |            |                 |  |                         |                |  | 2015/04/07 | 2015/04/07 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000112002 |            | 6.933   |      |      |  |            |                 |  |                         |                |  | 2015/07/03 | 2015/07/03 |           |
| Linked Negotiable Certificates Of Deposit | SBSLNCD201307033U03XXXXPLP0.225 | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2013/01/03 |  | 2013/07/03 | ZAM000112143 | 350000000  |         |      |      |  |            |                 |  |                         |                |  |            |            |           |



|                                               |                                  |                                                         |         |            |  |            |              |           |       |  |      |      |  |            |                 |  |                         |                |            |            |
|-----------------------------------------------|----------------------------------|---------------------------------------------------------|---------|------------|--|------------|--------------|-----------|-------|--|------|------|--|------------|-----------------|--|-------------------------|----------------|------------|------------|
| Negotiable Certificates Of Deposit            | SBSNCDX201304042T5.025           | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2013/01/04 |  | 2013/04/04 | ZAM000112275 | 18000000  | 5.025 |  | TERM | None |  |            |                 |  |                         |                | Category2  |            |
| Negotiable Certificates Of Deposit            | RANNCDX201304052T5.0500000       | RAND MERCHANT BANK                                      | Matured | 2013/01/04 |  | 2013/04/05 | ZAM000112242 | 5250000   | 5.05  |  | TERM | None |  |            |                 |  |                         |                | Category2  |            |
| Negotiable Certificates Of Deposit            | NBKNCDX201304052T5.              | NEDBANK CAPITAL                                         | Matured | 2013/01/04 |  | 2013/04/05 | ZAM000112259 | 11000000  | 5     |  | TERM | None |  |            |                 |  |                         |                | Category2  |            |
| Negotiable Certificates Of Deposit            | IPNNCDX201304052T5.10            | INVESTEC BANK LIMITED                                   | Matured | 2013/01/04 |  | 2013/04/05 | ZAM000112267 | 43400000  | 5.1   |  | TERM | None |  |            |                 |  |                         |                | Category2  |            |
| Negotiable Certificates Of Deposit            | SBSNCDX201304052T5.025           | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2013/01/04 |  | 2013/04/05 | ZAM000112234 | 5000000   | 5.025 |  | TERM | None |  |            |                 |  |                         |                | Category2  |            |
| Negotiable Certificates Of Deposit            | NBKNCDX201401032T5.5             | NEDBANK CAPITAL                                         | Matured | 2013/01/04 |  | 2014/01/03 | ZAM000112266 | 57900000  | 5.5   |  | TERM | None |  |            |                 |  |                         |                | Category2  |            |
| Negotiable Certificates Of Deposit            | ABPNCDX201304052T5.05            | ABSA BANK LIMITED                                       | Matured | 2013/01/04 |  | 2013/04/05 | ZAM000112317 | 2130000   | 5.05  |  | TERM | None |  |            |                 |  |                         |                | Category2  |            |
| Negotiable Certificates Of Deposit            | NBKNCDX201307042T5.25            | NEDBANK CAPITAL                                         | Matured | 2013/01/04 |  | 2013/07/04 | ZAM000112325 | 5000000   | 5.25  |  | TERM | None |  |            |                 |  |                         |                | Category2  |            |
| Linked Negotiable Certificates Of Deposit     | NBKLNCD201401033U03XXXXPLP0.45   | NEDBANK CAPITAL                                         | Matured | 2013/01/04 |  | 2014/01/03 | ZAM000112333 | 600000000 | 5.569 |  | ISDF | None |  | ZAR-JIBAR3 | PLUS-0.45-PRCT  |  | Quarterly Payment Cycle | Issuer Defined | Category3  |            |
|                                               |                                  |                                                         |         |            |  |            | ZAM000112333 |           | 5.575 |  |      |      |  |            |                 |  |                         |                | 2013/04/03 | 2014/01/03 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000112333 |           | 5.592 |  |      |      |  |            |                 |  |                         |                | 2013/07/03 | 2013/07/03 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000112333 |           | 5.592 |  |      |      |  |            |                 |  |                         |                | 2013/10/03 | 2013/10/03 |
| Linked Negotiable Certificates Of Deposit     | SBSLNCD201601043U03XXXXPLP0.775  | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2013/01/04 |  | 2016/01/04 | ZAM000112192 | 50000000  | 7.08  |  | ISDF | None |  | ZAR-JIBAR3 | PLUS-0.775-PRCT |  | None                    | Issuer Defined | Category3  |            |
|                                               |                                  |                                                         |         |            |  |            | ZAM000112192 |           | 5.9   |  |      |      |  |            |                 |  |                         |                | 2013/04/04 | 2016/01/04 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000112192 |           | 5.917 |  |      |      |  |            |                 |  |                         |                | 2013/07/04 | 2013/07/04 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000112192 |           | 5.917 |  |      |      |  |            |                 |  |                         |                | 2013/10/04 | 2013/10/04 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000112192 |           | 6     |  |      |      |  |            |                 |  |                         |                | 2014/01/06 | 2014/01/06 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000112192 |           | 6.508 |  |      |      |  |            |                 |  |                         |                | 2014/04/04 | 2014/04/04 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000112192 |           | 6.6   |  |      |      |  |            |                 |  |                         |                | 2014/07/04 | 2014/07/04 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000112192 |           | 6.85  |  |      |      |  |            |                 |  |                         |                | 2014/10/06 | 2014/10/06 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000112192 |           | 6.9   |  |      |      |  |            |                 |  |                         |                | 2015/01/05 | 2015/01/05 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000112192 |           | 6.883 |  |      |      |  |            |                 |  |                         |                | 2015/04/07 | 2015/04/07 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000112192 |           | 6.933 |  |      |      |  |            |                 |  |                         |                | 2015/07/06 | 2015/07/06 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000112192 |           | 7.083 |  |      |      |  |            |                 |  |                         |                | 2015/10/05 | 2015/10/05 |
| Commercial Paper Bills/ Capital Project Bills | ESKCPBX201301111                 | ESKOM HOLDINGS SOC LTD                                  | Matured | 2013/01/04 |  | 2013/01/11 | ZAM000112200 | 80000000  |       |  |      | None |  |            |                 |  |                         |                |            | Category1  |
| Negotiable Certificates Of Deposit            | RANNCDX201304042T5.0500000       | RAND MERCHANT BANK                                      | Matured | 2013/01/04 |  | 2013/04/04 | ZAM000112218 | 2000000   | 5.05  |  | TERM | None |  |            |                 |  |                         |                |            | Category2  |
| Negotiable Certificates Of Deposit            | SBSNCDX201307052T5.25            | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2013/01/04 |  | 2013/07/05 | ZAM000112283 | 19000000  | 5.25  |  | TERM | None |  |            |                 |  |                         |                |            | Category2  |
| Floating Rate Notes                           | ABPFRNX201601043U03XXXXPLP0.7750 | ABSA BANK LIMITED                                       | Matured | 2013/01/04 |  | 2016/01/04 | ZAM000112168 | 55000000  | 7.08  |  | ISDF | None |  | ZAR-JIBAR3 | PLUS-0.775-PRCT |  | None                    | Issuer Defined | Category3  |            |
|                                               |                                  |                                                         |         |            |  |            | ZAM000112168 |           | 5.9   |  |      |      |  |            |                 |  |                         |                |            | 2013/10/04 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000112168 |           | 5.917 |  |      |      |  |            |                 |  |                         |                |            | 2013/04/04 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000112168 |           | 5.917 |  |      |      |  |            |                 |  |                         |                |            | 2013/07/04 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000112168 |           | 6     |  |      |      |  |            |                 |  |                         |                |            | 2013/10/04 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000112168 |           | 6.508 |  |      |      |  |            |                 |  |                         |                |            | 2014/01/06 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000112168 |           | 6.6   |  |      |      |  |            |                 |  |                         |                |            | 2014/04/04 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000112168 |           | 6.85  |  |      |      |  |            |                 |  |                         |                |            | 2014/07/04 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000112168 |           | 6.9   |  |      |      |  |            |                 |  |                         |                |            | 2014/10/06 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000112168 |           | 6.883 |  |      |      |  |            |                 |  |                         |                |            | 2015/01/05 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000112168 |           | 6.933 |  |      |      |  |            |                 |  |                         |                |            | 2015/04/07 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000112168 |           | 7.083 |  |      |      |  |            |                 |  |                         |                |            | 2015/07/06 |
| Floating Rate Notes                           | RANFRNX201601043U03XXXXPLB77.5   | RAND MERCHANT BANK                                      | Matured | 2013/01/04 |  | 2016/01/04 | ZAM000112176 | 13000000  | 7.08  |  | ISDF | None |  | ZAR-JIBAR3 | PLUS-77.5-BPS   |  | None                    | Issuer Defined |            | 2015/10/05 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000112176 |           | 5.9   |  |      |      |  |            |                 |  |                         |                |            | 2016/01/04 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000112176 |           | 5.917 |  |      |      |  |            |                 |  |                         |                |            | 2013/04/04 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000112176 |           | 5.917 |  |      |      |  |            |                 |  |                         |                |            | 2013/07/04 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000112176 |           | 6     |  |      |      |  |            |                 |  |                         |                |            | 2013/10/04 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000112176 |           | 6.508 |  |      |      |  |            |                 |  |                         |                |            | 2014/01/06 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000112176 |           | 6.6   |  |      |      |  |            |                 |  |                         |                |            | 2014/04/04 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000112176 |           | 6.85  |  |      |      |  |            |                 |  |                         |                |            | 2014/07/04 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000112176 |           | 6.9   |  |      |      |  |            |                 |  |                         |                |            | 2014/10/06 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000112176 |           | 6.883 |  |      |      |  |            |                 |  |                         |                |            | 2015/01/05 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000112176 |           | 6.933 |  |      |      |  |            |                 |  |                         |                |            | 2015/04/07 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000112176 |           | 7.083 |  |      |      |  |            |                 |  |                         |                |            | 2015/07/06 |
| Linked Negotiable Certificates Of Deposit     | NBKLNCD201601043U03XXXXPLP0.775  | NEDBANK CAPITAL                                         | Matured | 2013/01/04 |  | 2016/01/04 | ZAM000112184 | 50000000  | 7.08  |  | ISDF | None |  | ZAR-JIBAR3 | PLUS-0.775-PRCT |  | Quarterly Payment Cycle | Issuer Defined | Category3  |            |
|                                               |                                  |                                                         |         |            |  |            | ZAM000112184 |           | 5.9   |  |      |      |  |            |                 |  |                         |                |            | 2016/01/04 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000112184 |           | 5.917 |  |      |      |  |            |                 |  |                         |                |            | 2013/04/04 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000112184 |           | 5.917 |  |      |      |  |            |                 |  |                         |                |            | 2013/07/04 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000112184 |           | 6     |  |      |      |  |            |                 |  |                         |                |            | 2013/10/04 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000112184 |           | 6.508 |  |      |      |  |            |                 |  |                         |                |            | 2014/01/06 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000112184 |           | 6.6   |  |      |      |  |            |                 |  |                         |                |            | 2014/04/04 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000112184 |           | 6.85  |  |      |      |  |            |                 |  |                         |                |            | 2014/07/04 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000112184 |           | 6.9   |  |      |      |  |            |                 |  |                         |                |            | 2014/10/06 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000112184 |           | 6.883 |  |      |      |  |            |                 |  |                         |                |            | 2015/01/05 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000112184 |           | 6.933 |  |      |      |  |            |                 |  |                         |                |            | 2015/04/07 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000112184 |           | 7.083 |  |      |      |  |            |                 |  |                         |                |            | 2015/07/06 |
| Promissory Notes                              | ABPPNX201501052T5.43             | ABSA BANK LIMITED                                       | Matured | 2013/01/04 |  | 2015/01/05 | ZAM000112291 | 10000000  | 5.43  |  | TERM | None |  |            |                 |  |                         |                |            | Category2  |
| Promissory Notes                              | ABPPNX201401072T5.9              | AFRICAN BANK LTD (OLD)                                  | Matured | 2013/01/07 |  | 2014/01/07 | ZAM000112515 | 8000000   | 5.9   |  | TERM | None |  |            |                 |  |                         |                |            | Category2  |
| Negotiable Certificates Of Deposit            | NBKNCDX201401072T5.5             | NEDBANK CAPITAL                                         | Matured | 2013/01/07 |  | 2014/01/07 | ZAM000112547 | 50000000  | 5.5   |  | TERM | None |  |            |                 |  |                         |                |            | Category2  |
| Linked Negotiable Certificates Of Deposit     | SBSLNCD201401073U03XXXXPLP0.375  | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2013/01/07 |  | 2014/01/07 | ZAM000112549 | 40000000  | 5.494 |  | ISDF | None |  | ZAR-JIBAR3 | PLUS-0.375-PRCT |  | None                    | Issuer Defined | Category3  |            |
|                                               |                                  |                                                         |         |            |  |            | ZAM000112549 |           | 5.5   |  |      |      |  |            |                 |  |                         |                |            | 2014/01/07 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000112549 |           | 5.517 |  |      |      |  |            |                 |  |                         |                |            | 2013/04/08 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000112549 |           | 5.517 |  |      |      |  |            |                 |  |                         |                |            | 2013/07/08 |
| Floating Rate Notes                           | RANFRNX201401073U03XXXXPLB40.    | RAND MERCHANT BANK                                      | Matured | 2013/01/07 |  | 2014/01/07 | ZAM000112374 | 10000000  | 5.519 |  | ISDF | None |  | ZAR-JIBAR3 | PLUS-40-BPS     |  | None                    | Issuer Defined | Category3  |            |
|                                               |                                  |                                                         |         |            |  |            | ZAM000112374 |           | 5.525 |  |      |      |  |            |                 |  |                         |                |            | 2014/01/07 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000112374 |           | 5.542 |  |      |      |  |            |                 |  |                         |                |            | 2013/04/08 |
| Floating Rate Notes                           | ABPFRNX201701093U03XXXXPLB103.   | ABSA BANK LIMITED                                       | Matured | 2013/01/07 |  | 2017/01/09 | ZAM000112390 | 500000000 | 8.39  |  | ISDF | None |  | ZAR-JIBAR3 | PLUS-103-BPS    |  | None                    | Issuer Defined | Category3  |            |
|                                               |                                  |                                                         |         |            |  |            | ZAM000112390 |           | 6.155 |  |      |      |  |            |                 |  |                         |                |            | 2015/01/07 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000112390 |           | 6.172 |  |      |      |  |            |                 |  |                         |                |            | 2013/04/08 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000112390 |           | 6.172 |  |      |      |  |            |                 |  |                         |                |            | 2013/07/08 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000112390 |           | 6.255 |  |      |      |  |            |                 |  |                         |                |            | 2013/10/07 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000112390 |           | 6.255 |  |      |      |  |            |                 |  |                         |                |            | 2017/01/09 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000112390 |           | 6.763 |  |      |      |  |            |                 |  |                         |                |            | 2014/01/07 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000112390 |           | 6.853 |  |      |      |  |            |                 |  |                         |                |            | 2014/04/07 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000112390 |           | 7.105 |  |      |      |  |            |                 |  |                         |                |            | 2014/07/07 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000112390 |           | 7.155 |  |      |      |  |            |                 |  |                         |                |            | 2014/10/07 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000112390 |           | 7.138 |  |      |      |  |            |                 |  |                         |                |            | 2015/01/07 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000112390 |           | 7.198 |  |      |      |  |            |                 |  |                         |                |            | 2014/10/07 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000112390 |           | 7.338 |  |      |      |  |            |                 |  |                         |                |            | 2015/04/07 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000112390 |           | 7.663 |  |      |      |  |            |                 |  |                         |                |            | 2015/07/07 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000112390 |           | 8.272 |  |      |      |  |            |                 |  |                         |                |            | 2016/04/07 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000112390 |           | 8.388 |  |      |      |  |            |                 |  |                         |                |            | 2016/07/07 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000112390 |           | 8.388 |  |      |      |  |            |                 |  |                         |                |            | 2015/10/07 |
| Linked Negotiable Certificates Of Deposit     | IPNLNCD201401073U03XXXXPLB45.    | INVESTEC BANK LIMITED                                   | Matured | 2013/01/07 |  | 2014/01/07 | ZAM000112465 | 113000000 | 5.569 |  | ISDF | None |  | ZAR-JIBAR3 | PLUS-45-BPS     |  | None                    | Issuer Defined | Category3  |            |
|                                               |                                  |                                                         |         |            |  |            | ZAM000112465 |           | 5.575 |  |      |      |  |            |                 |  |                         |                |            | 20         |



|                                           |                                  |                                                         |         |            |  |            |              |           |       |      |      |    |  |            |                 |  |                         |                |  |  |  |            |            |            |
|-------------------------------------------|----------------------------------|---------------------------------------------------------|---------|------------|--|------------|--------------|-----------|-------|------|------|----|--|------------|-----------------|--|-------------------------|----------------|--|--|--|------------|------------|------------|
| Floating Rate Notes                       | RANFRNX201701093U03XXXXPLB100,   | RAND MERCHANT BANK                                      | Matured | 2013/01/07 |  | 2017/01/09 | ZAM000112408 | 500000000 | 8.36  | ISDF | None |    |  | ZAR-JIBAR3 | PLUS-100-BPS    |  | None                    | Issuer Defined |  |  |  |            | 2017/01/09 | Category3  |
|                                           |                                  |                                                         |         |            |  |            | ZAM000112408 |           | 6.125 |      |      |    |  |            |                 |  |                         |                |  |  |  | 2013/04/09 | 2013/04/09 |            |
|                                           |                                  |                                                         |         |            |  |            | ZAM000112408 |           | 6.15  |      |      |    |  |            |                 |  |                         |                |  |  |  | 2013/07/09 | 2013/07/09 |            |
|                                           |                                  |                                                         |         |            |  |            | ZAM000112408 |           | 6.142 |      |      |    |  |            |                 |  |                         |                |  |  |  | 2013/10/09 | 2013/10/09 |            |
|                                           |                                  |                                                         |         |            |  |            | ZAM000112408 |           | 6.225 |      |      |    |  |            |                 |  |                         |                |  |  |  | 2014/01/09 | 2014/01/09 |            |
|                                           |                                  |                                                         |         |            |  |            | ZAM000112408 |           | 6.233 |      |      |    |  |            |                 |  |                         |                |  |  |  | 2014/04/09 | 2014/04/09 |            |
|                                           |                                  |                                                         |         |            |  |            | ZAM000112408 |           | 6.825 |      |      |    |  |            |                 |  |                         |                |  |  |  | 2014/07/09 | 2014/07/09 |            |
|                                           |                                  |                                                         |         |            |  |            | ZAM000112408 |           | 7.075 |      |      |    |  |            |                 |  |                         |                |  |  |  | 2014/10/09 | 2014/10/09 |            |
|                                           |                                  |                                                         |         |            |  |            | ZAM000112408 |           | 7.125 |      |      |    |  |            |                 |  |                         |                |  |  |  | 2015/01/09 | 2015/01/09 |            |
|                                           |                                  |                                                         |         |            |  |            | ZAM000112408 |           | 7.108 |      |      |    |  |            |                 |  |                         |                |  |  |  | 2015/04/09 | 2015/04/09 |            |
|                                           |                                  |                                                         |         |            |  |            | ZAM000112408 |           | 7.158 |      |      |    |  |            |                 |  |                         |                |  |  |  | 2015/07/09 | 2015/07/09 |            |
|                                           |                                  |                                                         |         |            |  |            | ZAM000112408 |           | 7.308 |      |      |    |  |            |                 |  |                         |                |  |  |  | 2015/10/09 | 2015/10/09 |            |
|                                           |                                  |                                                         |         |            |  |            | ZAM000112408 |           | 7.65  |      |      |    |  |            |                 |  |                         |                |  |  |  | 2016/01/11 | 2016/01/11 |            |
|                                           |                                  |                                                         |         |            |  |            | ZAM000112408 |           | 8.258 |      |      |    |  |            |                 |  |                         |                |  |  |  | 2016/04/11 | 2016/04/11 |            |
|                                           |                                  |                                                         |         |            |  |            | ZAM000112408 |           | 8.358 |      |      |    |  |            |                 |  |                         |                |  |  |  | 2016/07/11 | 2016/07/11 |            |
|                                           |                                  |                                                         |         |            |  |            | ZAM000112408 |           | 8.358 |      |      |    |  |            |                 |  |                         |                |  |  |  | 2016/10/10 | 2016/10/10 |            |
| Linked Negotiable Certificates Of Deposit | SBSLNCDD201401073U03XXXXPLP0.375 | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2013/01/07 |  | 2014/01/07 | ZAM000112499 | 500000000 | 5.494 | ISDF | None |    |  | ZAR-JIBAR3 | PLUS-0.375-PRCT |  | None                    | Issuer Defined |  |  |  |            |            | Category3  |
|                                           |                                  |                                                         |         |            |  |            | ZAM000112499 |           | 5.5   |      |      |    |  |            |                 |  |                         |                |  |  |  | 2013/04/08 | 2014/01/07 |            |
|                                           |                                  |                                                         |         |            |  |            | ZAM000112499 |           | 5.517 |      |      |    |  |            |                 |  |                         |                |  |  |  | 2013/07/08 | 2013/07/08 |            |
|                                           |                                  |                                                         |         |            |  |            | ZAM000112499 |           | 5.517 |      |      |    |  |            |                 |  |                         |                |  |  |  | 2013/10/07 | 2013/10/07 |            |
| Floating Rate Notes                       | ABPFRNX201401073U03XXXXPLP0.40   | ABSA BANK LIMITED                                       | Matured | 2013/01/07 |  | 2014/01/07 | ZAM000112424 | 0         | 5.519 | ISDF | None |    |  | ZAR-JIBAR3 | PLUS-0.4-PRCT   |  | None                    | Issuer Defined |  |  |  |            |            | Category3  |
|                                           |                                  |                                                         |         |            |  |            | ZAM000112424 |           | 5.525 |      |      |    |  |            |                 |  |                         |                |  |  |  | 2013/04/08 | 2013/10/07 |            |
|                                           |                                  |                                                         |         |            |  |            | ZAM000112424 |           | 5.542 |      |      |    |  |            |                 |  |                         |                |  |  |  | 2013/07/08 | 2013/07/08 |            |
|                                           |                                  |                                                         |         |            |  |            | ZAM000112424 |           | 5.542 |      |      |    |  |            |                 |  |                         |                |  |  |  | 2013/10/07 | 2014/01/07 |            |
| Linked Negotiable Certificates Of Deposit | NBKLNCD201401073U03XXXXPLP0.425  | NEDBANK CAPITAL                                         | Matured | 2013/01/07 |  | 2014/01/07 | ZAM000112432 | 115000000 | 5.544 | ISDF | None |    |  | ZAR-JIBAR3 | PLUS-0.425-PRCT |  | Quarterly Payment Cycle | Issuer Defined |  |  |  |            |            | Category3  |
|                                           |                                  |                                                         |         |            |  |            | ZAM000112432 |           | 5.55  |      |      |    |  |            |                 |  |                         |                |  |  |  | 2013/04/08 | 2014/01/07 |            |
|                                           |                                  |                                                         |         |            |  |            | ZAM000112432 |           | 5.567 |      |      |    |  |            |                 |  |                         |                |  |  |  | 2013/07/08 | 2013/07/08 |            |
|                                           |                                  |                                                         |         |            |  |            | ZAM000112432 |           | 5.567 |      |      |    |  |            |                 |  |                         |                |  |  |  | 2013/10/08 | 2013/10/08 |            |
| Linked Negotiable Certificates Of Deposit | NBKLNCD201401073U03XXXXPLP0.425  | NEDBANK CAPITAL                                         | Matured | 2013/01/07 |  | 2014/01/07 | ZAM000112564 | 500000000 | 5.544 | ISDF | None |    |  | ZAR-JIBAR3 | PLUS-0.425-PRCT |  | Quarterly Payment Cycle | Issuer Defined |  |  |  |            |            | Category3  |
|                                           |                                  |                                                         |         |            |  |            | ZAM000112564 |           | 5.55  |      |      |    |  |            |                 |  |                         |                |  |  |  | 2013/04/08 | 2014/01/07 |            |
|                                           |                                  |                                                         |         |            |  |            | ZAM000112564 |           | 5.567 |      |      |    |  |            |                 |  |                         |                |  |  |  | 2013/07/08 | 2013/04/08 |            |
|                                           |                                  |                                                         |         |            |  |            | ZAM000112564 |           | 5.567 |      |      |    |  |            |                 |  |                         |                |  |  |  | 2013/10/07 | 2013/07/08 |            |
| Floating Rate Notes                       | ABPFRNX201307083U03XXXXPLP0.225  | ABSA BANK LIMITED                                       | Matured | 2013/01/08 |  | 2013/07/08 | ZAM000112572 | 177000000 | 5.331 | ISDF | None |    |  | ZAR-JIBAR3 | PLUS-0.225-PRCT |  | None                    | Issuer Defined |  |  |  |            |            | Category3  |
|                                           |                                  |                                                         |         |            |  |            | ZAM000112572 |           | 5.35  |      |      |    |  |            |                 |  |                         |                |  |  |  | 2013/04/08 | 2013/07/08 |            |
| Floating Rate Notes                       | RANFRNX201401083U03XXXXPLB40,    | RAND MERCHANT BANK                                      | Matured | 2013/01/08 |  | 2014/01/08 | ZAM000112663 | 500000000 | 5.506 | ISDF | None |    |  | ZAR-JIBAR3 | PLUS-40-BPS     |  | None                    | Issuer Defined |  |  |  |            |            | Category3  |
|                                           |                                  |                                                         |         |            |  |            | ZAM000112663 |           | 5.525 |      |      |    |  |            |                 |  |                         |                |  |  |  | 2013/04/08 | 2014/01/08 |            |
|                                           |                                  |                                                         |         |            |  |            | ZAM000112663 |           | 5.542 |      |      |    |  |            |                 |  |                         |                |  |  |  | 2013/07/08 | 2013/07/08 |            |
|                                           |                                  |                                                         |         |            |  |            | ZAM000112663 |           | 5.542 |      |      |    |  |            |                 |  |                         |                |  |  |  | 2013/10/08 | 2013/10/08 |            |
| Linked Negotiable Certificates Of Deposit | NBKLNCD201401083U03XXXXPLP0.4    | NEDBANK CAPITAL                                         | Matured | 2013/01/08 |  | 2014/01/08 | ZAM000112705 | 170000000 | 5.506 | ISDF | None |    |  | ZAR-JIBAR3 | PLUS-0.4-PRCT   |  | Quarterly Payment Cycle | Issuer Defined |  |  |  |            |            | Category3  |
|                                           |                                  |                                                         |         |            |  |            | ZAM000112705 |           | 5.525 |      |      |    |  |            |                 |  |                         |                |  |  |  | 2013/04/08 | 2014/01/08 |            |
|                                           |                                  |                                                         |         |            |  |            | ZAM000112705 |           | 5.542 |      |      |    |  |            |                 |  |                         |                |  |  |  | 2013/07/08 | 2013/07/08 |            |
|                                           |                                  |                                                         |         |            |  |            | ZAM000112705 |           | 5.542 |      |      |    |  |            |                 |  |                         |                |  |  |  | 2013/10/08 | 2013/10/08 |            |
| Linked Negotiable Certificates Of Deposit | SBSLNCDD201401083U03XXXXPLP0.375 | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2013/01/08 |  | 2014/01/08 | ZAM000112713 | 170000000 | 5.481 | ISDF | None |    |  | ZAR-JIBAR3 | PLUS-0.375-PRCT |  | None                    | Issuer Defined |  |  |  |            |            | Category3  |
|                                           |                                  |                                                         |         |            |  |            | ZAM000112713 |           | 5.5   |      |      |    |  |            |                 |  |                         |                |  |  |  | 2013/04/08 | 2014/01/08 |            |
|                                           |                                  |                                                         |         |            |  |            | ZAM000112713 |           | 5.517 |      |      |    |  |            |                 |  |                         |                |  |  |  | 2013/07/08 | 2013/04/08 |            |
|                                           |                                  |                                                         |         |            |  |            | ZAM000112713 |           | 5.517 |      |      |    |  |            |                 |  |                         |                |  |  |  | 2013/10/08 | 2013/07/08 |            |
| Floating Rate Notes                       | ABPFRNX201701093U03XXXXPLP1.025  | ABSA BANK LIMITED                                       | Matured | 2013/01/08 |  | 2017/01/09 | ZAM000112622 | 170000000 | 8.38  | ISDF | None |    |  | ZAR-JIBAR3 | PLUS-1.025-PRCT |  | None                    | Issuer Defined |  |  |  |            |            | Category3  |
|                                           |                                  |                                                         |         |            |  |            | ZAM000112622 |           | 6.15  |      |      |    |  |            |                 |  |                         |                |  |  |  | 2013/04/08 | 2015/01/08 |            |
|                                           |                                  |                                                         |         |            |  |            | ZAM000112622 |           | 6.167 |      |      |    |  |            |                 |  |                         |                |  |  |  | 2013/07/08 | 2013/04/08 |            |
|                                           |                                  |                                                         |         |            |  |            | ZAM000112622 |           | 6.167 |      |      |    |  |            |                 |  |                         |                |  |  |  | 2013/10/08 | 2017/01/09 |            |
|                                           |                                  |                                                         |         |            |  |            | ZAM000112622 |           | 6.25  |      |      |    |  |            |                 |  |                         |                |  |  |  | 2014/01/08 | 2014/01/08 |            |
|                                           |                                  |                                                         |         |            |  |            | ZAM000112622 |           | 6.768 |      |      |    |  |            |                 |  |                         |                |  |  |  | 2014/04/08 | 2014/04/08 |            |
|                                           |                                  |                                                         |         |            |  |            | ZAM000112622 |           | 6.85  |      |      |    |  |            |                 |  |                         |                |  |  |  | 2014/07/08 | 2013/10/08 |            |
|                                           |                                  |                                                         |         |            |  |            | ZAM000112622 |           | 7.1   |      |      |    |  |            |                 |  |                         |                |  |  |  | 2014/10/08 | 2015/10/08 |            |
|                                           |                                  |                                                         |         |            |  |            | ZAM000112622 |           | 7.15  |      |      |    |  |            |                 |  |                         |                |  |  |  | 2015/01/08 | 2016/04/08 |            |
|                                           |                                  |                                                         |         |            |  |            | ZAM000112622 |           | 7.133 |      |      |    |  |            |                 |  |                         |                |  |  |  | 2015/04/08 | 2014/10/08 |            |
|                                           |                                  |                                                         |         |            |  |            | ZAM000112622 |           | 7.183 |      |      |    |  |            |                 |  |                         |                |  |  |  | 2015/07/08 | 2016/10/10 |            |
|                                           |                                  |                                                         |         |            |  |            | ZAM000112622 |           | 7.333 |      |      |    |  |            |                 |  |                         |                |  |  |  | 2015/10/08 | 2015/07/08 |            |
|                                           |                                  |                                                         |         |            |  |            | ZAM000112622 |           | 7.658 |      |      |    |  |            |                 |  |                         |                |  |  |  | 2016/01/08 | 2016/01/08 |            |
|                                           |                                  |                                                         |         |            |  |            | ZAM000112622 |           | 8.275 |      |      |    |  |            |                 |  |                         |                |  |  |  | 2016/04/08 | 2016/07/08 |            |
|                                           |                                  |                                                         |         |            |  |            | ZAM000112622 |           | 8.383 |      |      |    |  |            |                 |  |                         |                |  |  |  | 2016/07/08 | 2015/04/08 |            |
|                                           |                                  |                                                         |         |            |  |            | ZAM000112622 |           | 8.383 |      |      |    |  |            |                 |  |                         |                |  |  |  | 2016/10/10 | 2014/07/08 |            |
| Linked Negotiable Certificates Of Deposit | SBSLNCDD201307083U03XXXXPLP0.225 | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2013/01/08 |  | 2013/07/08 | ZAM000112796 | 250000000 | 5.331 | ISDF | None |    |  | ZAR-JIBAR3 | PLUS-0.225-PRCT |  | None                    | Issuer Defined |  |  |  |            |            | Category3  |
|                                           |                                  |                                                         |         |            |  |            | ZAM000112796 |           | 5.35  |      |      |    |  |            |                 |  |                         |                |  |  |  | 2013/04/08 | 2013/07/08 |            |
|                                           |                                  |                                                         |         |            |  |            | ZAM000112796 |           | 5.5   |      |      |    |  |            |                 |  |                         |                |  |  |  | 2013/04/08 | 2013/04/08 |            |
| Negotiable Certificates Of Deposit        | NBKNCDDX201401082T5.5            | NEDBANK CAPITAL                                         | Matured | 2013/01/08 |  | 2014/01/08 | ZAM000112655 | 100000000 | 5.5   | TERM | None |    |  |            |                 |  |                         |                |  |  |  |            |            | Category2  |
| Floating Rate Notes                       | RANFRNX201701093U03XXXXPLB100,   | RAND MERCHANT BANK                                      | Matured | 2013/01/08 |  | 2017/01/09 | ZAM000112606 | 170000000 | 8.36  | ISDF | None |    |  | ZAR-JIBAR3 | PLUS-100-BPS    |  | None                    | Issuer Defined |  |  |  |            |            | Category3  |
|                                           |                                  |                                                         |         |            |  |            | ZAM000112606 |           | 6.125 |      |      |    |  |            |                 |  |                         |                |  |  |  |            |            | 2017/01/09 |
|                                           |                                  |                                                         |         |            |  |            | ZAM000112606 |           | 6.15  |      |      |    |  |            |                 |  |                         |                |  |  |  | 2013/04/09 | 2013/04/09 |            |
|                                           |                                  |                                                         |         |            |  |            | ZAM000112606 |           | 6.142 |      |      |    |  |            |                 |  |                         |                |  |  |  | 2013/07/09 | 2013/07/09 |            |
|                                           |                                  |                                                         |         |            |  |            | ZAM000112606 |           | 6.225 |      |      |    |  |            |                 |  |                         |                |  |  |  | 2013/10/09 | 2013/10/09 |            |
|                                           |                                  |                                                         |         |            |  |            | ZAM000112606 |           | 6.733 |      |      |    |  |            |                 |  |                         |                |  |  |  | 2014/01/09 | 2014/01/09 |            |
|                                           |                                  |                                                         |         |            |  |            | ZAM000112606 |           | 6.733 |      |      |    |  |            |                 |  |                         |                |  |  |  | 2014/04/09 | 2014/04/09 |            |
|                                           |                                  |                                                         |         |            |  |            | ZAM000112606 |           | 6.825 |      |      |    |  |            |                 |  |                         |                |  |  |  | 2014/07/09 | 2014/07/09 |            |
|                                           |                                  |                                                         |         |            |  |            | ZAM000112606 |           | 7.075 |      |      |    |  |            |                 |  |                         |                |  |  |  | 2014/10/09 | 2014/10/09 |            |
|                                           |                                  |                                                         |         |            |  |            | ZAM000112606 |           | 7.125 |      |      |    |  |            |                 |  |                         |                |  |  |  | 2015/01/09 | 2015/01/09 |            |
|                                           |                                  |                                                         |         |            |  |            | ZAM000112606 |           | 7.108 |      |      |    |  |            |                 |  |                         |                |  |  |  | 2015/04/09 | 2015/04/09 |            |
|                                           |                                  |                                                         |         |            |  |            | ZAM000112606 |           | 7.158 |      |      |    |  |            |                 |  |                         |                |  |  |  | 2015/07/09 | 2015/07/09 |            |
|                                           |                                  |                                                         |         |            |  |            | ZAM000112606 |           | 7.308 |      |      |    |  |            |                 |  |                         |                |  |  |  | 2015/10/09 | 2015/10/09 |            |
|                                           |                                  |                                                         |         |            |  |            | ZAM000112606 |           | 7.65  |      |      |    |  |            |                 |  |                         |                |  |  |  | 2016/01/11 | 2016/01/11 |            |
|                                           |                                  |                                                         |         |            |  |            | ZAM000112606 |           | 8.258 |      |      |    |  |            |                 |  |                         |                |  |  |  | 2016/04/11 | 2016/04/11 |            |
|                                           |                                  |                                                         |         |            |  |            | ZAM000112606 |           | 8.358 |      |      | </ |  |            |                 |  |                         |                |  |  |  |            |            |            |



[illegible]



[illegible]



[illegible]







[illegible]



|                                               |                                  |                                                         |         |            |  |            |              |           |       |  |      |                     |            |                 |                         |      |                         |            |  |            |
|-----------------------------------------------|----------------------------------|---------------------------------------------------------|---------|------------|--|------------|--------------|-----------|-------|--|------|---------------------|------------|-----------------|-------------------------|------|-------------------------|------------|--|------------|
| Negotiable Certificates Of Deposit            | ABPNCDX201305212T5.175           | ABSA BANK LIMITED                                       | Matured | 2013/01/21 |  | 2013/05/21 | ZAM000114776 | 200000000 | 5.175 |  | TERM | None                |            |                 |                         |      |                         |            |  | Category2  |
| Negotiable Certificates Of Deposit            | NBKNCDX20130522T5.15             | NEDBANK CAPITAL                                         | Matured | 2013/01/21 |  | 2013/05/22 | ZAM000114784 | 200000000 | 5.115 |  | TERM | None                |            |                 |                         |      |                         |            |  | Category2  |
| Negotiable Certificates Of Deposit            | SBSNCDX20130624T5.225            | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2013/01/22 |  | 2013/06/24 | ZAM000115021 | 300000000 | 5.225 |  | TERM | None                |            |                 |                         |      |                         |            |  | Category2  |
| Negotiable Certificates Of Deposit            | SBSNCDX20130422T5.025            | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2013/01/22 |  | 2013/04/22 | ZAM000115138 | 20000000  | 5.025 |  | TERM | None                |            |                 |                         |      |                         |            |  | Category2  |
| Negotiable Certificates Of Deposit            | RANNCDX20130723T5.2500000        | RAND MERCHANT BANK                                      | Matured | 2013/01/22 |  | 2013/07/23 | ZAM000114982 | 300000000 | 5.25  |  | TERM | None                |            |                 |                         |      |                         |            |  | Category2  |
| Negotiable Certificates Of Deposit            | ABPNCDX20130423T5.05             | ABSA BANK LIMITED                                       | Matured | 2013/01/22 |  | 2013/04/23 | ZAM000114974 | 300000000 | 5.05  |  | TERM | None                |            |                 |                         |      |                         |            |  | Category2  |
| Floating Rate Notes                           | RANFRNX201701193U03XXXXPLB97.5   | RAND MERCHANT BANK                                      | Matured | 2013/01/22 |  | 2017/01/19 | ZAM000115013 | 4000000   | 8.33  |  | ISDF | None                | ZAR-JIBAR3 | PLUS-97.5-BPS   | None                    |      | Issuer Defined          |            |  | Category3  |
|                                               |                                  |                                                         |         |            |  |            | ZAM000115013 |           | 6.1   |  |      |                     |            |                 |                         |      |                         |            |  | 2017/01/19 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000115013 |           | 6.125 |  |      |                     |            |                 |                         |      |                         |            |  | 2013/04/19 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000115013 |           | 6.117 |  |      |                     |            |                 |                         |      |                         |            |  | 2013/07/19 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000115013 |           | 6.2   |  |      |                     |            |                 |                         |      |                         |            |  | 2013/10/21 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000115013 |           | 6.75  |  |      |                     |            |                 |                         |      |                         |            |  | 2014/01/20 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000115013 |           | 6.933 |  |      |                     |            |                 |                         |      |                         |            |  | 2014/04/22 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000115013 |           | 7.05  |  |      |                     |            |                 |                         |      |                         |            |  | 2014/07/21 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000115013 |           | 7.092 |  |      |                     |            |                 |                         |      |                         |            |  | 2014/10/20 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000115013 |           | 7.082 |  |      |                     |            |                 |                         |      |                         |            |  | 2014/10/20 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000115013 |           | 7.083 |  |      |                     |            |                 |                         |      |                         |            |  | 2015/01/19 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000115013 |           | 7.133 |  |      |                     |            |                 |                         |      |                         |            |  | 2015/04/20 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000115013 |           | 7.283 |  |      |                     |            |                 |                         |      |                         |            |  | 2015/07/20 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000115013 |           | 7.633 |  |      |                     |            |                 |                         |      |                         |            |  | 2015/10/19 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000115013 |           | 8.25  |  |      |                     |            |                 |                         |      |                         |            |  | 2016/01/19 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000115013 |           | 8.325 |  |      |                     |            |                 |                         |      |                         |            |  | 2016/04/19 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000115013 |           | 8.333 |  |      |                     |            |                 |                         |      |                         |            |  | 2016/07/19 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000115013 |           | 8.333 |  |      |                     |            |                 |                         |      |                         |            |  | 2016/10/19 |
| Linked Negotiable Certificates Of Deposit     | NBKLNCD201401223U03XXXXPLP0.42   | NEDBANK CAPITAL                                         | Matured | 2013/01/22 |  | 2014/01/22 | ZAM000115120 | 159000000 | 5.501 |  | ISDF | None                | ZAR-JIBAR3 | PLUS-0.42-PRCT  | Quarterly Payment Cycle |      | Issuer Defined          |            |  | Category3  |
|                                               |                                  |                                                         |         |            |  |            | ZAM000115120 |           | 5.545 |  |      |                     |            |                 |                         |      |                         |            |  | 2014/01/22 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000115120 |           | 5.57  |  |      |                     |            |                 |                         |      |                         |            |  | 2013/04/22 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000115120 |           | 5.562 |  |      |                     |            |                 |                         |      |                         |            |  | 2013/07/22 |
| Floating Rate Notes                           | RANFRNX201601213U03XXXXPLB77.5   | RAND MERCHANT BANK                                      | Matured | 2013/01/22 |  | 2016/01/21 | ZAM000115153 | 0         | 7.08  |  | ISDF | None                | ZAR-JIBAR3 | PLUS-77.5-BPS   | None                    |      | Issuer Defined          |            |  | Category3  |
|                                               |                                  |                                                         |         |            |  |            | ZAM000115153 |           | 5.9   |  |      |                     |            |                 |                         |      |                         |            |  | 2013/04/22 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000115153 |           | 5.925 |  |      |                     |            |                 |                         |      |                         |            |  | 2013/07/22 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000115153 |           | 5.917 |  |      |                     |            |                 |                         |      |                         |            |  | 2013/10/21 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000115153 |           | 6     |  |      |                     |            |                 |                         |      |                         |            |  | 2014/01/21 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000115153 |           | 6.55  |  |      |                     |            |                 |                         |      |                         |            |  | 2014/04/22 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000115153 |           | 6.733 |  |      |                     |            |                 |                         |      |                         |            |  | 2014/07/21 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000115153 |           | 6.85  |  |      |                     |            |                 |                         |      |                         |            |  | 2014/10/21 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000115153 |           | 6.883 |  |      |                     |            |                 |                         |      |                         |            |  | 2015/01/21 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000115153 |           | 6.892 |  |      |                     |            |                 |                         |      |                         |            |  | 2015/04/21 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000115153 |           | 6.933 |  |      |                     |            |                 |                         |      |                         |            |  | 2015/07/21 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000115153 |           | 7.083 |  |      |                     |            |                 |                         |      |                         |            |  | 2015/10/21 |
| Floating Rate Notes                           | RANFRNX201501223U03XXXXPLB62.5   | RAND MERCHANT BANK                                      | Matured | 2013/01/22 |  | 2015/01/22 | ZAM000115112 | 245000000 | 5.706 |  | ISDF | None                | ZAR-JIBAR3 | PLUS-62.5-BPS   | None                    |      | Issuer Defined          |            |  | Category3  |
|                                               |                                  |                                                         |         |            |  |            | ZAM000115112 |           | 5.75  |  |      |                     |            |                 |                         |      |                         |            |  | 2015/01/22 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000115112 |           | 5.775 |  |      |                     |            |                 |                         |      |                         |            |  | 2013/04/22 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000115112 |           | 5.767 |  |      |                     |            |                 |                         |      |                         |            |  | 2013/07/22 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000115112 |           | 5.85  |  |      |                     |            |                 |                         |      |                         |            |  | 2013/10/22 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000115112 |           | 6.4   |  |      |                     |            |                 |                         |      |                         |            |  | 2013/10/22 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000115112 |           | 6.583 |  |      |                     |            |                 |                         |      |                         |            |  | 2014/01/22 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000115112 |           | 6.7   |  |      |                     |            |                 |                         |      |                         |            |  | 2014/04/22 |
| Negotiable Certificates Of Deposit            | NBKNCDX20130822T5.3              | NEDBANK CAPITAL                                         | Matured | 2013/01/22 |  | 2013/08/22 | ZAM000115146 | 45000000  | 5.3   |  | TERM | None                |            |                 |                         |      |                         |            |  | 2014/07/22 |
| Linked Negotiable Certificates Of Deposit     | NBKLNCD201701193U03XXXXPLP0.975  | NEDBANK CAPITAL                                         | Matured | 2013/01/22 |  | 2017/01/19 | ZAM000115088 | 4000000   | 8.33  |  | ISDF | None                | ZAR-JIBAR3 | PLUS-0.975-PRCT | Quarterly Payment Cycle |      | Issuer Defined          |            |  | Category2  |
|                                               |                                  |                                                         |         |            |  |            | ZAM000115088 |           | 8.1   |  |      |                     |            |                 |                         |      |                         |            |  | Category3  |
|                                               |                                  |                                                         |         |            |  |            | ZAM000115088 |           | 6.125 |  |      |                     |            |                 |                         |      |                         |            |  | 2013/04/22 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000115088 |           | 6.117 |  |      |                     |            |                 |                         |      |                         |            |  | 2013/07/22 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000115088 |           | 6.2   |  |      |                     |            |                 |                         |      |                         |            |  | 2013/10/22 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000115088 |           | 6.75  |  |      |                     |            |                 |                         |      |                         |            |  | 2014/01/22 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000115088 |           | 6.933 |  |      |                     |            |                 |                         |      |                         |            |  | 2014/04/22 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000115088 |           | 7.05  |  |      |                     |            |                 |                         |      |                         |            |  | 2014/07/22 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000115088 |           | 7.083 |  |      |                     |            |                 |                         |      |                         |            |  | 2014/10/22 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000115088 |           | 7.092 |  |      |                     |            |                 |                         |      |                         |            |  | 2015/01/22 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000115088 |           | 7.133 |  |      |                     |            |                 |                         |      |                         |            |  | 2015/04/22 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000115088 |           | 7.283 |  |      |                     |            |                 |                         |      |                         |            |  | 2015/07/22 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000115088 |           | 7.633 |  |      |                     |            |                 |                         |      |                         |            |  | 2015/10/22 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000115088 |           | 8.267 |  |      |                     |            |                 |                         |      |                         |            |  | 2016/01/22 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000115088 |           | 8.325 |  |      |                     |            |                 |                         |      |                         |            |  | 2016/04/22 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000115088 |           | 8.333 |  |      |                     |            |                 |                         |      |                         |            |  | 2016/07/22 |
| Commercial Paper Bills/ Capital Project Bills | ESKCPBX201401221                 | ESKOM HOLDINGS SOC LTD                                  | Matured | 2013/01/22 |  | 2014/01/22 | ZAM000115062 | 15000000  |       |  | None |                     |            |                 |                         |      |                         |            |  | 2016/10/24 |
| Negotiable Certificates Of Deposit            | ABPNCDX201304192T5.05            | ABSA BANK LIMITED                                       | Matured | 2013/01/22 |  | 2013/04/19 | ZAM000115047 | 8000000   | 5.05  |  | TERM | None                |            |                 |                         |      |                         |            |  | 2017/01/19 |
| Negotiable Certificates Of Deposit            | ABPNCDX20130424T5.05             | ABSA BANK LIMITED                                       | Matured | 2013/01/22 |  | 2013/04/24 | ZAM000115211 | 20000000  | 5.05  |  | TERM | None                |            |                 |                         |      |                         |            |  | Category1  |
| Negotiable Certificates Of Deposit            | NBKNCDX20130723T5.275            | NEDBANK CAPITAL                                         | Matured | 2013/01/22 |  | 2013/07/23 | ZAM000115215 | 300000000 | 5.275 |  | TERM | None                |            |                 |                         |      |                         |            |  | Category2  |
| Negotiable Certificates Of Deposit            | NBKNCDX20140122T5.45             | NEDBANK CAPITAL                                         | Matured | 2013/01/22 |  | 2014/01/22 | ZAM000115195 | 100000000 | 5.45  |  | TERM | None                |            |                 |                         |      |                         |            |  | Category2  |
| Floating Rate Notes                           | RANFRNX201501223U03XXXXPLB65     | RAND MERCHANT BANK                                      | Matured | 2013/01/22 |  | 2015/01/22 | ZAM000115096 | 414000000 | 5.731 |  | ISDF | None                | ZAR-JIBAR3 | PLUS-65-BPS     | None                    |      | Issuer Defined          |            |  | Category3  |
|                                               |                                  |                                                         |         |            |  |            | ZAM000115096 |           | 5.775 |  |      |                     |            |                 |                         |      |                         |            |  | 2015/01/22 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000115096 |           | 5.8   |  |      |                     |            |                 |                         |      |                         |            |  | 2013/04/22 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000115096 |           | 5.792 |  |      |                     |            |                 |                         |      |                         |            |  | 2013/07/22 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000115096 |           | 5.875 |  |      |                     |            |                 |                         |      |                         |            |  | 2013/10/22 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000115096 |           | 6.425 |  |      |                     |            |                 |                         |      |                         |            |  | 2014/01/22 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000115096 |           | 6.698 |  |      |                     |            |                 |                         |      |                         |            |  | 2014/04/22 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000115096 |           | 6.725 |  |      |                     |            |                 |                         |      |                         |            |  | 2014/07/22 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000115096 |           | 6.725 |  |      |                     |            |                 |                         |      |                         |            |  | 2014/10/22 |
| Linked Negotiable Certificates Of Deposit     | NBKLNCD201401213U03XXXXPLP0.425  | NEDBANK CAPITAL                                         | Matured | 2013/01/22 |  | 2014/01/21 | ZAM000115161 | 110000000 | 5.506 |  | ISDF | None                | ZAR-JIBAR3 | PLUS-0.425-PRCT | Quarterly Payment Cycle |      | Issuer Defined          |            |  | Category3  |
|                                               |                                  |                                                         |         |            |  |            | ZAM000115161 |           | 5.55  |  |      |                     |            |                 |                         |      |                         |            |  | 2014/01/21 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000115161 |           | 5.575 |  |      |                     |            |                 |                         |      |                         |            |  | 2013/04/22 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000115161 |           | 5.567 |  |      |                     |            |                 |                         |      |                         |            |  | 2013/07/22 |
| Floating Rate Notes                           | ABPFRNX201701193QJ03XXXXPLP0.975 | ABSA BANK LIMITED                                       | Matured | 2013/01/22 |  | 2017/01/19 | ZAM000115039 | 27000000  | 8.33  |  | QUTR | Based on issue date | 22         | ZAR-JIBAR3      | PLUS-0.975-PRCT         | None | Quarterly Payment Cycle | 2013/04/22 |  | Category3  |
|                                               |                                  |                                                         |         |            |  |            | ZAM000115039 |           | 6.1   |  |      |                     |            |                 |                         |      |                         |            |  | 2013/10/22 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000115039 |           | 6.125 |  |      |                     |            |                 |                         |      |                         |            |  | 2013/04/22 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000115039 |           | 6.117 |  |      |                     |            |                 |                         |      |                         |            |  | 2013/07/22 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000115039 |           | 6.2   |  |      |                     |            |                 |                         |      |                         |            |  | 2013/10/22 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000115039 |           | 6.75  |  |      |                     |            |                 |                         |      |                         |            |  | 2014/01/22 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000115039 |           | 6.933 |  |      |                     |            |                 |                         |      |                         |            |  | 2014/04/22 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000115039 |           | 7.05  |  |      |                     |            |                 |                         |      |                         |            |  | 2014/07/22 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000115039 |           | 7.083 |  |      |                     |            |                 |                         |      |                         |            |  | 2014/10/22 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000115039 |           | 7.092 |  |      |                     |            |                 |                         |      |                         |            |  | 2015/01/22 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000115039 |           | 7.133 |  |      |                     |            |                 |                         |      |                         |            |  | 2015/04/22 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000       |           |       |  |      |                     |            |                 |                         |      |                         |            |  |            |



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



|                                               |                                   |                                                         |         |            |  |            |              |             |       |  |      |                     |   |            |                 |  |                         |                         |  |            |            |            |
|-----------------------------------------------|-----------------------------------|---------------------------------------------------------|---------|------------|--|------------|--------------|-------------|-------|--|------|---------------------|---|------------|-----------------|--|-------------------------|-------------------------|--|------------|------------|------------|
| Linked Negotiable Certificates Of Deposit     | NBKLNCD201402063U03XXXXPLP0,425   | NEDBANK CAPITAL                                         | Matured | 2013/02/06 |  | 2014/02/06 | ZAM000117431 | 326000000   | 8.233 |  | ISDF | None                |   | ZAR-JIBAR3 | PLUS-0.425-PRCT |  | Quarterly Payment Cycle | Issuer Defined          |  | 2016/11/07 | 2016/11/07 | Category3  |
|                                               |                                   |                                                         |         |            |  |            | ZAM000117456 |             | 5.506 |  |      |                     |   |            |                 |  |                         |                         |  |            | 2014/02/06 |            |
|                                               |                                   |                                                         |         |            |  |            | ZAM000117456 |             | 5.55  |  |      |                     |   |            |                 |  |                         |                         |  |            | 2013/05/06 | 2013/05/06 |
|                                               |                                   |                                                         |         |            |  |            | ZAM000117456 |             | 5.558 |  |      |                     |   |            |                 |  |                         |                         |  |            | 2013/08/06 | 2013/08/06 |
| Linked Negotiable Certificates Of Deposit     | NBKLNCD201602053U03XXXXPLP0,775   | NEDBANK CAPITAL                                         | Matured | 2013/02/06 |  | 2016/02/05 | ZAM000117456 | 138000000   | 5.567 |  | ISDF | None                |   | ZAR-JIBAR3 | PLUS-0.775-PRCT |  | Quarterly Payment Cycle | Issuer Defined          |  | 2013/11/06 |            | Category3  |
|                                               |                                   |                                                         |         |            |  |            | ZAM000117472 |             | 7.09  |  |      |                     |   |            |                 |  |                         |                         |  |            | 2013/11/06 |            |
|                                               |                                   |                                                         |         |            |  |            | ZAM000117472 |             | 5.9   |  |      |                     |   |            |                 |  |                         |                         |  |            | 2013/05/06 | 2013/05/06 |
|                                               |                                   |                                                         |         |            |  |            | ZAM000117472 |             | 5.908 |  |      |                     |   |            |                 |  |                         |                         |  |            | 2013/08/06 | 2013/08/06 |
|                                               |                                   |                                                         |         |            |  |            | ZAM000117472 |             | 5.917 |  |      |                     |   |            |                 |  |                         |                         |  |            | 2013/11/06 | 2013/11/06 |
|                                               |                                   |                                                         |         |            |  |            | ZAM000117472 |             | 6.45  |  |      |                     |   |            |                 |  |                         |                         |  |            | 2014/02/06 | 2014/02/06 |
|                                               |                                   |                                                         |         |            |  |            | ZAM000117472 |             | 6.55  |  |      |                     |   |            |                 |  |                         |                         |  |            | 2014/05/06 | 2014/05/06 |
|                                               |                                   |                                                         |         |            |  |            | ZAM000117472 |             | 6.75  |  |      |                     |   |            |                 |  |                         |                         |  |            | 2014/08/06 | 2014/08/06 |
|                                               |                                   |                                                         |         |            |  |            | ZAM000117472 |             | 6.85  |  |      |                     |   |            |                 |  |                         |                         |  |            | 2014/11/06 | 2014/11/06 |
|                                               |                                   |                                                         |         |            |  |            | ZAM000117472 |             | 6.875 |  |      |                     |   |            |                 |  |                         |                         |  |            | 2015/02/06 | 2015/02/06 |
|                                               |                                   |                                                         |         |            |  |            | ZAM000117472 |             | 6.892 |  |      |                     |   |            |                 |  |                         |                         |  |            | 2015/05/06 | 2015/05/06 |
|                                               |                                   |                                                         |         |            |  |            | ZAM000117472 |             | 7.075 |  |      |                     |   |            |                 |  |                         |                         |  |            | 2015/08/06 | 2015/08/06 |
|                                               |                                   |                                                         |         |            |  |            | ZAM000117472 |             | 7.092 |  |      |                     |   |            |                 |  |                         |                         |  |            | 2015/11/06 | 2015/11/06 |
| Treasury Bills                                | NATTBX201402051                   | GOVERNMENT OF SOUTH AFRICA                              | Matured | 2013/02/06 |  | 2014/02/05 | ZAM000116557 | 5991100000  |       |  | None |                     |   |            |                 |  |                         |                         |  |            |            |            |
| Commercial Paper Bills/ Capital Project Bills | ESKCPBX201304081                  | ESKOM HOLDINGS SOC LTD                                  | Matured | 2013/02/06 |  | 2013/04/08 | ZAM000117068 | 200000000   |       |  | None |                     |   |            |                 |  |                         |                         |  |            |            | Category1  |
| Linked Negotiable Certificates Of Deposit     | NBKLNCD201502053U03XXXXPLP0,625   | NEDBANK CAPITAL                                         | Matured | 2013/02/06 |  | 2015/02/05 | ZAM000117258 | 224000000   | 5.706 |  | ISDF | None                |   | ZAR-JIBAR3 | PLUS-0.625-PRCT |  | Quarterly Payment Cycle | Issuer Defined          |  |            |            | Category3  |
|                                               |                                   |                                                         |         |            |  |            | ZAM000117258 |             | 5.75  |  |      |                     |   |            |                 |  |                         |                         |  |            | 2015/02/05 |            |
|                                               |                                   |                                                         |         |            |  |            | ZAM000117258 |             | 5.758 |  |      |                     |   |            |                 |  |                         |                         |  |            | 2013/05/06 | 2013/05/06 |
|                                               |                                   |                                                         |         |            |  |            | ZAM000117258 |             | 5.767 |  |      |                     |   |            |                 |  |                         |                         |  |            | 2013/08/06 | 2013/08/06 |
|                                               |                                   |                                                         |         |            |  |            | ZAM000117258 |             | 6.3   |  |      |                     |   |            |                 |  |                         |                         |  |            | 2013/11/06 | 2013/11/06 |
|                                               |                                   |                                                         |         |            |  |            | ZAM000117258 |             | 6.4   |  |      |                     |   |            |                 |  |                         |                         |  |            | 2014/02/06 | 2014/02/06 |
|                                               |                                   |                                                         |         |            |  |            | ZAM000117258 |             | 6.6   |  |      |                     |   |            |                 |  |                         |                         |  |            | 2014/05/06 | 2014/05/06 |
|                                               |                                   |                                                         |         |            |  |            | ZAM000117258 |             | 6.7   |  |      |                     |   |            |                 |  |                         |                         |  |            | 2014/08/06 | 2014/08/06 |
| Floating Rate Notes                           | RANFRNX201308063U03XXXXPLB20      | RAND MERCHANT BANK                                      | Matured | 2013/02/06 |  | 2013/08/06 | ZAM000117498 | 100000000   | 5.281 |  | ISDF | None                |   | ZAR-JIBAR3 | PLUS-20-BPS     |  | None                    | Issuer Defined          |  |            | 2014/11/06 | 2014/11/06 |
|                                               |                                   |                                                         |         |            |  |            | ZAM000117498 |             | 5.325 |  |      |                     |   |            |                 |  |                         |                         |  |            | 2013/08/06 | 2013/08/06 |
| Linked Negotiable Certificates Of Deposit     | SBSLNCD201403063U03XXXXPLP0,385   | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2013/02/06 |  | 2014/03/06 | ZAM000117118 | 200000000   | 5.466 |  | ISDF | None                |   | ZAR-JIBAR3 | PLUS-0.385-PRCT |  | None                    | Issuer Defined          |  |            | 2013/05/06 | 2013/05/06 |
|                                               |                                   |                                                         |         |            |  |            | ZAM000117118 |             | 5.51  |  |      |                     |   |            |                 |  |                         |                         |  |            | 2013/08/06 | 2013/08/06 |
|                                               |                                   |                                                         |         |            |  |            | ZAM000117118 |             | 5.51  |  |      |                     |   |            |                 |  |                         |                         |  |            | 2013/11/06 | 2013/11/06 |
|                                               |                                   |                                                         |         |            |  |            | ZAM000117118 |             | 5.518 |  |      |                     |   |            |                 |  |                         |                         |  |            | 2013/03/06 | 2013/03/06 |
|                                               |                                   |                                                         |         |            |  |            | ZAM000117118 |             | 5.502 |  |      |                     |   |            |                 |  |                         |                         |  |            | 2013/06/06 | 2013/06/06 |
| Linked Negotiable Certificates Of Deposit     | SBSLNCD201308063U03XXXXPLP0,225   | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2013/02/06 |  | 2013/08/06 | ZAM000117480 | 850000000   | 5.306 |  | ISDF | None                |   | ZAR-JIBAR3 | PLUS-0.225-PRCT |  | None                    | Issuer Defined          |  |            | 2013/09/06 | 2013/09/06 |
|                                               |                                   |                                                         |         |            |  |            | ZAM000117480 |             | 5.35  |  |      |                     |   |            |                 |  |                         |                         |  |            | 2013/12/06 | 2013/12/06 |
| Floating Rate Notes                           | ABPFRNX201308073U03XXXXPLB20      | ABSA BANK LIMITED                                       | Matured | 2013/02/06 |  | 2013/08/07 | ZAM000117514 | 100000000   | 5.281 |  | ISDF | None                |   | ZAR-JIBAR3 | PLUS-20-BPS     |  | None                    | Issuer Defined          |  |            | 2013/05/07 | 2013/05/07 |
|                                               |                                   |                                                         |         |            |  |            | ZAM000117514 |             | 5.325 |  |      |                     |   |            |                 |  |                         |                         |  |            | 2013/08/06 | 2013/08/06 |
| Negotiable Certificates Of Deposit            | NBKNCDX201402042T5,475            | NEDBANK CAPITAL                                         | Matured | 2013/02/06 |  | 2014/02/04 | ZAM000117134 | 360000000   | 5.475 |  | TERM | None                |   |            |                 |  |                         |                         |  |            | 2013/05/07 | 2013/05/07 |
| Negotiable Certificates Of Deposit            | NBKNCDX201306042T5,15             | NEDBANK CAPITAL                                         | Matured | 2013/02/06 |  | 2013/06/04 | ZAM000117159 | 800000000   | 5.15  |  | TERM | None                |   |            |                 |  |                         |                         |  |            |            | Category2  |
| Negotiable Certificates Of Deposit            | RANNCX201402062T5,4750000         | RAND MERCHANT BANK                                      | Matured | 2013/02/06 |  | 2014/02/06 | ZAM000117241 | 0           | 5.475 |  | TERM | None                |   |            |                 |  |                         |                         |  |            | 2013/08/06 | 2013/08/06 |
| Debentures                                    | SRBDEBX201302132T4,980            | SOUTH AFRICAN RESERVE BANK                              | Matured | 2013/02/06 |  | 2013/02/13 | ZAM000117282 | 1000000000  | 4.98  |  | TERM | None                |   |            |                 |  |                         |                         |  |            |            | Category2  |
| Debentures                                    | SRBDEBX201302202T4,990            | SOUTH AFRICAN RESERVE BANK                              | Matured | 2013/02/06 |  | 2013/02/20 | ZAM000117365 | 12300000000 | 4.99  |  | TERM | None                |   |            |                 |  |                         |                         |  |            |            | Category2  |
| Negotiable Certificates Of Deposit            | RANNCX201311062T5,4000000         | RAND MERCHANT BANK                                      | Matured | 2013/02/06 |  | 2013/11/06 | ZAM000117548 | 500000000   | 5.4   |  | TERM | None                |   |            |                 |  |                         |                         |  |            |            | Category2  |
| Negotiable Certificates Of Deposit            | NBKNCX201311062T5,375             | NEDBANK CAPITAL                                         | Matured | 2013/02/06 |  | 2013/11/06 | ZAM000117555 | 600000000   | 5.375 |  | TERM | None                |   |            |                 |  |                         |                         |  |            |            | Category2  |
| Negotiable Certificates Of Deposit            | SBSLNCD201308072T5,275            | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2013/02/06 |  | 2013/08/07 | ZAM000117209 | 400000000   | 5.275 |  | TERM | None                |   |            |                 |  |                         |                         |  |            |            | Category2  |
| Debentures                                    | SRBDEBX201302132T4,990            | SOUTH AFRICAN RESERVE BANK                              | Matured | 2013/02/06 |  | 2013/02/13 | ZAM000117266 | 3550000000  | 4.99  |  | TERM | None                |   |            |                 |  |                         |                         |  |            |            | Category2  |
| Debentures                                    | SRBDEBX201304032T4,950            | SOUTH AFRICAN RESERVE BANK                              | Matured | 2013/02/06 |  | 2013/04/03 | ZAM000117332 | 2000000000  | 4.95  |  | TERM | None                |   |            |                 |  |                         |                         |  |            |            | Category2  |
| Debentures                                    | SRBDEBX201302202T4,980            | SOUTH AFRICAN RESERVE BANK                              | Matured | 2013/02/06 |  | 2013/02/20 | ZAM000117357 | 6220000000  | 4.98  |  | TERM | None                |   |            |                 |  |                         |                         |  |            |            | Category2  |
| Linked Negotiable Certificates Of Deposit     | NBKLNCD201402063U03XXXXPLP0,375   | NEDBANK CAPITAL                                         | Matured | 2013/02/06 |  | 2014/02/06 | ZAM000117100 | 1400000000  | 5.456 |  | ISDF | None                |   | ZAR-JIBAR3 | PLUS-0.375-PRCT |  | Quarterly Payment Cycle | Issuer Defined          |  |            | 2013/05/07 | 2013/05/07 |
|                                               |                                   |                                                         |         |            |  |            | ZAM000117100 |             | 5.5   |  |      |                     |   |            |                 |  |                         |                         |  |            | 2014/02/06 | 2014/02/06 |
|                                               |                                   |                                                         |         |            |  |            | ZAM000117100 |             | 5.508 |  |      |                     |   |            |                 |  |                         |                         |  |            | 2013/05/06 | 2013/05/06 |
|                                               |                                   |                                                         |         |            |  |            | ZAM000117100 |             | 5.517 |  |      |                     |   |            |                 |  |                         |                         |  |            | 2013/08/06 | 2013/08/06 |
| Floating Rate Notes                           | RANFRNX201308073U03XXXXPLB22,5    | RAND MERCHANT BANK                                      | Matured | 2013/02/06 |  | 2013/08/07 | ZAM000117183 | 1000000000  | 5.306 |  | ISDF | None                |   | ZAR-JIBAR3 | PLUS-22.5-BPS   |  | None                    | Issuer Defined          |  |            | 2013/11/06 | 2013/11/06 |
|                                               |                                   |                                                         |         |            |  |            | ZAM000117183 |             | 5.35  |  |      |                     |   |            |                 |  |                         |                         |  |            |            | Category3  |
| Linked Negotiable Certificates Of Deposit     | NBKLNCD201402063U03XXXXPLP0,475   | NEDBANK CAPITAL                                         | Matured | 2013/02/06 |  | 2014/02/06 | ZAM000117399 | 5000000000  | 5.556 |  | ISDF | None                |   | ZAR-JIBAR3 | PLUS-0.475-PRCT |  | Quarterly Payment Cycle | Issuer Defined          |  |            | 2013/05/07 | 2013/05/07 |
|                                               |                                   |                                                         |         |            |  |            | ZAM000117399 |             | 5.6   |  |      |                     |   |            |                 |  |                         |                         |  |            | 2013/08/06 | 2013/08/06 |
|                                               |                                   |                                                         |         |            |  |            | ZAM000117399 |             | 5.608 |  |      |                     |   |            |                 |  |                         |                         |  |            | 2013/11/06 | 2013/11/06 |
| Linked Negotiable Certificates Of Deposit     | NBKLNCD201308063U03XXXXPLP0,2     | NEDBANK CAPITAL                                         | Matured | 2013/02/06 |  | 2013/08/06 | ZAM000117322 | 1400000000  | 5.281 |  | ISDF | None                |   | ZAR-JIBAR3 | PLUS-0.2-PRCT   |  | Quarterly Payment Cycle | Issuer Defined          |  |            | 2013/05/06 | 2013/05/06 |
|                                               |                                   |                                                         |         |            |  |            | ZAM000117322 |             | 5.325 |  |      |                     |   |            |                 |  |                         |                         |  |            |            | Category3  |
| Negotiable Certificates Of Deposit            | RANNCX201307022T5,2250000         | RAND MERCHANT BANK                                      | Matured | 2013/02/06 |  | 2013/07/02 | ZAM000117167 | 0           | 5.225 |  | TERM | None                |   |            |                 |  |                         |                         |  |            |            | Category2  |
| Negotiable Certificates Of Deposit            | RANNCX201307022T5,2250000         | RAND MERCHANT BANK                                      | Matured | 2013/02/06 |  | 2013/07/02 | ZAM000117191 | 400000000   | 5.225 |  | TERM | None                |   |            |                 |  |                         |                         |  |            |            | Category2  |
| Debentures                                    | SRBDEBX201302202T4,985            | SOUTH AFRICAN RESERVE BANK                              | Matured | 2013/02/06 |  | 2013/02/20 | ZAM000117308 | 1000000000  | 4.985 |  | TERM | None                |   |            |                 |  |                         |                         |  |            |            | Category2  |
| Promissory Notes                              | SBSPNXX201402052T4,917            | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2013/02/06 |  | 2014/02/05 | ZAM000117420 | 500000000   | 4.917 |  | TERM | None                |   |            |                 |  |                         |                         |  |            |            | Category2  |
| Linked Negotiable Certificates Of Deposit     | NBKLNCD201408073U03XXXXPLP0,425   | NEDBANK CAPITAL                                         | Matured | 2013/02/06 |  | 2014/08/07 | ZAM000117076 | 1000000000  | 5.506 |  | ISDF | None                |   | ZAR-JIBAR3 | PLUS-0.425-PRCT |  | Quarterly Payment Cycle | Issuer Defined          |  |            | 2013/05/07 | 2013/05/07 |
|                                               |                                   |                                                         |         |            |  |            | ZAM000117076 |             | 5.55  |  |      |                     |   |            |                 |  |                         |                         |  |            | 2014/08/07 | 2014/08/07 |
|                                               |                                   |                                                         |         |            |  |            | ZAM000117076 |             | 5.558 |  |      |                     |   |            |                 |  |                         |                         |  |            | 2013/05/06 | 2013/05/06 |
|                                               |                                   |                                                         |         |            |  |            | ZAM000117076 |             | 5.567 |  |      |                     |   |            |                 |  |                         |                         |  |            | 2013/08/06 | 2013/08/06 |
|                                               |                                   |                                                         |         |            |  |            | ZAM000117076 |             | 6.1   |  |      |                     |   |            |                 |  |                         |                         |  |            | 2013/11/06 | 2013/11/06 |
| Floating Rate Notes                           | ABPFRNX201502063QJ03XXXXPLP0,5750 | ABSA BANK LIMITED                                       | Matured | 2013/02/07 |  | 2015/02/06 | ZAM000117589 | 700000000   | 5.656 |  | QUTR | Based on issue date | 7 | ZAR-JIBAR3 | PLUS-0.575-PRCT |  | None                    | Quarterly Payment Cycle |  | 2013/05/07 |            | Category3  |
|                                               |                                   |                                                         |         |            |  |            | ZAM000117589 |             | 5.7   |  |      |                     |   |            |                 |  |                         |                         |  |            | 2014/02/06 | 2014/02/06 |
|                                               |                                   |                                                         |         |            |  |            | ZAM000117589 |             | 5.708 |  |      |                     |   |            |                 |  |                         |                         |  |            | 2013/08/07 | 2013/08/07 |
|                                               |                                   |                                                         |         |            |  |            | ZAM000117589 |             | 5.75  |  |      |                     |   |            |                 |  |                         |                         |  |            | 2013/11/07 | 2013/11/07 |
|                                               |                                   |                                                         |         |            |  |            | ZAM000117589 |             | 6.25  |  |      |                     |   |            |                 |  |                         |                         |  |            | 2014/02/07 | 2014/02/07 |
|                                               |                                   |                                                         |         |            |  |            | ZAM000117589 |             | 6.35  |  |      |                     |   |            |                 |  |                         |                         |  |            | 2014/05/08 | 2014/05/08 |
|                                               |                                   |                                                         |         |            |  |            | ZAM000117589 |             | 6.558 |  |      |                     |   |            |                 |  |                         |                         |  |            | 2014/08/07 | 2014/08/07 |
|                                               |                                   |                                                         |         |            |  |            |              |             |       |  |      |                     |   |            |                 |  |                         |                         |  |            |            |            |



[illegible]



[illegible]



[illegible]



[illegible]



|                                               |                                  |                                                         |         |            |            |              |            |       |      |                     |    |            |                 |      |                         |                         |  |  |  |  |  |            |            |            |
|-----------------------------------------------|----------------------------------|---------------------------------------------------------|---------|------------|------------|--------------|------------|-------|------|---------------------|----|------------|-----------------|------|-------------------------|-------------------------|--|--|--|--|--|------------|------------|------------|
|                                               |                                  |                                                         |         |            |            | ZAM000119064 |            | 8.275 |      |                     |    |            |                 |      |                         |                         |  |  |  |  |  |            | 2016/08/16 | 2014/02/17 |
| Floating Rate Notes                           | ABPFRNX201702203J03XXXXPLP0.9250 | ABSA BANK LIMITED                                       | Matured | 2013/02/19 | 2017/02/20 | ZAM000119189 | 100000000  | 8.29  | ISDF | None                |    | ZAR-JIBAR3 | PLUS-0.925-PRCT | None |                         | Issuer Defined          |  |  |  |  |  |            | 2016/11/16 | 2017/02/16 |
|                                               |                                  |                                                         |         |            |            | ZAM000119189 |            |       |      |                     |    |            |                 |      |                         |                         |  |  |  |  |  |            |            | Category3  |
|                                               |                                  |                                                         |         |            |            | ZAM000119189 |            | 6.05  |      |                     |    |            |                 |      |                         |                         |  |  |  |  |  |            | 2013/05/20 | 2014/02/19 |
|                                               |                                  |                                                         |         |            |            | ZAM000119189 |            | 6.058 |      |                     |    |            |                 |      |                         |                         |  |  |  |  |  |            | 2013/08/19 | 2015/02/19 |
|                                               |                                  |                                                         |         |            |            | ZAM000119189 |            | 6.117 |      |                     |    |            |                 |      |                         |                         |  |  |  |  |  |            | 2013/11/19 | 2014/05/19 |
|                                               |                                  |                                                         |         |            |            | ZAM000119189 |            | 6.6   |      |                     |    |            |                 |      |                         |                         |  |  |  |  |  |            | 2014/02/19 | 2016/02/19 |
|                                               |                                  |                                                         |         |            |            | ZAM000119189 |            | 6.725 |      |                     |    |            |                 |      |                         |                         |  |  |  |  |  |            | 2014/05/19 | 2019/08/19 |
|                                               |                                  |                                                         |         |            |            | ZAM000119189 |            | 7     |      |                     |    |            |                 |      |                         |                         |  |  |  |  |  |            | 2014/08/19 | 2015/08/19 |
|                                               |                                  |                                                         |         |            |            | ZAM000119189 |            | 7.017 |      |                     |    |            |                 |      |                         |                         |  |  |  |  |  |            | 2014/11/19 | 2015/05/19 |
|                                               |                                  |                                                         |         |            |            | ZAM000119189 |            | 7.025 |      |                     |    |            |                 |      |                         |                         |  |  |  |  |  |            | 2015/02/19 | 2013/05/20 |
|                                               |                                  |                                                         |         |            |            | ZAM000119189 |            | 7.05  |      |                     |    |            |                 |      |                         |                         |  |  |  |  |  |            | 2015/05/19 | 2017/02/20 |
|                                               |                                  |                                                         |         |            |            | ZAM000119189 |            | 7.235 |      |                     |    |            |                 |      |                         |                         |  |  |  |  |  |            | 2015/08/19 | 2014/08/19 |
|                                               |                                  |                                                         |         |            |            | ZAM000119189 |            | 7.267 |      |                     |    |            |                 |      |                         |                         |  |  |  |  |  |            | 2015/11/19 | 2015/11/19 |
|                                               |                                  |                                                         |         |            |            | ZAM000119189 |            | 7.908 |      |                     |    |            |                 |      |                         |                         |  |  |  |  |  |            | 2016/02/19 | 2013/11/19 |
| Linked Negotiable Certificates Of Deposit     | NBKLNCD201402193J03XXXXPLP0.375  | NEDBANK CAPITAL                                         | Matured | 2013/02/19 | 2014/02/19 | ZAM000119155 | 255000000  | 5.458 | ISDF | None                |    | ZAR-JIBAR3 | PLUS-0.375-PRCT |      | Quarterly Payment Cycle | Issuer Defined          |  |  |  |  |  |            | 2016/11/21 | 2016/11/21 |
|                                               |                                  |                                                         |         |            |            | ZAM000119155 |            | 5.5   |      |                     |    |            |                 |      |                         |                         |  |  |  |  |  |            | 2013/05/20 | 2014/02/19 |
|                                               |                                  |                                                         |         |            |            | ZAM000119155 |            | 5.508 |      |                     |    |            |                 |      |                         |                         |  |  |  |  |  |            | 2013/08/19 | 2013/08/19 |
|                                               |                                  |                                                         |         |            |            | ZAM000119155 |            | 5.567 |      |                     |    |            |                 |      |                         |                         |  |  |  |  |  |            | 2013/11/19 | 2013/11/19 |
| Negotiable Certificates Of Deposit            | NBKNCX201402192T5.45             | NEDBANK CAPITAL                                         | Matured | 2013/02/19 | 2014/02/19 | ZAM000119163 | 220000000  | 5.45  | TERM | None                |    |            |                 |      |                         |                         |  |  |  |  |  |            |            | Category2  |
| Negotiable Certificates Of Deposit            | RANNCX201308192T5.3000000        | RAND MERCHANT BANK                                      | Matured | 2013/02/19 | 2013/08/19 | ZAM000119114 | 0          | 5.3   | TERM | None                |    |            |                 |      |                         |                         |  |  |  |  |  |            |            | Category2  |
| Commercial Paper Bills/ Capital Project Bills | MTSCPBX201305211                 | TRANS CALEDONIAN TUNNEL AUTHORITY MMFS SAVINGS          | Matured | 2013/02/19 | 2013/05/21 | ZAM000119106 | 500000000  |       |      | None                |    |            |                 |      |                         |                         |  |  |  |  |  |            |            | Category1  |
| Negotiable Certificates Of Deposit            | RANNCDX201308192T5.3100000       | RAND MERCHANT BANK                                      | Matured | 2013/02/19 | 2013/08/19 | ZAM000119130 | 562000000  | 5.31  | TERM | None                |    |            |                 |      |                         |                         |  |  |  |  |  |            |            | Category2  |
| Negotiable Certificates Of Deposit            | ABPNCDX201402192T5.475           | ABSA BANK LIMITED                                       | Matured | 2013/02/19 | 2014/02/19 | ZAM000119171 | 300000000  | 5.475 | TERM | None                |    |            |                 |      |                         |                         |  |  |  |  |  |            |            | Category2  |
| Negotiable Certificates Of Deposit            | SBSNCDX201502192S5.75            | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2013/02/19 | 2015/02/19 | ZAM000119148 | 250000000  | 5.75  | SEMI | Based on issue date | 18 |            |                 |      |                         |                         |  |  |  |  |  |            |            | Category2  |
| Floating Rate Notes                           | ABPFRNX201702203J03XXXXPLP0.935  | ABSA BANK LIMITED                                       | Matured | 2013/02/19 | 2017/02/20 | ZAM000119122 | 300000000  | 6.9   | QUTR | Based on issue date | 19 | ZAR-JIBAR3 | PLUS 0.935-PRCT | None |                         | Quarterly Payment Cycle |  |  |  |  |  | 2013/05/20 |            | Category3  |
|                                               |                                  |                                                         |         |            |            | ZAM000119122 |            | 6.06  |      |                     |    |            |                 |      |                         |                         |  |  |  |  |  |            | 2013/05/20 |            |
|                                               |                                  |                                                         |         |            |            | ZAM000119122 |            | 6.068 |      |                     |    |            |                 |      |                         |                         |  |  |  |  |  |            | 2013/08/20 |            |
|                                               |                                  |                                                         |         |            |            | ZAM000119122 |            | 6.127 |      |                     |    |            |                 |      |                         |                         |  |  |  |  |  |            | 2013/11/20 |            |
|                                               |                                  |                                                         |         |            |            | ZAM000119122 |            | 6.51  |      |                     |    |            |                 |      |                         |                         |  |  |  |  |  |            | 2014/02/20 |            |
|                                               |                                  |                                                         |         |            |            | ZAM000119122 |            | 6.735 |      |                     |    |            |                 |      |                         |                         |  |  |  |  |  |            | 2014/05/20 |            |
|                                               |                                  |                                                         |         |            |            | ZAM000119122 |            | 7.01  |      |                     |    |            |                 |      |                         |                         |  |  |  |  |  |            | 2014/08/20 |            |
|                                               |                                  |                                                         |         |            |            | ZAM000119122 |            | 7.027 |      |                     |    |            |                 |      |                         |                         |  |  |  |  |  |            | 2014/11/20 |            |
|                                               |                                  |                                                         |         |            |            | ZAM000119122 |            | 7.035 |      |                     |    |            |                 |      |                         |                         |  |  |  |  |  |            | 2015/02/20 |            |
|                                               |                                  |                                                         |         |            |            | ZAM000119122 |            | 7.06  |      |                     |    |            |                 |      |                         |                         |  |  |  |  |  |            | 2015/05/20 |            |
|                                               |                                  |                                                         |         |            |            | ZAM000119122 |            | 7.235 |      |                     |    |            |                 |      |                         |                         |  |  |  |  |  |            | 2015/08/20 |            |
|                                               |                                  |                                                         |         |            |            | ZAM000119122 |            | 7.427 |      |                     |    |            |                 |      |                         |                         |  |  |  |  |  |            | 2015/11/20 |            |
|                                               |                                  |                                                         |         |            |            | ZAM000119122 |            | 7.927 |      |                     |    |            |                 |      |                         |                         |  |  |  |  |  |            | 2016/02/22 |            |
|                                               |                                  |                                                         |         |            |            | ZAM000119122 |            | 8.235 |      |                     |    |            |                 |      |                         |                         |  |  |  |  |  |            | 2016/05/22 |            |
|                                               |                                  |                                                         |         |            |            | ZAM000119122 |            | 8.277 |      |                     |    |            |                 |      |                         |                         |  |  |  |  |  |            | 2016/08/22 |            |
|                                               |                                  |                                                         |         |            |            | ZAM000119122 |            | 8.302 |      |                     |    |            |                 |      |                         |                         |  |  |  |  |  |            | 2016/11/21 |            |
| Linked Negotiable Certificates Of Deposit     | NBKLNCD201402203J03XXXXPLP0.35   | NEDBANK CAPITAL                                         | Matured | 2013/02/20 | 2014/02/20 | ZAM000119213 | 100000000  | 5.433 | ISDF | None                |    | ZAR-JIBAR3 | PLUS-0.35-PRCT  |      | Quarterly Payment Cycle | Issuer Defined          |  |  |  |  |  |            |            | Category3  |
|                                               |                                  |                                                         |         |            |            | ZAM000119213 |            |       |      |                     |    |            |                 |      |                         |                         |  |  |  |  |  |            |            | 2014/02/20 |
|                                               |                                  |                                                         |         |            |            | ZAM000119213 |            | 5.475 |      |                     |    |            |                 |      |                         |                         |  |  |  |  |  |            | 2013/05/20 | 2013/05/20 |
|                                               |                                  |                                                         |         |            |            | ZAM000119213 |            | 5.483 |      |                     |    |            |                 |      |                         |                         |  |  |  |  |  |            | 2013/08/20 | 2013/08/20 |
| Linked Negotiable Certificates Of Deposit     | IPNLNCD201602183J03XXXXPLP0.78   | INVESTEC BANK LIMITED                                   | Matured | 2013/02/20 | 2016/02/18 | ZAM000119254 | 70000000   | 7.12  | ISDF | None                |    | ZAR-JIBAR3 | PLUS-0.78-PRCT  | None |                         | Issuer Defined          |  |  |  |  |  |            |            | Category3  |
|                                               |                                  |                                                         |         |            |            | ZAM000119254 |            |       |      |                     |    |            |                 |      |                         |                         |  |  |  |  |  |            |            | 2013/11/20 |
|                                               |                                  |                                                         |         |            |            | ZAM000119254 |            | 5.905 |      |                     |    |            |                 |      |                         |                         |  |  |  |  |  |            | 2013/05/20 | 2013/11/18 |
|                                               |                                  |                                                         |         |            |            | ZAM000119254 |            | 5.913 |      |                     |    |            |                 |      |                         |                         |  |  |  |  |  |            | 2013/08/20 | 2014/08/18 |
|                                               |                                  |                                                         |         |            |            | ZAM000119254 |            | 5.972 |      |                     |    |            |                 |      |                         |                         |  |  |  |  |  |            | 2013/11/18 | 2013/08/19 |
|                                               |                                  |                                                         |         |            |            | ZAM000119254 |            | 6.455 |      |                     |    |            |                 |      |                         |                         |  |  |  |  |  |            | 2014/02/18 | 2015/11/18 |
|                                               |                                  |                                                         |         |            |            | ZAM000119254 |            | 6.58  |      |                     |    |            |                 |      |                         |                         |  |  |  |  |  |            | 2014/05/19 | 2015/08/18 |
|                                               |                                  |                                                         |         |            |            | ZAM000119254 |            | 6.855 |      |                     |    |            |                 |      |                         |                         |  |  |  |  |  |            | 2014/08/18 | 2015/05/18 |
|                                               |                                  |                                                         |         |            |            | ZAM000119254 |            | 6.872 |      |                     |    |            |                 |      |                         |                         |  |  |  |  |  |            | 2014/11/18 | 2014/05/19 |
|                                               |                                  |                                                         |         |            |            | ZAM000119254 |            | 6.88  |      |                     |    |            |                 |      |                         |                         |  |  |  |  |  |            | 2015/02/18 | 2014/11/18 |
|                                               |                                  |                                                         |         |            |            | ZAM000119254 |            | 6.905 |      |                     |    |            |                 |      |                         |                         |  |  |  |  |  |            | 2015/05/18 | 2014/02/18 |
|                                               |                                  |                                                         |         |            |            | ZAM000119254 |            | 7.08  |      |                     |    |            |                 |      |                         |                         |  |  |  |  |  |            | 2015/08/18 | 2013/05/20 |
|                                               |                                  |                                                         |         |            |            | ZAM000119254 |            | 7.122 |      |                     |    |            |                 |      |                         |                         |  |  |  |  |  |            | 2015/11/18 | 2016/02/18 |
| Linked Negotiable Certificates Of Deposit     | SBSLNCD201502203J03XXXXPLP0.575  | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2013/02/20 | 2015/02/20 | ZAM000119197 | 345000000  | 5.658 | ISDF | None                |    | ZAR-JIBAR3 | PLUS-0.575-PRCT | None |                         | Issuer Defined          |  |  |  |  |  |            |            | Category3  |
|                                               |                                  |                                                         |         |            |            | ZAM000119197 |            |       |      |                     |    |            |                 |      |                         |                         |  |  |  |  |  |            |            | 2015/02/20 |
|                                               |                                  |                                                         |         |            |            | ZAM000119197 |            | 5.7   |      |                     |    |            |                 |      |                         |                         |  |  |  |  |  |            | 2013/05/20 | 2013/05/20 |
|                                               |                                  |                                                         |         |            |            | ZAM000119197 |            | 5.708 |      |                     |    |            |                 |      |                         |                         |  |  |  |  |  |            | 2013/08/20 | 2013/08/20 |
|                                               |                                  |                                                         |         |            |            | ZAM000119197 |            | 5.767 |      |                     |    |            |                 |      |                         |                         |  |  |  |  |  |            | 2013/11/20 | 2013/11/20 |
|                                               |                                  |                                                         |         |            |            | ZAM000119197 |            | 6.25  |      |                     |    |            |                 |      |                         |                         |  |  |  |  |  |            | 2014/02/20 | 2014/02/20 |
|                                               |                                  |                                                         |         |            |            | ZAM000119197 |            | 6.375 |      |                     |    |            |                 |      |                         |                         |  |  |  |  |  |            | 2014/05/20 | 2014/05/20 |
|                                               |                                  |                                                         |         |            |            | ZAM000119197 |            | 6.65  |      |                     |    |            |                 |      |                         |                         |  |  |  |  |  |            | 2014/08/20 | 2014/08/20 |
|                                               |                                  |                                                         |         |            |            | ZAM000119197 |            | 6.667 |      |                     |    |            |                 |      |                         |                         |  |  |  |  |  |            | 2014/11/20 | 2014/11/20 |
| Negotiable Certificates Of Deposit            | SBSNCDX201402202T5.45            | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2013/02/20 | 2014/02/20 | ZAM000119239 | 100000000  | 5.45  | TERM | None                |    |            |                 |      |                         |                         |  |  |  |  |  |            |            | Category2  |
| Debentures                                    | SRBDEBX201303062T5.000           | SOUTH AFRICAN RESERVE BANK                              | Matured | 2013/02/20 | 2013/03/06 | ZAM000119312 | 2101000000 | 5     | TERM | None                |    |            |                 |      |                         |                         |  |  |  |  |  |            |            | Category2  |
| Floating Rate Notes                           | RANFRNX201402203J03XXXXPLB35     | RAND MERCHANT BANK                                      | Matured | 2013/02/20 | 2014/02/20 | ZAM000119205 | 20000000   | 5.433 | ISDF | None                |    | ZAR-JIBAR3 | PLUS-35-BPS     | None |                         | Issuer Defined          |  |  |  |  |  |            |            | Category3  |
|                                               |                                  |                                                         |         |            |            | ZAM000119205 |            |       |      |                     |    |            |                 |      |                         |                         |  |  |  |  |  |            |            | 2014/02/20 |
|                                               |                                  |                                                         |         |            |            | ZAM000119205 |            | 5.475 |      |                     |    |            |                 |      |                         |                         |  |  |  |  |  |            | 2013/05/20 | 2013/05/20 |
|                                               |                                  |                                                         |         |            |            | ZAM000119205 |            | 5.483 |      |                     |    |            |                 |      |                         |                         |  |  |  |  |  |            | 2013/08/20 | 2013/08/20 |
|                                               |                                  |                                                         |         |            |            | ZAM000119205 |            | 5.542 |      |                     |    |            |                 |      |                         |                         |  |  |  |  |  |            | 2013/11/20 | 2013/11/20 |
| Treasury Bills                                | NATTBXX201402191                 | GOVERNMENT OF SOUTH AFRICA                              | Matured | 2013/02/20 | 2014/02/19 | ZAM000118850 | 6266000000 |       |      | None                |    |            |                 |      |                         |                         |  |  |  |  |  |            |            | Category1  |
| Floating Rate Notes                           | ABPFRNX201402203J03XXXXPLB0.8    | AFRICAN BANK LTD (OLD)                                  | Matured | 2013/02/20 | 2014/02/20 | ZAM000119247 | 120100000  | 5.091 | ISDF | None                |    | ZAR-JIBAR3 | PLUS-0.8-BPS    |      | Quarterly Payment Cycle | Issuer Defined          |  |  |  |  |  |            |            | Category3  |
|                                               |                                  |                                                         |         |            |            | ZAM000119247 |            |       |      |                     |    |            |                 |      |                         |                         |  |  |  |  |  |            |            | 2014/02/20 |
|                                               |                                  |                                                         |         |            |            | ZAM000119247 |            | 5.133 |      |                     |    |            |                 |      |                         |                         |  |  |  |  |  |            | 2013/05/20 | 2013/05/20 |
|                                               |                                  |                                                         |         |            |            | ZAM000119247 |            | 5.141 |      |                     |    |            |                 |      |                         |                         |  |  |  |  |  |            | 2013/08/20 | 2013/08/20 |
|                                               |                                  |                                                         |         |            |            | ZAM000119247 |            | 5.2   |      |                     |    |            |                 |      |                         |                         |  |  |  |  |  |            | 2013/11/20 | 2013/11/20 |
| Debentures                                    | SRBDEBX201302272T4.990           | SOUTH AFRICAN RESERVE BANK                              | Matured | 2013/02/20 | 2013/02/27 | ZAM          |            |       |      |                     |    |            |                 |      |                         |                         |  |  |  |  |  |            |            |            |



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



|                                           |                                 |                                                         |         |            |  |            |              |           |       |      |      |  |                |                 |  |                         |                |  |  |  |            |            |
|-------------------------------------------|---------------------------------|---------------------------------------------------------|---------|------------|--|------------|--------------|-----------|-------|------|------|--|----------------|-----------------|--|-------------------------|----------------|--|--|--|------------|------------|
| Floating Rate Notes                       | RANFRNX201603143U03XXXXPLB70    | RAND MERCHANT BANK                                      | Matured | 2013/03/14 |  | 2016/03/14 | ZAM000122654 | 16000000  | 7.28  | ISDF | None |  | ZAR-JIBAR3     | PLUS-70-BPS     |  | None                    | Issuer Defined |  |  |  | 2016/03/14 | Category3  |
|                                           |                                 |                                                         |         |            |  |            | ZAM000122654 |           | 5.842 |      |      |  |                |                 |  |                         |                |  |  |  | 2013/06/14 | 2013/06/14 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000122654 |           | 5.833 |      |      |  |                |                 |  |                         |                |  |  |  | 2013/09/16 | 2013/09/16 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000122654 |           | 5.917 |      |      |  |                |                 |  |                         |                |  |  |  | 2013/12/17 | 2013/12/17 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000122654 |           | 6.425 |      |      |  |                |                 |  |                         |                |  |  |  | 2014/03/14 | 2014/03/14 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000122654 |           | 6.5   |      |      |  |                |                 |  |                         |                |  |  |  | 2014/06/17 | 2014/06/17 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000122654 |           | 6.833 |      |      |  |                |                 |  |                         |                |  |  |  | 2014/09/15 | 2014/09/15 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000122654 |           | 6.783 |      |      |  |                |                 |  |                         |                |  |  |  | 2014/12/15 | 2014/12/15 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000122654 |           | 6.808 |      |      |  |                |                 |  |                         |                |  |  |  | 2015/03/16 | 2015/03/16 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000122654 |           | 6.833 |      |      |  |                |                 |  |                         |                |  |  |  | 2015/06/15 | 2015/06/15 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000122654 |           | 7.008 |      |      |  |                |                 |  |                         |                |  |  |  | 2015/09/14 | 2015/09/14 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000122654 |           | 7.283 |      |      |  |                |                 |  |                         |                |  |  |  | 2015/12/14 | 2015/12/14 |
| Linked Negotiable Certificates Of Deposit | IPNLNCD201403133U03XXXXPLP0.40  | INVESTEC BANK LIMITED                                   | Matured | 2013/03/14 |  | 2014/03/13 | ZAM000122704 | 30000000  | 5.525 | ISDF | None |  | ZAR-JIBAR3     | PLUS-0.4-PRCT   |  | Quarterly Payment Cycle | Issuer Defined |  |  |  |            | Category3  |
|                                           |                                 |                                                         |         |            |  |            | ZAM000122704 |           | 5.542 |      |      |  |                |                 |  |                         |                |  |  |  |            |            |
|                                           |                                 |                                                         |         |            |  |            | ZAM000122704 |           | 5.533 |      |      |  |                |                 |  |                         |                |  |  |  | 2013/06/13 | 2013/06/13 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000122704 |           | 5.617 |      |      |  |                |                 |  |                         |                |  |  |  | 2013/09/13 | 2013/12/12 |
| Negotiable Certificates Of Deposit        | IPNINCDX201403142T5.60          | INVESTEC BANK LIMITED                                   | Matured | 2013/03/14 |  | 2014/03/14 | ZAM000122696 | 0         | 5.6   | TERM | None |  |                |                 |  |                         |                |  |  |  |            |            |
| Negotiable Certificates Of Deposit        | ABPNCDX201403142T5.55           | ABSA BANK LIMITED                                       | Matured | 2013/03/14 |  | 2014/03/14 | ZAM000122753 | 100000000 | 5.55  | TERM | None |  |                |                 |  |                         |                |  |  |  |            | Category2  |
| Linked Negotiable Certificates Of Deposit | SBSLNCD201803143IPRIMSBZAMP2.53 | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2013/03/14 |  | 2018/03/14 | ZAM000122613 | 100000000 | 7.72  | ISDF | None |  | ZAR-PRIME-SBZA | MINUS 2.53-PRCT |  | None                    | Ad Hoc         |  |  |  |            | Category3  |
|                                           |                                 |                                                         |         |            |  |            | ZAM000122613 |           |       |      |      |  |                |                 |  |                         |                |  |  |  |            | 2013/11/14 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000122613 |           |       |      |      |  |                |                 |  |                         |                |  |  |  |            | 2013/12/17 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000122613 |           |       |      |      |  |                |                 |  |                         |                |  |  |  |            | 2014/01/14 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000122613 |           |       |      |      |  |                |                 |  |                         |                |  |  |  |            | 2014/02/14 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000122613 |           |       |      |      |  |                |                 |  |                         |                |  |  |  |            | 2014/08/14 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000122613 |           |       |      |      |  |                |                 |  |                         |                |  |  |  |            | 2014/07/14 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000122613 |           |       |      |      |  |                |                 |  |                         |                |  |  |  |            | 2014/08/15 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000122613 |           |       |      |      |  |                |                 |  |                         |                |  |  |  |            | 2014/10/14 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000122613 |           |       |      |      |  |                |                 |  |                         |                |  |  |  |            | 2015/11/16 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000122613 |           |       |      |      |  |                |                 |  |                         |                |  |  |  |            | 2015/10/14 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000122613 |           |       |      |      |  |                |                 |  |                         |                |  |  |  |            | 2015/09/14 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000122613 |           |       |      |      |  |                |                 |  |                         |                |  |  |  |            | 2015/08/15 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000122613 |           |       |      |      |  |                |                 |  |                         |                |  |  |  |            | 2015/07/14 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000122613 |           |       |      |      |  |                |                 |  |                         |                |  |  |  |            | 2015/06/15 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000122613 |           |       |      |      |  |                |                 |  |                         |                |  |  |  |            | 2015/06/15 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000122613 |           |       |      |      |  |                |                 |  |                         |                |  |  |  |            | 2015/08/14 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000122613 |           |       |      |      |  |                |                 |  |                         |                |  |  |  |            | 2015/07/15 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000122613 |           |       |      |      |  |                |                 |  |                         |                |  |  |  |            | 2013/07/15 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000122613 |           |       |      |      |  |                |                 |  |                         |                |  |  |  |            | 2013/09/16 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000122613 |           |       |      |      |  |                |                 |  |                         |                |  |  |  |            | 2013/10/14 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000122613 |           |       |      |      |  |                |                 |  |                         |                |  |  |  |            | 2014/03/14 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000122613 |           |       |      |      |  |                |                 |  |                         |                |  |  |  |            | 2014/04/14 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000122613 |           |       |      |      |  |                |                 |  |                         |                |  |  |  |            | 2016/04/14 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000122613 |           |       |      |      |  |                |                 |  |                         |                |  |  |  |            | 2016/04/14 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000122613 |           |       |      |      |  |                |                 |  |                         |                |  |  |  |            | 2016/03/14 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000122613 |           |       |      |      |  |                |                 |  |                         |                |  |  |  |            | 2016/05/16 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000122613 |           |       |      |      |  |                |                 |  |                         |                |  |  |  |            | 2016/05/16 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000122613 |           |       |      |      |  |                |                 |  |                         |                |  |  |  |            | 2016/06/14 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000122613 |           |       |      |      |  |                |                 |  |                         |                |  |  |  |            | 2016/06/14 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000122613 |           |       |      |      |  |                |                 |  |                         |                |  |  |  |            | 2016/07/14 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000122613 |           |       |      |      |  |                |                 |  |                         |                |  |  |  |            | 2014/05/14 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000122613 |           |       |      |      |  |                |                 |  |                         |                |  |  |  |            | 2014/06/17 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000122613 |           |       |      |      |  |                |                 |  |                         |                |  |  |  |            | 2016/08/15 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000122613 |           |       |      |      |  |                |                 |  |                         |                |  |  |  |            | 2016/09/14 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000122613 |           |       |      |      |  |                |                 |  |                         |                |  |  |  |            | 2014/12/15 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000122613 |           |       |      |      |  |                |                 |  |                         |                |  |  |  |            | 2014/12/15 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000122613 |           |       |      |      |  |                |                 |  |                         |                |  |  |  |            | 2014/11/14 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000122613 |           |       |      |      |  |                |                 |  |                         |                |  |  |  |            | 2015/09/14 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000122613 |           |       |      |      |  |                |                 |  |                         |                |  |  |  |            | 2015/02/16 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000122613 |           |       |      |      |  |                |                 |  |                         |                |  |  |  |            | 2015/02/16 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000122613 |           |       |      |      |  |                |                 |  |                         |                |  |  |  |            | 2016/4/14  |
|                                           |                                 |                                                         |         |            |  |            | ZAM000122613 |           |       |      |      |  |                |                 |  |                         |                |  |  |  |            | 2016/12/14 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000122613 |           |       |      |      |  |                |                 |  |                         |                |  |  |  |            | 2016/12/14 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000122613 |           |       |      |      |  |                |                 |  |                         |                |  |  |  |            | 2017/01/16 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000122613 |           |       |      |      |  |                |                 |  |                         |                |  |  |  |            | 2015/05/14 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000122613 |           |       |      |      |  |                |                 |  |                         |                |  |  |  |            | 2015/03/16 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000122613 |           |       |      |      |  |                |                 |  |                         |                |  |  |  |            | 2015/03/16 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000122613 |           |       |      |      |  |                |                 |  |                         |                |  |  |  |            | 2015/07/14 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000122613 |           |       |      |      |  |                |                 |  |                         |                |  |  |  |            | 2015/06/15 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000122613 |           |       |      |      |  |                |                 |  |                         |                |  |  |  |            | 2015/08/14 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000122613 |           |       |      |      |  |                |                 |  |                         |                |  |  |  |            | 2015/09/14 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000122613 |           |       |      |      |  |                |                 |  |                         |                |  |  |  |            | 2015/12/14 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000122613 |           |       |      |      |  |                |                 |  |                         |                |  |  |  |            | 2016/01/14 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000122613 |           |       |      |      |  |                |                 |  |                         |                |  |  |  |            | 2016/02/15 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000122613 |           |       |      |      |  |                |                 |  |                         |                |  |  |  |            | 2016/02/15 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000122613 |           |       |      |      |  |                |                 |  |                         |                |  |  |  |            | 2016/10/14 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000122613 |           |       |      |      |  |                |                 |  |                         |                |  |  |  |            | 2016/10/14 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000122613 |           |       |      |      |  |                |                 |  |                         |                |  |  |  |            | 2017/03/14 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000122613 |           |       |      |      |  |                |                 |  |                         |                |  |  |  |            | 2017/02/14 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000122613 |           |       |      |      |  |                |                 |  |                         |                |  |  |  |            | 2017/02/14 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000122613 |           |       |      |      |  |                |                 |  |                         |                |  |  |  |            | 2017/04/18 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000122613 |           |       |      |      |  |                |                 |  |                         |                |  |  |  |            | 2017/05/15 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000122613 |           |       |      |      |  |                |                 |  |                         |                |  |  |  |            | Category2  |
|                                           |                                 |                                                         |         |            |  |            | ZAM000122613 |           |       |      |      |  |                |                 |  |                         |                |  |  |  |            | 2017/06/14 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000122613 |           |       |      |      |  |                |                 |  |                         |                |  |  |  |            | 2017/06/14 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000122613 |           |       |      |      |  |                |                 |  |                         |                |  |  |  |            | 2017/07/14 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000122613 |           |       |      |      |  |                |                 |  |                         |                |  |  |  |            | 2017/08/14 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000122613 |           |       |      |      |  |                |                 |  |                         |                |  |  |  |            | 2017/09/14 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000122613 |           |       |      |      |  |                |                 |  |                         |                |  |  |  |            | 2017/10/16 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000122613 |           |       |      |      |  |                |                 |  |                         |                |  |  |  |            | 2017/11/14 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000122613 |           |       |      |      |  |                |                 |  |                         |                |  |  |  |            | 2017/12/14 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000122613 |           |       |      |      |  |                |                 |  |                         |                |  |  |  |            | 2018/01/15 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000122613 |           |       |      |      |  |                |                 |  |                         |                |  |  |  |            | 2018/02/14 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000122613 |           |       |      |      |  |                |                 |  |                         |                |  |  |  |            | 2018/03/14 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000122613 |           | 6.47  |      |      |  |                |                 |  |                         |                |  |  |  |            | 2014/02/05 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000122613 |           | 6.72  |      |      |  |                |                 |  |                         |                |  |  |  |            | 2014/07/18 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000122613 |           | 6.97  |      |      |  |                |                 |  |                         |                |  |  |  |            | 2015/07/24 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000122613 |           | 7.72  |      |      |  |                |                 |  |                         |                |  |  |  |            | 2017/07/24 |
| Floating Rate Notes                       | ABPFRNX201403143U03XXXXPLP0.35  | ABSA BANK LIMITED                                       | Matured | 2013/03/14 |  | 2014/03/14 | ZAM000122662 | 85000000  | 5.475 | ISDF | None |  | ZAR-JIBAR3     | PLUS-0.35-PRCT  |  | None                    | Issuer Defined |  |  |  |            | Category3  |
|                                           |                                 |                                                         |         |            |  |            | ZAM000122662 |           | 5.492 |      |      |  |                |                 |  |                         |                |  |  |  |            |            |



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



|                                               |                                  |                                                         |         |            |            |              |            |       |      |      |            |                 |                         |                |            |            |
|-----------------------------------------------|----------------------------------|---------------------------------------------------------|---------|------------|------------|--------------|------------|-------|------|------|------------|-----------------|-------------------------|----------------|------------|------------|
| Linked Negotiable Certificates Of Deposit     | SBSLNCD201604253U03XXXXPLP.0.7   | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2013/04/25 | 2016/04/25 | ZAM000128156 | 104000000  | 7.36  | ISDF | None | ZAR-JIBAR3 | PLUS-0.7-PRCT   | None                    | Issuer Defined | 2014/01/27 | Category3  |
|                                               |                                  |                                                         |         |            |            | ZAM000128115 |            | 5.85  |      |      |            |                 |                         |                | 2016/04/25 |            |
|                                               |                                  |                                                         |         |            |            | ZAM000128115 |            | 5.85  |      |      |            |                 |                         |                | 2013/07/25 | 2016/07/25 |
|                                               |                                  |                                                         |         |            |            | ZAM000128115 |            | 5.842 |      |      |            |                 |                         |                | 2013/10/25 | 2013/10/25 |
|                                               |                                  |                                                         |         |            |            | ZAM000128115 |            | 5.925 |      |      |            |                 |                         |                | 2014/01/27 | 2014/01/27 |
|                                               |                                  |                                                         |         |            |            | ZAM000128115 |            | 6.475 |      |      |            |                 |                         |                | 2014/04/25 | 2014/04/25 |
|                                               |                                  |                                                         |         |            |            | ZAM000128115 |            | 6.658 |      |      |            |                 |                         |                | 2014/07/25 | 2014/07/25 |
|                                               |                                  |                                                         |         |            |            | ZAM000128115 |            | 6.775 |      |      |            |                 |                         |                | 2014/10/27 | 2014/10/27 |
|                                               |                                  |                                                         |         |            |            | ZAM000128115 |            | 6.8   |      |      |            |                 |                         |                | 2015/01/26 | 2015/01/26 |
|                                               |                                  |                                                         |         |            |            | ZAM000128115 |            | 6.817 |      |      |            |                 |                         |                | 2015/04/28 | 2015/04/28 |
|                                               |                                  |                                                         |         |            |            | ZAM000128115 |            | 7     |      |      |            |                 |                         |                | 2015/07/27 | 2015/07/27 |
|                                               |                                  |                                                         |         |            |            | ZAM000128115 |            | 7.008 |      |      |            |                 |                         |                | 2015/10/26 | 2015/10/26 |
|                                               |                                  |                                                         |         |            |            | ZAM000128115 |            | 7.358 |      |      |            |                 |                         |                | 2016/01/25 | 2016/01/25 |
| Commercial Paper Bills/ Capital Project Bills | ESKCPBX201401301                 | ESKOM HOLDINGS SOC LTD                                  | Matured | 2013/04/25 | 2014/01/30 | ZAM000128099 | 50000000   |       | None | None |            |                 |                         |                |            | Category1  |
| Commercial Paper Bills/ Capital Project Bills | ESKCPBX201404251                 | ESKOM HOLDINGS SOC LTD                                  | Matured | 2013/04/25 | 2014/04/25 | ZAM000128107 | 50000000   |       | None | None |            |                 |                         |                |            | Category1  |
| Linked Negotiable Certificates Of Deposit     | NBKLNCD201403253U03XXXXPLP.0.325 | NEDBANK CAPITAL                                         | Matured | 2013/04/25 | 2014/03/25 | ZAM000128123 | 250000000  | 5.45  | ISDF | None | ZAR-JIBAR3 | PLUS-0.325-PRCT | Quarterly Payment Cycle | Issuer Defined |            | Category3  |
|                                               |                                  |                                                         |         |            |            | ZAM000128123 |            |       |      |      |            |                 |                         |                |            | 2014/03/25 |
|                                               |                                  |                                                         |         |            |            | ZAM000128123 |            | 5.475 |      |      |            |                 |                         |                |            | 2013/07/25 |
|                                               |                                  |                                                         |         |            |            | ZAM000128123 |            | 5.467 |      |      |            |                 |                         |                |            | 2013/10/25 |
| Linked Negotiable Certificates Of Deposit     | NBKLNCD201404253U03XXXXPLP.0.35  | NEDBANK CAPITAL                                         | Matured | 2013/04/25 | 2014/04/25 | ZAM000128123 | 630000000  | 5.475 | ISDF | None | ZAR-JIBAR3 | PLUS-0.35-PRCT  | Quarterly Payment Cycle | Issuer Defined |            | Category3  |
|                                               |                                  |                                                         |         |            |            | ZAM000128123 |            | 5.55  |      |      |            |                 |                         |                |            | 2014/01/27 |
|                                               |                                  |                                                         |         |            |            | ZAM000128123 |            | 5.475 |      |      |            |                 |                         |                |            | 2014/04/25 |
|                                               |                                  |                                                         |         |            |            | ZAM000128123 |            | 5.5   |      |      |            |                 |                         |                |            | 2013/07/25 |
|                                               |                                  |                                                         |         |            |            | ZAM000128123 |            | 5.492 |      |      |            |                 |                         |                |            | 2013/10/25 |
|                                               |                                  |                                                         |         |            |            | ZAM000128123 |            | 5.575 |      |      |            |                 |                         |                |            | 2014/01/27 |
| Floating Rate Notes                           | ABFRNX201504243U03XXXXPLP.1.3    | AFRICAN BANK LTD (OLD)                                  | Matured | 2013/04/26 | 2015/04/24 | ZAM000128313 | 2460000000 | 6.425 | ISDF | None | ZAR-JIBAR3 | PLUS-1.3-PRCT   | None                    | Issuer Defined |            | Category3  |
|                                               |                                  |                                                         |         |            |            | ZAM000128313 |            | 6.45  |      |      |            |                 |                         |                |            | 2015/04/24 |
|                                               |                                  |                                                         |         |            |            | ZAM000128313 |            | 6.442 |      |      |            |                 |                         |                |            | 2013/07/26 |
|                                               |                                  |                                                         |         |            |            | ZAM000128313 |            | 6.525 |      |      |            |                 |                         |                |            | 2013/10/28 |
|                                               |                                  |                                                         |         |            |            | ZAM000128313 |            | 7.075 |      |      |            |                 |                         |                |            | 2014/01/27 |
|                                               |                                  |                                                         |         |            |            | ZAM000128313 |            | 7.258 |      |      |            |                 |                         |                |            | 2014/04/29 |
|                                               |                                  |                                                         |         |            |            | ZAM000128313 |            | 7.375 |      |      |            |                 |                         |                |            | 2014/07/28 |
|                                               |                                  |                                                         |         |            |            | ZAM000128313 |            | 7.4   |      |      |            |                 |                         |                |            | 2014/10/27 |
| Negotiable Certificates Of Deposit            | RANNCDX201404252T5.4000000       | RAND MERCHANT BANK                                      | Matured | 2013/04/26 | 2014/04/25 | ZAM000128271 | 100000000  | 5.4   | TERM | None |            |                 |                         |                |            | 2015/01/26 |
| Negotiable Certificates Of Deposit            | NBKNCDX201310282T5.25            | NEDBANK CAPITAL                                         | Matured | 2013/04/26 | 2013/10/28 | ZAM000128321 | 30000000   | 5.25  | TERM | None |            |                 |                         |                |            | Category2  |
| Negotiable Certificates Of Deposit            | SBSNCDX201404252T5.4             | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2013/04/26 | 2014/04/25 | ZAM000128254 | 4000000    | 5.4   | TERM | None |            |                 |                         |                |            | Category2  |
| Negotiable Certificates Of Deposit            | RANNCDX201401212T5.3500000       | RAND MERCHANT BANK                                      | Matured | 2013/04/26 | 2014/01/21 | ZAM000128255 | 1000000    | 5.35  | TERM | None |            |                 |                         |                |            | Category2  |
| Negotiable Certificates Of Deposit            | SBSNCDX201404242T5.4             | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2013/04/26 | 2014/04/24 | ZAM000128297 | 129000000  | 5.4   | TERM | None |            |                 |                         |                |            | Category2  |
| Floating Rate Notes                           | RANFRNX201310253U03XXXXPLB20.    | RAND MERCHANT BANK                                      | Matured | 2013/04/26 | 2013/10/25 | ZAM000128362 | 0          | 5.325 | ISDF | None | ZAR-JIBAR3 | PLUS-20-BPS     | None                    | Issuer Defined |            | Category3  |
|                                               |                                  |                                                         |         |            |            | ZAM000128362 |            | 5.35  |      |      |            |                 |                         |                |            | 2013/10/25 |
| Floating Rate Notes                           | RANFRNX201404243U03XXXXPLB35.    | RAND MERCHANT BANK                                      | Matured | 2013/04/26 | 2014/04/24 | ZAM000128214 | 200000000  | 5.475 | ISDF | None | ZAR-JIBAR3 | PLUS-35-BPS     | None                    | Issuer Defined | 2013/07/25 | 2013/07/25 |
|                                               |                                  |                                                         |         |            |            | ZAM000128214 |            | 5.475 |      |      |            |                 |                         |                |            | Category3  |
|                                               |                                  |                                                         |         |            |            | ZAM000128214 |            | 5.5   |      |      |            |                 |                         |                |            | 2014/04/24 |
|                                               |                                  |                                                         |         |            |            | ZAM000128214 |            | 5.492 |      |      |            |                 |                         |                |            | 2013/07/24 |
|                                               |                                  |                                                         |         |            |            | ZAM000128214 |            | 5.575 |      |      |            |                 |                         |                |            | 2013/10/24 |
| Linked Negotiable Certificates Of Deposit     | SBSLNCD201804263U03XXXXPLP.0.925 | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2013/04/26 | 2018/04/25 | ZAM000128388 | 1000000    | 8.06  | ISDF | None | ZAR-JIBAR3 | PLUS-0.925-PRCT | None                    | Issuer Defined | 2014/01/24 | Category3  |
|                                               |                                  |                                                         |         |            |            | ZAM000128388 |            |       |      |      |            |                 |                         |                |            | 2017/10/25 |
|                                               |                                  |                                                         |         |            |            | ZAM000128388 |            | 6.075 |      |      |            |                 |                         |                |            | 2013/07/25 |
|                                               |                                  |                                                         |         |            |            | ZAM000128388 |            | 6.067 |      |      |            |                 |                         |                |            | 2013/10/25 |
|                                               |                                  |                                                         |         |            |            | ZAM000128388 |            | 5.15  |      |      |            |                 |                         |                |            | 2014/01/27 |
|                                               |                                  |                                                         |         |            |            | ZAM000128388 |            | 6.7   |      |      |            |                 |                         |                |            | 2016/10/25 |
|                                               |                                  |                                                         |         |            |            | ZAM000128388 |            | 6.883 |      |      |            |                 |                         |                |            | 2014/04/25 |
|                                               |                                  |                                                         |         |            |            | ZAM000128388 |            | 7     |      |      |            |                 |                         |                |            | 2015/04/28 |
|                                               |                                  |                                                         |         |            |            | ZAM000128388 |            | 7.025 |      |      |            |                 |                         |                |            | 2014/10/27 |
|                                               |                                  |                                                         |         |            |            | ZAM000128388 |            | 7.042 |      |      |            |                 |                         |                |            | 2013/07/25 |
|                                               |                                  |                                                         |         |            |            | ZAM000128388 |            | 7.225 |      |      |            |                 |                         |                |            | 2018/04/25 |
|                                               |                                  |                                                         |         |            |            | ZAM000128388 |            | 7.233 |      |      |            |                 |                         |                |            | 2015/10/26 |
|                                               |                                  |                                                         |         |            |            | ZAM000128388 |            | 7.583 |      |      |            |                 |                         |                |            | 2014/10/27 |
|                                               |                                  |                                                         |         |            |            | ZAM000128388 |            | 8.217 |      |      |            |                 |                         |                |            | 2016/04/25 |
|                                               |                                  |                                                         |         |            |            | ZAM000128388 |            | 8.275 |      |      |            |                 |                         |                |            | 2015/07/25 |
|                                               |                                  |                                                         |         |            |            | ZAM000128388 |            | 8.283 |      |      |            |                 |                         |                |            | 2016/10/25 |
|                                               |                                  |                                                         |         |            |            | ZAM000128388 |            | 8.292 |      |      |            |                 |                         |                |            | 2017/01/25 |
|                                               |                                  |                                                         |         |            |            | ZAM000128388 |            | 8.267 |      |      |            |                 |                         |                |            | 2016/01/25 |
|                                               |                                  |                                                         |         |            |            | ZAM000128388 |            | 8.008 |      |      |            |                 |                         |                |            | 2017/04/25 |
|                                               |                                  |                                                         |         |            |            | ZAM000128388 |            | 7.95  |      |      |            |                 |                         |                |            | 2017/07/25 |
|                                               |                                  |                                                         |         |            |            | ZAM000128388 |            | 8.058 |      |      |            |                 |                         |                |            | 2017/10/25 |
| Linked Negotiable Certificates Of Deposit     | SBSLNCD201807263U03XXXXPLP.0.95  | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2013/04/26 | 2018/07/26 | ZAM000128206 | 100000000  | 7.85  | ISDF | None | ZAR-JIBAR3 | PLUS-0.95-PRCT  | None                    | Issuer Defined | 2018/01/25 | Category3  |
|                                               |                                  |                                                         |         |            |            | ZAM000128206 |            |       |      |      |            |                 |                         |                |            | 2018/01/25 |
|                                               |                                  |                                                         |         |            |            | ZAM000128206 |            | 6.1   |      |      |            |                 |                         |                |            | 2018/07/26 |
|                                               |                                  |                                                         |         |            |            | ZAM000128206 |            | 6.092 |      |      |            |                 |                         |                |            | 2013/07/26 |
|                                               |                                  |                                                         |         |            |            | ZAM000128206 |            | 6.175 |      |      |            |                 |                         |                |            | 2013/10/28 |
|                                               |                                  |                                                         |         |            |            | ZAM000128206 |            | 6.725 |      |      |            |                 |                         |                |            | 2010/12/27 |
|                                               |                                  |                                                         |         |            |            | ZAM000128206 |            | 6.908 |      |      |            |                 |                         |                |            | 2014/04/29 |
|                                               |                                  |                                                         |         |            |            | ZAM000128206 |            | 7.025 |      |      |            |                 |                         |                |            | 2014/07/28 |
|                                               |                                  |                                                         |         |            |            | ZAM000128206 |            | 7.05  |      |      |            |                 |                         |                |            | 2014/10/27 |
|                                               |                                  |                                                         |         |            |            | ZAM000128206 |            | 7.067 |      |      |            |                 |                         |                |            | 2015/01/26 |
|                                               |                                  |                                                         |         |            |            | ZAM000128206 |            | 7.25  |      |      |            |                 |                         |                |            | 2015/04/28 |
|                                               |                                  |                                                         |         |            |            | ZAM000128206 |            | 7.258 |      |      |            |                 |                         |                |            | 2015/07/27 |
|                                               |                                  |                                                         |         |            |            | ZAM000128206 |            | 7.268 |      |      |            |                 |                         |                |            | 2015/10/26 |
|                                               |                                  |                                                         |         |            |            | ZAM000128206 |            | 7.608 |      |      |            |                 |                         |                |            | 2015/10/26 |
|                                               |                                  |                                                         |         |            |            | ZAM000128206 |            | 8.25  |      |      |            |                 |                         |                |            | 2016/04/26 |
|                                               |                                  |                                                         |         |            |            | ZAM000128206 |            | 8.3   |      |      |            |                 |                         |                |            | 2016/07/26 |
|                                               |                                  |                                                         |         |            |            | ZAM000128206 |            | 8.308 |      |      |            |                 |                         |                |            | 2016/07/26 |
|                                               |                                  |                                                         |         |            |            | ZAM000128206 |            | 8.317 |      |      |            |                 |                         |                |            | 2016/10/25 |
|                                               |                                  |                                                         |         |            |            | ZAM000128206 |            | 8.217 |      |      |            |                 |                         |                |            | 2017/01/25 |
|                                               |                                  |                                                         |         |            |            | ZAM000128206 |            | 8.292 |      |      |            |                 |                         |                |            | 2017/04/26 |
|                                               |                                  |                                                         |         |            |            | ZAM000128206 |            | 8.033 |      |      |            |                 |                         |                |            | 2017/07/26 |
|                                               |                                  |                                                         |         |            |            | ZAM000128206 |            | 7.975 |      |      |            |                 |                         |                |            | 2017/10/26 |
|                                               |                                  |                                                         |         |            |            | ZAM000128206 |            | 8.083 |      |      |            |                 |                         |                |            | 2018/01/26 |
|                                               |                                  |                                                         |         |            |            | ZAM000128206 |            | 7.85  |      |      |            |                 |                         |                |            | 2018/04/26 |
| Linked Negotiable Certificates Of Deposit     | SBSLNCD201804263U03XXXXPLP.0.925 | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2013/04/26 | 2018/04/26 | ZAM000128198 | 100000000  | 8.06  | ISDF | None | ZAR-JIBAR3 | PLUS-0.925-PRCT | None                    | Issuer Defined | 2018/04/26 | Category3  |
|                                               |                                  |                                                         |         |            |            | ZAM000128198 |            |       |      |      |            |                 |                         |                |            | 2018/04/26 |
|                                               |                                  |                                                         |         |            |            | ZAM000128198 |            | 6.075 |      |      |            |                 |                         |                |            | 2018/07/26 |
|                                               |                                  |                                                         |         |            |            | ZAM000128198 |            | 6.067 |      |      |            |                 |                         |                |            | 2013/07/26 |
|                                               |                                  |                                                         |         |            |            | ZAM000128198 |            | 5.15  |      |      |            |                 |                         |                |            | 2013/10/28 |
|                                               |                                  |                                                         |         |            |            | ZAM000128198 |            | 6.7   |      |      |            |                 |                         |                |            | 2014/01/27 |
|                                               |                                  |                                                         |         |            |            | ZAM000128198 |            | 6.883 |      |      |            |                 |                         |                |            | 2014/01/27 |
|                                               |                                  |                                                         |         |            |            | ZAM000128198 |            | 7     |      |      |            |                 |                         |                |            | 2014/04/29 |
|                                               |                                  |                                                         |         |            |            | ZAM000128198 |            | 7.025 |      |      |            |                 |                         |                |            | 2014/07/28 |
|                                               |                                  |                                                         |         |            |            | ZAM000128198 |            | 7.042 |      |      |            |                 |                         |                |            | 2014/10/27 |
|                                               |                                  |                                                         |         |            |            | ZAM000128198 |            | 7.225 |      |      |            |                 |                         |                |            | 2014/10/27 |
|                                               |                                  |                                                         |         |            |            | ZAM000128198 |            | 7.233 |      |      |            |                 |                         |                |            | 2015/01/26 |
|                                               |                                  |                                                         |         |            |            | ZAM000128198 |            | 7.583 |      |      |            |                 |                         |                |            | 2015/04/28 |
|                                               |                                  |                                                         |         |            |            | ZAM000128198 |            | 8.225 |      |      |            |                 |                         |                |            | 2015/07/27 |
|                                               |                                  |                                                         |         |            |            | ZAM000128198 |            | 8.275 |      |      |            |                 |                         |                |            | 2015/10/26 |
|                                               |                                  |                                                         |         |            |            | ZAM000128198 |            | 8.283 |      |      |            |                 |                         |                |            | 2016/04/26 |
|                                               |                                  |                                                         |         |            |            | ZAM000128198 |            | 8.292 |      |      |            |                 |                         |                |            | 2016/07/26 |
|                                               |                                  |                                                         |         |            |            | ZAM000128198 |            | 8.267 |      |      |            |                 |                         |                |            | 2016/07/26 |
|                                               |                                  |                                                         |         |            |            | ZAM000128198 |            | 8.008 |      |      |            |                 |                         |                |            | 2016/10/25 |
|                                               |                                  |                                                         |         |            |            | ZAM000128198 |            | 7.95  |      |      |            |                 |                         |                |            | 2017/01/25 |
|                                               |                                  |                                                         |         |            |            |              |            |       |      |      |            |                 |                         |                |            |            |



[illegible]







[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



|                                               |                                 |                                                         |         |            |  |            |              |            |        |      |      |  |            |                 |                         |                |            |            |            |
|-----------------------------------------------|---------------------------------|---------------------------------------------------------|---------|------------|--|------------|--------------|------------|--------|------|------|--|------------|-----------------|-------------------------|----------------|------------|------------|------------|
| Linked Negotiable Certificates Of Deposit     | SBSLNC201405213U03XXXXPLP0,3    | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2013/05/21 |  | 2014/05/21 | ZAM000131549 | 10000000   | 5.425  | ISDF | None |  | ZAR-JIBAR3 | PLUS-0.3-PRCT   | None                    | Issuer Defined | 2014/02/21 | 2014/02/21 | Category3  |
|                                               |                                 |                                                         |         |            |  |            | ZAM000131555 |            | 5.433  |      |      |  |            |                 |                         |                |            | 2013/08/21 | 2013/08/21 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000131556 |            | 5.492  |      |      |  |            |                 |                         |                |            | 2013/11/21 | 2013/11/21 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000131556 |            | 5.375  |      |      |  |            |                 |                         |                |            | 2014/02/21 | 2014/02/21 |
| Negotiable Certificates Of Deposit            | RANNCX201311212T5.1750000       | RAND MERCHANT BANK                                      | Matured | 2013/05/21 |  | 2013/11/21 | ZAM000131481 | 15000000   | 5.175  | TERM | None |  |            |                 |                         |                |            |            | Category2  |
| Negotiable Certificates Of Deposit            | SBSNCDX201311192T5.175          | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2013/05/21 |  | 2013/11/19 | ZAM000131523 | 23000000   | 5.175  | TERM | None |  |            |                 |                         |                |            |            | Category2  |
| Linked Negotiable Certificates Of Deposit     | NBKLNCD201405213U03XXXXPLP0,3   | NEDBANK CAPITAL                                         | Matured | 2013/05/21 |  | 2014/05/21 | ZAM000131507 | 10000000   | 5.425  | ISDF | None |  | ZAR-JIBAR3 | PLUS-0.3-PRCT   | Quarterly Payment Cycle | Issuer Defined |            |            | Category3  |
|                                               |                                 |                                                         |         |            |  |            | ZAM000131507 |            | 5.433  |      |      |  |            |                 |                         |                |            | 2013/08/21 | 2014/05/21 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000131507 |            | 5.492  |      |      |  |            |                 |                         |                |            | 2013/11/21 | 2013/11/21 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000131507 |            | 5.975  |      |      |  |            |                 |                         |                |            | 2014/02/21 | 2014/02/21 |
| Linked Negotiable Certificates Of Deposit     | IPNLNCD201405213U03XXXXPLP0,35  | INVESTEC BANK LIMITED                                   | Matured | 2013/05/21 |  | 2014/05/21 | ZAM000131457 | 72000000   | 5.475  | ISDF | None |  | ZAR-JIBAR3 | PLUS-0.35-PRCT  | None                    | Issuer Defined |            |            | Category3  |
|                                               |                                 |                                                         |         |            |  |            | ZAM000131457 |            | 5.483  |      |      |  |            |                 |                         |                |            | 2013/08/21 | 2014/05/21 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000131457 |            | 5.542  |      |      |  |            |                 |                         |                |            | 2013/11/21 | 2013/11/21 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000131457 |            | 6.025  |      |      |  |            |                 |                         |                |            | 2014/02/21 | 2014/02/21 |
| Floating Rate Notes                           | RANFRNX201405213U03XXXXPLB30,   | RAND MERCHANT BANK                                      | Matured | 2013/05/21 |  | 2014/05/21 | ZAM000131499 | 10000000   | 5.425  | ISDF | None |  | ZAR-JIBAR3 | PLUS-30-BPS     | None                    | Issuer Defined |            |            | Category3  |
|                                               |                                 |                                                         |         |            |  |            | ZAM000131499 |            | 5.433  |      |      |  |            |                 |                         |                |            | 2013/08/21 | 2014/05/21 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000131499 |            | 5.492  |      |      |  |            |                 |                         |                |            | 2013/11/21 | 2013/11/21 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000131499 |            | 5.975  |      |      |  |            |                 |                         |                |            | 2014/02/21 | 2014/02/21 |
| Commercial Paper Bills/ Capital Project Bills | ESKCPBX201402211                | ESKOM HOLDINGS SOC LTD                                  | Matured | 2013/05/21 |  | 2014/02/21 | ZAM000131473 | 20000000   | 5.225  |      | None |  |            |                 |                         |                |            |            | Category1  |
| Negotiable Certificates Of Deposit            | SBSNCDX201402212T5.225          | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2013/05/21 |  | 2013/11/21 | ZAM000131485 | 15000000   | 5.175  | TERM | None |  |            |                 |                         |                |            |            | Category2  |
| Negotiable Certificates Of Deposit            | ABPNCDX201311212T5.175          | ABSA BANK LIMITED                                       | Matured | 2013/05/21 |  | 2013/11/19 | ZAM000131531 | 72000000   | 5.3    | ISDF | None |  | ZAR-JIBAR3 | PLUS-0.175-PRCT | None                    | Issuer Defined |            |            | Category3  |
| Linked Negotiable Certificates Of Deposit     | SBSLNC201311193U03XXXXPLP0,175  | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2013/05/21 |  | 2013/11/19 | ZAM000131531 |            | 5.308  |      |      |  |            |                 |                         |                |            | 2013/08/21 | 2013/11/19 |
| Floating Rate Notes                           | ABPFRNX201405223U03XXXXPLP0,30  | ABSA BANK LIMITED                                       | Matured | 2013/05/22 |  | 2014/05/22 | ZAM000131630 | 10000000   | 5.425  | ISDF | None |  | ZAR-JIBAR3 | PLUS-0.3-PRCT   | None                    | Issuer Defined |            |            | Category3  |
|                                               |                                 |                                                         |         |            |  |            | ZAM000131630 |            | 5.433  |      |      |  |            |                 |                         |                |            | 2013/08/22 | 2013/11/22 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000131630 |            | 5.492  |      |      |  |            |                 |                         |                |            | 2013/11/22 | 2014/05/22 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000131630 |            | 5.975  |      |      |  |            |                 |                         |                |            | 2014/02/24 | 2014/02/24 |
| Debentures                                    | SRBDEBX201305292T4.980          | SOUTH AFRICAN RESERVE BANK                              | Matured | 2013/05/22 |  | 2013/05/29 | ZAM000131697 | 800000000  | 4.98   | TERM | None |  |            |                 |                         |                |            |            | Category2  |
| Debentures                                    | SRBDEBX201306052T4.980          | SOUTH AFRICAN RESERVE BANK                              | Matured | 2013/05/22 |  | 2013/06/05 | ZAM000131705 | 1500000000 | 4.98   | TERM | None |  |            |                 |                         |                |            |            | Category2  |
| Debentures                                    | SRBDEBX201306192T4.995          | SOUTH AFRICAN RESERVE BANK                              | Matured | 2013/05/22 |  | 2013/06/19 | ZAM000131721 | 1300000000 | 4.995  | TERM | None |  |            |                 |                         |                |            |            | Category2  |
| Negotiable Certificates Of Deposit            | RANNCX201309132T5.0750000       | RAND MERCHANT BANK                                      | Matured | 2013/05/22 |  | 2013/09/13 | ZAM000131620 | 94000000   | 5.075  | TERM | None |  |            |                 |                         |                |            |            | Category2  |
| Debentures                                    | SRBDEBX201307172T5.000          | SOUTH AFRICAN RESERVE BANK                              | Matured | 2013/05/22 |  | 2013/07/17 | ZAM000131754 | 1576000000 | 5      | TERM | None |  |            |                 |                         |                |            |            | Category2  |
| Negotiable Certificates Of Deposit            | RANNCX201309132T5.0750000       | RAND MERCHANT BANK                                      | Matured | 2013/05/22 |  | 2013/09/12 | ZAM000131762 | 0          | 5.075  | TERM | None |  |            |                 |                         |                |            |            | Category2  |
| Negotiable Certificates Of Deposit            | IPNCDX201405222T5.38            | INVESTEC BANK LIMITED                                   | Matured | 2013/05/22 |  | 2014/05/22 | ZAM000131804 | 16500000   | 5.38   | TERM | None |  |            |                 |                         |                |            |            | Category2  |
| Negotiable Certificates Of Deposit            | NBKNCX201311222T5.2             | NEDBANK CAPITAL                                         | Matured | 2013/05/22 |  | 2013/11/22 | ZAM000131580 | 30000000   | 5.2    | TERM | None |  |            |                 |                         |                |            |            | Category2  |
| Treasury Bills                                | MATFRX201405211                 | GOVERNMENT OF SOUTH AFRICA                              | Matured | 2013/05/22 |  | 2014/05/21 | ZAM000131403 | 7770000000 |        |      | None |  |            |                 |                         |                |            |            | Category3  |
| Floating Rate Notes                           | RANFRNX201311223U03XXXXPLB17,25 | RAND MERCHANT BANK                                      | Matured | 2013/05/22 |  | 2013/11/22 | ZAM000131663 | 1000000000 | 5.2975 | ISDF | None |  | ZAR-JIBAR3 | PLUS-17.25-BPS  | None                    | Issuer Defined |            |            | Category3  |
|                                               |                                 |                                                         |         |            |  |            | ZAM000131663 |            | 5.3055 |      |      |  |            |                 |                         |                |            | 2013/11/22 | 2013/11/22 |
| Linked Negotiable Certificates Of Deposit     | SBSLNC201311203U03XXXXPLP0,175  | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2013/05/22 |  | 2013/11/20 | ZAM000131788 | 1020000000 | 5.3    | ISDF | None |  | ZAR-JIBAR3 | PLUS-0.175-PRCT | None                    | Issuer Defined |            |            | Category3  |
|                                               |                                 |                                                         |         |            |  |            | ZAM000131788 |            | 5.308  |      |      |  |            |                 |                         |                |            | 2013/11/20 | 2013/11/20 |
| Linked Negotiable Certificates Of Deposit     | NBKLNCD201311223U03XXXXPLP0,15  | NEDBANK CAPITAL                                         | Matured | 2013/05/22 |  | 2013/11/22 | ZAM000131671 | 520000000  | 5.275  | ISDF | None |  | ZAR-JIBAR3 | PLUS-0.15-PRCT  | Quarterly Payment Cycle | Issuer Defined |            |            | Category3  |
|                                               |                                 |                                                         |         |            |  |            | ZAM000131671 |            | 5.283  |      |      |  |            |                 |                         |                |            | 2013/08/22 | 2013/08/22 |
| Commercial Paper Bills/ Capital Project Bills | ESKCPBX201405221                | ESKOM HOLDINGS SOC LTD                                  | Matured | 2013/05/22 |  | 2014/05/22 | ZAM000131598 | 500000000  |        |      | None |  |            |                 |                         |                |            |            | Category1  |
| Commercial Paper Bills/ Capital Project Bills | ESKCPBX201405211                | ESKOM HOLDINGS SOC LTD                                  | Matured | 2013/05/22 |  | 2014/05/21 | ZAM000131606 | 2000000000 |        |      | None |  |            |                 |                         |                |            |            | Category1  |
| Debentures                                    | SRBDEBX201306192T4.930          | SOUTH AFRICAN RESERVE BANK                              | Matured | 2013/05/22 |  | 2013/06/19 | ZAM000131689 | 3000000000 | 4.93   | TERM | None |  |            |                 |                         |                |            |            | Category2  |
| Debentures                                    | SRBDEBX201306192T5.000          | SOUTH AFRICAN RESERVE BANK                              | Matured | 2013/05/22 |  | 2013/06/19 | ZAM000131747 | 9400000000 | 5      | TERM | None |  |            |                 |                         |                |            |            | Category2  |
| Negotiable Certificates Of Deposit            | NBKNCX201309232T5.225           | NEDBANK CAPITAL                                         | Matured | 2013/05/22 |  | 2013/09/23 | ZAM000131742 | 324000000  | 5.225  | TERM | None |  |            |                 |                         |                |            |            | Category2  |
| Linked Negotiable Certificates Of Deposit     | SBSLNC201311203U03XXXXPLP0,175  | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2013/05/22 |  | 2013/11/20 | ZAM000131614 | 10000000   | 5.3    | ISDF | None |  | ZAR-JIBAR3 | PLUS-0.175-PRCT | None                    | Issuer Defined |            |            | Category3  |
|                                               |                                 |                                                         |         |            |  |            | ZAM000131614 |            | 5.308  |      |      |  |            |                 |                         |                |            | 2013/11/20 | 2013/11/20 |
| Linked Negotiable Certificates Of Deposit     | SBSLNC201405223U03XXXXPLP0,3    | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2013/05/22 |  | 2014/05/22 | ZAM000131648 | 690000000  | 5.425  | ISDF | None |  | ZAR-JIBAR3 | PLUS-0.3-PRCT   | None                    | Issuer Defined |            |            | Category3  |
|                                               |                                 |                                                         |         |            |  |            | ZAM000131648 |            | 5.433  |      |      |  |            |                 |                         |                |            | 2013/08/22 | 2013/08/22 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000131648 |            | 5.492  |      |      |  |            |                 |                         |                |            | 2013/11/22 | 2013/11/22 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000131648 |            | 5.975  |      |      |  |            |                 |                         |                |            | 2014/02/24 | 2014/02/24 |
| Negotiable Certificates Of Deposit            | SBSNCDX201311202T5.2            | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2013/05/22 |  | 2013/11/20 | ZAM000131572 | 1000000    | 5.2    | TERM | None |  |            |                 |                         |                |            |            | Category2  |
| Debentures                                    | SRBDEBX201306192T4.990          | SOUTH AFRICAN RESERVE BANK                              | Matured | 2013/05/22 |  | 2013/06/19 | ZAM000131713 | 1300000000 | 4.99   | TERM | None |  |            |                 |                         |                |            |            | Category2  |
| Debentures                                    | SRBDEBX201307172T4.950          | SOUTH AFRICAN RESERVE BANK                              | Matured | 2013/05/22 |  | 2013/07/17 | ZAM000131739 | 240000000  | 4.95   | TERM | None |  |            |                 |                         |                |            |            | Category2  |
| Negotiable Certificates Of Deposit            | IPNCDX201309132T5.10            | INVESTEC BANK LIMITED                                   | Matured | 2013/05/22 |  | 2013/09/13 | ZAM000131796 | 100000000  | 5.1    | TERM | None |  |            |                 |                         |                |            |            | Category2  |
| Floating Rate Notes                           | RANFRNX201311223U03XXXXPLB17,5  | RAND MERCHANT BANK                                      | Matured | 2013/05/22 |  | 2013/11/22 | ZAM000131655 | 0          | 5.3    | ISDF | None |  | ZAR-JIBAR3 | PLUS-17.5-BPS   | None                    | Issuer Defined |            |            | Category3  |
|                                               |                                 |                                                         |         |            |  |            | ZAM000131655 |            | 5.308  |      |      |  |            |                 |                         |                |            | 2013/11/22 | 2013/08/22 |
| Negotiable Certificates Of Deposit            | RANNCX201309132T5.0750000       | RAND MERCHANT BANK                                      | Matured | 2013/05/22 |  | 2013/09/13 | ZAM000131770 | 0          | 5.075  | TERM | None |  |            |                 |                         |                |            |            | Category2  |
| Negotiable Certificates Of Deposit            | ABPNCDX201311222T5.2            | ABSA BANK LIMITED                                       | Matured | 2013/05/22 |  | 2013/11/22 | ZAM000131812 | 35000000   | 5.2    | TERM | None |  |            |                 |                         |                |            |            | Category2  |
| Linked Negotiable Certificates Of Deposit     | IPNLNCD201405233U03XXXXPLP0,35  | INVESTEC BANK LIMITED                                   | Matured | 2013/05/23 |  | 2014/05/23 | ZAM000131895 | 45000000   | 5.475  | ISDF | None |  | ZAR-JIBAR3 | PLUS-0.35-PRCT  | None                    | Issuer Defined |            |            | Category3  |
|                                               |                                 |                                                         |         |            |  |            | ZAM000131895 |            | 5.483  |      |      |  |            |                 |                         |                |            | 2014/05/23 | 2013/08/23 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000131895 |            | 5.542  |      |      |  |            |                 |                         |                |            | 2013/11/25 | 2013/11/25 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000131895 |            | 6.025  |      |      |  |            |                 |                         |                |            | 2014/02/24 | 2014/02/24 |
| Linked Negotiable Certificates Of Deposit     | NBKLNCD201605233U03XXXXPLP0,575 | NEDBANK CAPITAL                                         | Matured | 2013/05/23 |  | 2016/05/23 | ZAM000131952 | 1000000000 | 7.57   | ISDF | None |  | ZAR-JIBAR3 | PLUS-0.575-PRCT | Quarterly Payment Cycle | Issuer Defined |            |            | Category3  |
|                                               |                                 |                                                         |         |            |  |            | ZAM000131952 |            | 5.708  |      |      |  |            |                 |                         |                |            | 2013/08/23 | 2016/05/23 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000131952 |            | 5.767  |      |      |  |            |                 |                         |                |            | 2013/11/25 | 2013/11/25 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000131952 |            | 6.25   |      |      |  |            |                 |                         |                |            | 2014/02/24 | 2014/02/24 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000131952 |            | 6.375  |      |      |  |            |                 |                         |                |            | 2014/05/23 | 2014/05/23 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000131952 |            | 6.683  |      |      |  |            |                 |                         |                |            | 2014/08/25 | 2014/08/25 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000131952 |            | 6.658  |      |      |  |            |                 |                         |                |            | 2014/11/24 | 2014/11/24 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000131952 |            | 6.675  |      |      |  |            |                 |                         |                |            | 2015/02/23 | 2015/02/23 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000131952 |            | 6.7    |      |      |  |            |                 |                         |                |            | 2015/05/26 | 2015/05/26 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000131952 |            | 6.875  |      |      |  |            |                 |                         |                |            | 2015/08/24 | 2015/08/24 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000131952 |            | 7.067  |      |      |  |            |                 |                         |                |            | 2015/11/23 | 2015/11/23 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000131952 |            | 7.567  |      |      |  |            |                 |                         |                |            | 2016/02/23 | 2016/02/23 |
| Negotiable Certificates Of Deposit            | SBSNCDX201405232T5.4            | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2013/05/23 |  | 2014/05/23 | ZAM000131838 | 11000000   | 5.4    | TERM | None |  |            |                 |                         |                |            |            | Category2  |
| Negotiable Certificates Of Deposit            | NBKNCX201309262T5.225           | NEDBANK CAPITAL                                         | Matured | 2013/05/23 |  | 2013/09/26 | ZAM000131887 | 210000000  | 5.225  | TERM | None |  |            |                 |                         |                |            |            | Category2  |
| Negotiable Certificates Of Deposit            | SBSNCDX201311212T5.25           | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2013/05/23 |  | 2013/11/21 | ZAM000131861 | 30000000   | 5.25   | TERM | None |  |            |                 |                         |                |            |            | Category2  |
| Linked Negotiable Certificates Of Deposit     | NBKLNCD201405233U03XXXXPLP0,325 | NEDBANK CAPITAL                                         | Matured | 2013/05/23 |  |            |              |            |        |      |      |  |            |                 |                         |                |            |            |            |



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



|                                               |                                 |                                                         |         |            |  |            |              |            |       |      |                     |    |            |                |      |                         |  |            |            |            |            |
|-----------------------------------------------|---------------------------------|---------------------------------------------------------|---------|------------|--|------------|--------------|------------|-------|------|---------------------|----|------------|----------------|------|-------------------------|--|------------|------------|------------|------------|
| Linked Negotiable Certificates Of Deposit     | IPNLNCD201409123U03XXXXPLP0.30  | INVESTEC BANK LIMITED                                   | Matured | 2013/09/12 |  | 2014/09/12 | ZAM000144146 | 37000000   | 5.433 | ISDF | None                |    | ZAR-JIBAR3 | PLUS-0.3-PRCT  | None | Issuer Defined          |  |            | 2014/03/12 | Category3  |            |
|                                               |                                 |                                                         |         |            |  |            | ZAM000144146 |            | 5.517 |      |                     |    |            |                |      |                         |  | 2013/12/12 | 2013/12/12 |            |            |
|                                               |                                 |                                                         |         |            |  |            | ZAM000144146 |            | 6.025 |      |                     |    |            |                |      |                         |  | 2014/03/12 | 2014/06/12 |            |            |
|                                               |                                 |                                                         |         |            |  |            | ZAM000144146 |            | 6.1   |      |                     |    |            |                |      |                         |  | 2014/06/12 | 2014/09/12 |            |            |
| Negotiable Certificates Of Deposit            | NBKNCDX201404112T5.5            | NEDBANK CAPITAL                                         | Matured | 2013/09/12 |  | 2014/04/11 | ZAM000144153 | 1000000000 | 5.5   | TERM | None                |    |            |                |      |                         |  |            |            | Category2  |            |
| Negotiable Certificates Of Deposit            | ABPNCDX201312122T5.075          | ABSA BANK LIMITED                                       | Matured | 2013/09/12 |  | 2013/12/12 | ZAM000144047 | 7000000    | 5.075 | TERM | None                |    |            |                |      |                         |  |            |            | Category2  |            |
| Negotiable Certificates Of Deposit            | SBSNCDX201401152T5.275          | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2013/09/12 |  | 2014/01/15 | ZAM000144096 | 500000000  | 5.275 | TERM | None                |    |            |                |      |                         |  |            |            | Category2  |            |
| Negotiable Certificates Of Deposit            | SBSNCDX201401132T5.275          | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2013/09/12 |  | 2014/01/13 | ZAM000144062 | 500000000  | 5.275 | TERM | None                |    |            |                |      |                         |  |            |            | Category2  |            |
| Negotiable Certificates Of Deposit            | SBSNCDX201401142T5.275          | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2013/09/12 |  | 2014/01/14 | ZAM000144062 | 500000000  | 5.275 | TERM | None                |    |            |                |      |                         |  |            |            | Category2  |            |
| Promissory Notes                              | IPNPNXX201404142T5.55           | INVESTEC BANK LIMITED                                   | Matured | 2013/09/12 |  | 2014/04/14 | ZAM000144120 | 0          | 5.55  | TERM | None                |    |            |                |      |                         |  |            |            | Category2  |            |
| Negotiable Certificates Of Deposit            | IPNPNXX201403122T5.50           | INVESTEC BANK LIMITED                                   | Matured | 2013/09/12 |  | 2014/03/12 | ZAM000144138 | 8000000    | 5.5   | TERM | None                |    |            |                |      |                         |  |            |            | Category2  |            |
| Negotiable Certificates Of Deposit            | SBSNCDX201403142T5.45           | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2013/09/12 |  | 2014/03/14 | ZAM000144179 | 3000000    | 5.45  | TERM | None                |    |            |                |      |                         |  |            |            | Category2  |            |
| Negotiable Certificates Of Deposit            | SBSNCDX201401132T5.275          | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2013/09/12 |  | 2014/01/13 | ZAM000144070 | 812000000  | 5.275 | TERM | None                |    |            |                |      |                         |  |            |            | Category2  |            |
| Negotiable Certificates Of Deposit            | RANNCDX201403132T5.4750000      | RAND MERCHANT BANK                                      | Matured | 2013/09/12 |  | 2014/03/13 | ZAM000144112 | 45000000   | 5.475 | TERM | None                |    |            |                |      |                         |  |            |            | Category2  |            |
| Negotiable Certificates Of Deposit            | SBSNCDX201404112T5.5            | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2013/09/12 |  | 2014/04/11 | ZAM000144161 | 100000000  | 5.5   | TERM | None                |    |            |                |      |                         |  |            |            | Category2  |            |
| Negotiable Certificates Of Deposit            | SBSNCDX201405122T5.525          | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2013/09/12 |  | 2014/05/12 | ZAM000144187 | 5000000    | 5.525 | TERM | None                |    |            |                |      |                         |  |            |            | Category2  |            |
| Negotiable Certificates Of Deposit            | SBSNCDX201406302T5.6            | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2013/09/13 |  | 2014/06/30 | ZAM000144260 | 71000000   | 5.6   | TERM | None                |    |            |                |      |                         |  |            |            | Category2  |            |
| Promissory Notes                              | IPNPNXX201409152T5.55           | INVESTEC BANK LIMITED                                   | Matured | 2013/09/13 |  | 2014/09/15 | ZAM000144203 | 0          | 5.55  | TERM | None                |    |            |                |      |                         |  |            |            | Category2  |            |
| Negotiable Certificates Of Deposit            | NBKNCDX201409122T5.8            | NEDBANK CAPITAL                                         | Matured | 2013/09/13 |  | 2014/09/12 | ZAM000144328 | 2000000    | 5.8   | TERM | None                |    |            |                |      |                         |  |            |            | Category2  |            |
| Promissory Notes                              | ABPPNXX201409152T5.07           | ABSA BANK LIMITED                                       | Matured | 2013/09/13 |  | 2014/09/15 | ZAM000144369 | 5000000    | 5.07  | TERM | None                |    |            |                |      |                         |  |            |            | Category2  |            |
| Negotiable Certificates Of Deposit            | SBSNCDX201401132T5.275          | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2013/09/13 |  | 2014/01/13 | ZAM000144302 | 1000000    | 5.275 | TERM | None                |    |            |                |      |                         |  |            |            | Category2  |            |
| Negotiable Certificates Of Deposit            | SBSNCDX201402132T5.375          | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2013/09/13 |  | 2014/02/13 | ZAM000144237 | 300000000  | 5.375 | TERM | None                |    |            |                |      |                         |  |            |            | Category2  |            |
| Negotiable Certificates Of Deposit            | RANNCDX201408272T5.6000000      | RAND MERCHANT BANK                                      | Matured | 2013/09/13 |  | 2014/08/27 | ZAM000144252 | 34000000   | 5.6   | TERM | None                |    |            |                |      |                         |  |            |            | Category2  |            |
| Negotiable Certificates Of Deposit            | NBKNCDX201401132T5.15           | NEDBANK CAPITAL                                         | Matured | 2013/09/13 |  | 2014/01/13 | ZAM000144310 | 1000000    | 5.15  | TERM | None                |    |            |                |      |                         |  |            |            | Category2  |            |
| Linked Negotiable Certificates Of Deposit     | SBSLNC201403103U03XXXXPLP0.25   | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2013/09/13 |  | 2014/03/10 | ZAM000144336 | 55000000   | 5.383 | ISDF | None                |    | ZAR-JIBAR3 | PLUS-0.25-PRCT | None | Quarterly Payment Cycle |  | 2013/12/10 |            | 2014/03/10 | Category3  |
|                                               |                                 |                                                         |         |            |  |            | ZAM000144336 |            |       |      |                     |    |            |                |      |                         |  |            |            | 2013/12/10 |            |
|                                               |                                 |                                                         |         |            |  |            | ZAM000144336 |            | 5.467 |      |                     |    |            |                |      |                         |  |            |            |            |            |
| Negotiable Certificates Of Deposit            | RANNCDX201402132T5.3500000      | RAND MERCHANT BANK                                      | Matured | 2013/09/13 |  | 2014/02/13 | ZAM000144229 | 300000000  | 5.35  | TERM | None                |    |            |                |      |                         |  |            |            | 2013/12/10 |            |
| Negotiable Certificates Of Deposit            | ABPNCDX201310142T5.025          | ABSA BANK LIMITED                                       | Matured | 2013/09/13 |  | 2013/10/14 | ZAM000144427 | 60000000   | 5.025 | TERM | None                |    |            |                |      |                         |  |            |            |            |            |
| Negotiable Certificates Of Deposit            | NBKNCDX201401132T5.2            | NEDBANK CAPITAL                                         | Matured | 2013/09/13 |  | 2014/01/13 | ZAM000144211 | 300000000  | 5.2   | TERM | None                |    |            |                |      |                         |  |            |            |            |            |
| Promissory Notes                              | SBSFNXX201509142T6.29           | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2013/09/13 |  | 2015/09/14 | ZAM000144401 | 10000000   | 6.29  | TERM | None                |    |            |                |      |                         |  |            |            |            |            |
| Negotiable Certificates Of Deposit            | RANNCDX201409122T5.895          | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2013/09/13 |  | 2014/09/12 | ZAM000144358 | 1000000    | 5.895 | TERM | None                |    |            |                |      |                         |  |            |            |            |            |
| Notes                                         | ABBNVOT201409153U03XXXXPLP1.2   | AFRICAN BANK LTD (OLD)                                  | Matured | 2013/09/13 |  | 2014/09/15 | ZAM000144377 | 25000000   | 6.333 | ISDF | None                |    | ZAR-JIBAR3 | PLUS-1.2-PRCT  | None | Issuer Defined          |  |            |            |            |            |
|                                               |                                 |                                                         |         |            |  |            | ZAM000144377 |            |       |      |                     |    |            |                |      |                         |  |            |            |            |            |
|                                               |                                 |                                                         |         |            |  |            | ZAM000144377 |            | 6.417 |      |                     |    |            |                |      |                         |  |            |            | 2014/09/15 |            |
|                                               |                                 |                                                         |         |            |  |            | ZAM000144377 |            | 6.925 |      |                     |    |            |                |      |                         |  |            |            | 2013/12/13 | 2013/12/13 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000144377 |            | 7     |      |                     |    |            |                |      |                         |  |            |            | 2014/03/13 | 2014/06/13 |
| Floating Rate Notes                           | ABPFRNX201403133U03XXXXPLB23.5  | ABSA BANK LIMITED                                       | Matured | 2013/09/13 |  | 2014/03/13 | ZAM000144286 | 275000000  | 5.368 | QUTR | Based on issue date | 13 | ZAR-JIBAR3 | PLUS-23.5-BPS  | None | Quarterly Payment Cycle |  | 2013/12/13 |            |            |            |
| Linked Negotiable Certificates Of Deposit     | SBSLNC201403133U03XXXXPLP0.25   | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2013/09/13 |  | 2014/03/13 | ZAM000144286 | 5.452      |       |      |                     |    |            |                |      |                         |  |            |            |            |            |
|                                               |                                 |                                                         |         |            |  |            | ZAM000144344 | 150000000  | 5.383 | ISDF | None                |    | ZAR-JIBAR3 | PLUS-0.25-PRCT | None | Issuer Defined          |  |            | 2013/12/13 |            | Category3  |
|                                               |                                 |                                                         |         |            |  |            | ZAM000144344 |            |       |      |                     |    |            |                |      |                         |  |            |            |            |            |
|                                               |                                 |                                                         |         |            |  |            | ZAM000144344 |            | 5.467 |      |                     |    |            |                |      |                         |  |            |            | 2013/12/13 | 2013/12/13 |
| Negotiable Certificates Of Deposit            | SBSNCDX201403142T5.475          | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2013/09/13 |  | 2014/03/14 | ZAM000144245 | 593000000  | 5.475 | TERM | None                |    |            |                |      |                         |  |            |            |            |            |
| Commercial Paper Bills/ Capital Project Bills | ESKCPBXX201402061               | ESKOM HOLDINGS SOC LTD                                  | Matured | 2013/09/13 |  | 2014/02/06 | ZAM000144195 | 200000000  |       | None | None                |    |            |                |      |                         |  |            |            |            |            |
| Linked Negotiable Certificates Of Deposit     | IPNLNCD201609123U03XXXXPLP0.55  | INVESTEC BANK LIMITED                                   | Matured | 2013/09/13 |  | 2016/09/12 | ZAM000144385 | 300000000  | 7.85  | ISDF | None                |    | ZAR-JIBAR3 | PLUS-0.55-PRCT | None | Issuer Defined          |  |            |            |            |            |
|                                               |                                 |                                                         |         |            |  |            | ZAM000144385 |            |       |      |                     |    |            |                |      |                         |  |            |            |            |            |
|                                               |                                 |                                                         |         |            |  |            | ZAM000144385 |            | 5.767 |      |                     |    |            |                |      |                         |  |            |            | 2014/06/12 |            |
|                                               |                                 |                                                         |         |            |  |            | ZAM000144385 |            | 6.275 |      |                     |    |            |                |      |                         |  |            |            | 2013/12/12 | 2016/03/14 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000144385 |            | 6.35  |      |                     |    |            |                |      |                         |  |            |            | 2014/03/12 | 2014/03/12 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000144385 |            | 6.583 |      |                     |    |            |                |      |                         |  |            |            | 2014/06/12 | 2015/06/12 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000144385 |            | 6.683 |      |                     |    |            |                |      |                         |  |            |            | 2014/09/12 | 2015/12/14 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000144385 |            | 6.683 |      |                     |    |            |                |      |                         |  |            |            | 2014/12/12 | 2015/09/14 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000144385 |            | 6.683 |      |                     |    |            |                |      |                         |  |            |            | 2015/03/12 | 2015/03/12 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000144385 |            | 6.858 |      |                     |    |            |                |      |                         |  |            |            | 2015/06/12 | 2014/12/12 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000144385 |            | 6.858 |      |                     |    |            |                |      |                         |  |            |            | 2015/09/14 | 2014/09/12 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000144385 |            | 7.133 |      |                     |    |            |                |      |                         |  |            |            | 2015/12/14 | 2016/09/12 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000144385 |            | 7.583 |      |                     |    |            |                |      |                         |  |            |            | 2016/03/14 | 2016/09/12 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000144385 |            | 7.583 |      |                     |    |            |                |      |                         |  |            |            | 2016/03/14 | 2013/12/12 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000144385 |            | 7.85  |      |                     |    |            |                |      |                         |  |            |            | 2016/06/13 | 2016/06/13 |
| Floating Rate Notes                           | ABPFRNX201403133U03XXXXPLB22.5  | ABSA BANK LIMITED                                       | Matured | 2013/09/13 |  | 2014/03/13 | ZAM000144278 | 300000000  | 4.908 | QUTR | Based on issue date | 13 | ZAR-JIBAR3 | MINUS-22.5-BPS | None | Quarterly Payment Cycle |  | 2013/12/13 |            |            | Category3  |
|                                               |                                 |                                                         |         |            |  |            | ZAM000144278 |            | 4.992 |      |                     |    |            |                |      |                         |  |            |            | 2013/12/13 |            |
| Linked Negotiable Certificates Of Deposit     | ABBLNCD201402133U03XXXXPLP0.75  | AFRICAN BANK LTD (OLD)                                  | Matured | 2013/09/13 |  | 2014/02/13 | ZAM000144393 | 72000000   | 5.883 | ISDF | None                |    | ZAR-JIBAR3 | PLUS-0.75-PRCT | None | Issuer Defined          |  |            |            |            | Category3  |
|                                               |                                 |                                                         |         |            |  |            | ZAM000144393 |            |       |      |                     |    |            |                |      |                         |  |            |            | 2014/02/13 |            |
| Linked Negotiable Certificates Of Deposit     | ABBLNCD201402133U03XXXXPLP0.75  | AFRICAN BANK LTD (OLD)                                  | Matured | 2013/09/13 |  | 2014/02/13 | ZAM000144393 | 5.967      |       |      |                     |    |            |                |      |                         |  |            |            | 2013/12/13 | 2013/12/13 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000144419 | 43000000   | 5.883 | ISDF | None                |    | ZAR-JIBAR3 | PLUS-0.75-PRCT | None | Issuer Defined          |  |            |            |            | Category3  |
|                                               |                                 |                                                         |         |            |  |            | ZAM000144419 |            |       |      |                     |    |            |                |      |                         |  |            |            | 2013/12/13 | 2014/02/13 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000144419 |            | 5.967 |      |                     |    |            |                |      |                         |  |            |            | 2013/12/13 | 2013/12/13 |
| Linked Negotiable Certificates Of Deposit     | SBSLNC20201403173U03XXXXPLP0.25 | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2013/09/16 |  | 2014/03/17 | ZAM000144443 | 496600000  | 5.383 | ISDF | None                |    | ZAR-JIBAR3 | PLUS-0.25-PRCT | None | Issuer Defined          |  |            |            |            | Category3  |
|                                               |                                 |                                                         |         |            |  |            | ZAM000144443 |            |       |      |                     |    |            |                |      |                         |  |            |            | 2013/12/17 | 2013/12/17 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000144443 |            | 5.467 |      |                     |    |            |                |      |                         |  |            |            |            |            |
| Negotiable Certificates Of Deposit            | ABPNCDX201409162T5.75           | ABSA BANK LIMITED                                       | Matured | 2013/09/16 |  | 2014/09/16 | ZAM000144435 | 20000000   | 5.75  | TERM | None                |    |            |                |      |                         |  |            |            |            |            |
| Negotiable Certificates Of Deposit            | ABPNCDX201403172T5.4500000      | RAND MERCHANT BANK                                      | Matured | 2013/09/16 |  | 2014/03/17 | ZAM000144450 | 5000000    | 5.45  | TERM | None                |    |            |                |      |                         |  |            |            |            |            |
| Negotiable Certificates Of Deposit            | SBSNCDX201401162T5.25           | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2013/09/16 |  | 2014/01/16 | ZAM000144468 | 2000000    | 5.25  | TERM | None                |    |            |                |      |                         |  |            |            |            |            |
| Negotiable Certificates Of Deposit            | SBSNCDX201312132T5.05           | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2013/09/16 |  | 2013/12/13 | ZAM000144476 | 2000000    | 5.05  | TERM | None                |    |            |                |      |                         |  |            |            |            |            |
| Negotiable Certificates Of Deposit            | NBKNCDX201404172T5.5            | NEDBANK CAPITAL                                         | Matured | 2013/09/17 |  | 2014/04/17 | ZAM000144542 | 100000000  | 5.5   | TERM | None                |    |            |                |      |                         |  |            |            |            |            |
| Negotiable Certificates Of Deposit            | SBSNCDX201401172T5.25           | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2013/09/17 |  | 2014/01/17 | ZAM000144591 | 2000000    | 5.25  | TERM | None                |    |            |                |      |                         |  |            |            |            |            |
| Floating Rate Notes                           | ABPFRNX201403173U03XXXXPLP0.225 | ABSA BANK LIMITED                                       | Matured | 2013/09/17 |  | 2014/03/17 | ZAM000144518 | 125000000  | 5.358 | QUTR | Based on            |    |            |                |      |                         |  |            |            |            |            |



[illegible]



[illegible]



[illegible]



|                                               |                                  |                                                         |         |            |  |            |                |            |       |  |      |                     |    |            |                 |      |  |                         |            |            |
|-----------------------------------------------|----------------------------------|---------------------------------------------------------|---------|------------|--|------------|----------------|------------|-------|--|------|---------------------|----|------------|-----------------|------|--|-------------------------|------------|------------|
| Debtentures                                   | SRBDEBX201310232T4.970           | SOUTH AFRICAN RESERVE BANK                              | Matured | 2013/10/09 |  | 2013/10/23 | ZAM000147297   | 790000000  | 4.97  |  | TERM | None                |    |            |                 |      |  |                         |            | Category2  |
| Debtentures                                   | SRBDEBX201310232T4.975           | SOUTH AFRICAN RESERVE BANK                              | Matured | 2013/10/09 |  | 2013/10/23 | ZAM000147305   | 773000000  | 4.975 |  | TERM | None                |    |            |                 |      |  |                         |            | Category2  |
| Negotiable Certificates Of Deposit            | SBSNCDX201405092T5.5             | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2013/10/09 |  | 2014/05/09 | ZAM000147313   | 4000000    | 5.5   |  | TERM | None                |    |            |                 |      |  |                         |            | Category2  |
| Negotiable Certificates Of Deposit            | IPNNCDX201401312T5.30            | INVESTEC BANK LIMITED                                   | Matured | 2013/10/09 |  | 2014/01/31 | ZAM000147341   | 120000000  | 5.3   |  | TERM | None                |    |            |                 |      |  |                         |            | Category2  |
| Negotiable Certificates Of Deposit            | SBSNCDX201402102T5.25            | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2013/10/09 |  | 2014/02/10 | ZAM000147347   | 3000000    | 5.25  |  | TERM | None                |    |            |                 |      |  |                         |            | Category2  |
| Linked Negotiable Certificates Of Deposit     | IPNLNGCD201410093U03XXXXPLP0.35  | INVESTEC BANK LIMITED                                   | Matured | 2013/10/09 |  | 2014/10/09 | ZAM000147214   | 200000000  | 5.492 |  | ISDF | None                |    | ZAR-JIBAR3 | PLUS-0.35-PRCT  | None |  | Issuer Defined          |            | Category3  |
|                                               |                                  |                                                         |         |            |  |            | ZAM000147214   |            | 5.475 |  |      |                     |    |            |                 |      |  |                         |            |            |
|                                               |                                  |                                                         |         |            |  |            | ZAM000147214   |            | 5.575 |  |      |                     |    |            |                 |      |  |                         |            |            |
|                                               |                                  |                                                         |         |            |  |            | ZAM000147214   |            | 6.083 |  |      |                     |    |            |                 |      |  |                         |            |            |
|                                               |                                  |                                                         |         |            |  |            | ZAM000147214   |            | 6.175 |  |      |                     |    |            |                 |      |  |                         |            |            |
| Negotiable Certificates Of Deposit            | ABPNCDX201401242T5.17            | ABSA BANK LIMITED                                       | Matured | 2013/10/09 |  | 2014/01/24 | ZAM000147107   | 3000000    | 5.17  |  | TERM | None                |    |            |                 |      |  |                         | 2014/01/09 | 2014/04/09 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000147107   |            | 5.17  |  |      |                     |    |            |                 |      |  |                         | 2014/04/09 | 2014/10/09 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000147107   |            | 5.17  |  |      |                     |    |            |                 |      |  |                         | 2014/07/09 | 2014/07/09 |
| Debtentures                                   | SRBDEBX201310162T4.950           | SOUTH AFRICAN RESERVE BANK                              | Matured | 2013/10/09 |  | 2013/10/16 | ZAM000147230   | 1212000000 | 4.95  |  | TERM | None                |    |            |                 |      |  |                         |            |            |
| Debtentures                                   | SRBDEBX201310232T4.960           | SOUTH AFRICAN RESERVE BANK                              | Matured | 2013/10/09 |  | 2013/10/23 | ZAM000147289   | 400000000  | 4.96  |  | TERM | None                |    |            |                 |      |  |                         |            |            |
| Negotiable Certificates Of Deposit            | NBKNCX201405272T5.525            | NEDBANK CAPITAL                                         | Matured | 2013/10/09 |  | 2014/05/27 | ZAM000147354   | 540000000  | 5.525 |  | TERM | None                |    |            |                 |      |  |                         |            |            |
| Commercial Paper Bills/ Capital Project Bills | ESKCPBX201311141                 | ESKOM HOLDINGS SOC LTD                                  | Matured | 2013/10/09 |  | 2013/11/14 | ZAM000147172   | 1500000000 |       |  | None |                     |    |            |                 |      |  |                         |            |            |
| Treasury Bills                                | NATTBX201410091                  | GOVERNMENT OF SOUTH AFRICA                              | Matured | 2013/10/09 |  | 2014/10/09 | ZAM000148711   | 7945000000 |       |  | None |                     |    |            |                 |      |  |                         |            |            |
| Debtentures                                   | SRBDEBX201310162T4.960           | SOUTH AFRICAN RESERVE BANK                              | Matured | 2013/10/09 |  | 2013/10/16 | ZAM000147255   | 400000000  | 4.96  |  | TERM | None                |    |            |                 |      |  |                         |            |            |
| Linked Negotiable Certificates Of Deposit     | SBSLNGCD201404093U03XXXXPLP0.25  | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2013/10/09 |  | 2014/04/09 | ZAM000147198   | 320000000  | 5.392 |  | ISDF | None                |    | ZAR-JIBAR3 | PLUS-0.25-PRCT  | None |  | Issuer Defined          |            | Category3  |
|                                               |                                  |                                                         |         |            |  |            | ZAM000147198   |            | 5.475 |  |      |                     |    |            |                 |      |  |                         |            |            |
|                                               |                                  |                                                         |         |            |  |            | ZAM000147198   |            | 5.475 |  |      |                     |    |            |                 |      |  |                         | 2014/01/09 | 2014/04/09 |
| Linked Negotiable Certificates Of Deposit     | SBSLNGCD201410093U03XXXXPLP0.275 | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2013/10/10 |  | 2014/10/09 | ZAM000147575   | 2000000    | 5.417 |  | ISDF | None                |    | ZAR-JIBAR3 | PLUS-0.275-PRCT | None |  | Issuer Defined          |            | Category3  |
|                                               |                                  |                                                         |         |            |  |            | ZAM000147575   |            | 5.475 |  |      |                     |    |            |                 |      |  |                         |            |            |
|                                               |                                  |                                                         |         |            |  |            | ZAM000147578   |            | 5.5   |  |      |                     |    |            |                 |      |  |                         |            |            |
|                                               |                                  |                                                         |         |            |  |            | ZAM000147578   |            | 6.025 |  |      |                     |    |            |                 |      |  |                         |            |            |
|                                               |                                  |                                                         |         |            |  |            | ZAM000147578   |            | 6.1   |  |      |                     |    |            |                 |      |  |                         |            |            |
| Negotiable Certificates Of Deposit            | SBSNCDX201410092T5.75            | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2013/10/10 |  | 2014/10/09 | ZAM000147552   | 7000000    | 5.75  |  | TERM | None                |    |            |                 |      |  |                         |            |            |
| Negotiable Certificates Of Deposit            | ABBNCDX201404242T6.2             | AFRICAN BANK LTD (OLD)                                  | Matured | 2013/10/10 |  | 2014/04/24 | ZAM000147560   | 2000000000 | 6.2   |  | TERM | None                |    |            |                 |      |  |                         |            |            |
| Negotiable Certificates Of Deposit            | SBSNCDX201402102T5.25            | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2013/10/10 |  | 2014/02/10 | ZAM000147602   | 2000000    | 5.25  |  | TERM | None                |    |            |                 |      |  |                         |            |            |
| Negotiable Certificates Of Deposit            | NBKNCX201410062T5.775            | NEDBANK CAPITAL                                         | Matured | 2013/10/10 |  | 2014/10/06 | ZAM000147487   | 800000000  | 5.775 |  | TERM | None                |    |            |                 |      |  |                         |            |            |
| Negotiable Certificates Of Deposit            | RANNCX201311121T5.0000000        | RAND MERCHANT BANK                                      | Matured | 2013/10/10 |  | 2013/11/11 | ZAM000147529   | 180000000  |       |  | None |                     |    |            |                 |      |  |                         |            |            |
| Commercial Paper Bills/ Capital Project Bills | ESKCPBX201311191                 | ESKOM HOLDINGS SOC LTD                                  | Matured | 2013/10/10 |  | 2013/11/19 | ZAM000147453   | 200000000  |       |  | None |                     |    |            |                 |      |  |                         |            |            |
| Floating Rate Notes                           | RANFRNX201410093U03XXXXPLB27.5   | RAND MERCHANT BANK                                      | Matured | 2013/10/10 |  | 2014/10/09 | ZAM000147503   | 170000000  | 5.417 |  | ISDF | None                |    | ZAR-JIBAR3 | PLUS-27.5-BPS   | None |  | Issuer Defined          |            | Category3  |
|                                               |                                  |                                                         |         |            |  |            | ZAM000147503   |            | 5.5   |  |      |                     |    |            |                 |      |  |                         |            |            |
|                                               |                                  |                                                         |         |            |  |            | ZAM000147503   |            | 6.008 |  |      |                     |    |            |                 |      |  |                         |            |            |
|                                               |                                  |                                                         |         |            |  |            | ZAM000147503   |            | 6.1   |  |      |                     |    |            |                 |      |  |                         |            |            |
| Negotiable Certificates Of Deposit            | SBSNCDX201311112T5.              | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2013/10/10 |  | 2013/11/11 | ZAM000147537   | 170000000  | 5     |  | TERM | None                |    |            |                 |      |  |                         |            |            |
| Negotiable Certificates Of Deposit            | ABPNCDX201410092T5.775           | ABSA BANK LIMITED                                       | Matured | 2013/10/10 |  | 2014/10/09 | ZAM000147461   | 4000000    | 5.775 |  | TERM | None                |    |            |                 |      |  |                         |            |            |
| Negotiable Certificates Of Deposit            | SBSNCDX201404102T5.45            | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2013/10/10 |  | 2014/04/10 | ZAM000147536   | 3000000    | 5.45  |  | TERM | None                |    |            |                 |      |  |                         |            |            |
| Negotiable Certificates Of Deposit            | ABBNCDX201404172T6.2             | AFRICAN BANK LTD (OLD)                                  | Matured | 2013/10/10 |  | 2014/04/17 | ZAM000147586   | 2000000000 | 6.2   |  | TERM | None                |    |            |                 |      |  |                         |            |            |
| Negotiable Certificates Of Deposit            | RANNCX201410092T5.8000000        | RAND MERCHANT BANK                                      | Matured | 2013/10/10 |  | 2014/10/09 | ZAM000147511   | 4000000    | 5.8   |  | TERM | None                |    |            |                 |      |  |                         |            |            |
| Negotiable Certificates Of Deposit            | ABPNCDX201311112T5.              | ABSA BANK LIMITED                                       | Matured | 2013/10/10 |  | 2013/11/11 | ZAM000147479   | 350000000  | 5     |  | TERM | None                |    |            |                 |      |  |                         |            |            |
| Negotiable Certificates Of Deposit            | SBSNCDX201410102T5.8000000       | RAND MERCHANT BANK                                      | Matured | 2013/10/10 |  | 2014/10/10 | ZAM000147485   | 0          | 5.8   |  | TERM | None                |    |            |                 |      |  |                         |            |            |
| Negotiable Certificates Of Deposit            | NBKNCX201404102T5.475            | NEDBANK CAPITAL                                         | Matured | 2013/10/10 |  | 2014/04/10 | ZAM000147545   | 200000000  | 5.475 |  | TERM | None                |    |            |                 |      |  |                         |            |            |
| Negotiable Certificates Of Deposit            | SBSNCDX201401102T5.075           | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2013/10/10 |  | 2014/01/10 | ZAM000147594   | 18000000   | 5.075 |  | TERM | None                |    |            |                 |      |  |                         |            |            |
| Negotiable Certificates Of Deposit            | SBSNCDX201403102T5.4             | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2013/10/10 |  | 2014/03/10 | ZAM000147610   | 245000000  | 5.4   |  | TERM | None                |    |            |                 |      |  |                         |            |            |
| Floating Rate Notes                           | ABPFRNX201404103QJ03XXXXPLP0.25  | ABSA BANK LIMITED                                       | Matured | 2013/10/10 |  | 2014/04/10 | ZAM000147628   | 150000000  | 5.392 |  | QUTR | Based on issue date | 10 | ZAR-JIBAR3 | PLUS-0.25-PRCT  | None |  | Quarterly Payment Cycle | 2014/01/10 |            |
|                                               |                                  |                                                         |         |            |  |            | ZAM000147628   |            | 5.475 |  |      |                     |    |            |                 |      |  |                         |            |            |
| Negotiable Certificates Of Deposit            | ABPNCDX201410102T5.75            | ABSA BANK LIMITED                                       | Matured | 2013/10/11 |  | 2014/10/10 | ZAM000147743   | 38053533   | 5.75  |  | TERM | None                |    |            |                 |      |  |                         |            |            |
| Negotiable Certificates Of Deposit            | RANNCX201404102T5.0500000        | RAND MERCHANT BANK                                      | Matured | 2013/10/11 |  | 2014/01/10 | ZAM000147669   | 300000000  | 5.05  |  | TERM | None                |    |            |                 |      |  |                         |            |            |
| Negotiable Certificates Of Deposit            | SBSNCDX201404112T5.45            | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2013/10/11 |  | 2014/04/11 | ZAM000147685   | 320000000  | 5.45  |  | TERM | None                |    |            |                 |      |  |                         |            |            |
| Negotiable Certificates Of Deposit            | ABPNCDX20140112T5.775            | ABSA BANK LIMITED                                       | Matured | 2013/10/11 |  | 2014/01/09 | ZAM000147701   | 0          | 5.775 |  | TERM | None                |    |            |                 |      |  |                         |            |            |
| Negotiable Certificates Of Deposit            | IPNNCDX201404112T5.50            | INVESTEC BANK LIMITED                                   | Matured | 2013/10/11 |  | 2014/04/11 | ZAM000147750   | 10000000   | 5.5   |  | TERM | None                |    |            |                 |      |  |                         |            |            |
| Negotiable Certificates Of Deposit            | IPNNCDX201409052T5.75            | INVESTEC BANK LIMITED                                   | Matured | 2013/10/11 |  | 2014/09/05 | ZAM000147768   | 700000000  | 5.75  |  | TERM | None                |    |            |                 |      |  |                         |            |            |
| Negotiable Certificates Of Deposit            | RANNCX201407242T5.6250000        | RAND MERCHANT BANK                                      | Matured | 2013/10/11 |  | 2014/07/24 | ZAM000147651   | 730000000  | 5.625 |  | TERM | None                |    |            |                 |      |  |                         |            |            |
| Negotiable Certificates Of Deposit            | ABPNCDX201402102T5.225           | ABSA BANK LIMITED                                       | Matured | 2013/10/11 |  | 2014/02/10 | ZAM000147776   | 100000000  | 5.225 |  | TERM | None                |    |            |                 |      |  |                         |            |            |
| Floating Rate Notes                           | ABPFRNX201411113U03XXXXPLP1.325  | AFRICAN BANK LTD (OLD)                                  | Matured | 2013/10/11 |  | 2014/11/11 | ZAM000147727   | 4000000    | 6.467 |  | ISDF | None                |    | ZAR-JIBAR3 | PLUS-1.325-PRCT | None |  | Issuer Defined          |            | Category3  |
|                                               |                                  |                                                         |         |            |  |            | ZAM000147727   |            | 6.5   |  |      |                     |    |            |                 |      |  |                         |            |            |
|                                               |                                  |                                                         |         |            |  |            | ZAM000147727   |            | 7.117 |  |      |                     |    |            |                 |      |  |                         |            |            |
|                                               |                                  |                                                         |         |            |  |            | ZAM000147727   |            | 7.35  |  |      |                     |    |            |                 |      |  |                         |            |            |
| Floating Rate Notes                           | ABPFRNX201404113QJ03XXXXPLP0.25  | ABSA BANK LIMITED                                       | Matured | 2013/10/11 |  | 2014/04/11 | ZAM000147693   | 155000000  | 5.392 |  | QUTR | Based on issue date | 11 | ZAR-JIBAR3 | PLUS-0.25-PRCT  | None |  | Quarterly Payment Cycle | 2014/01/13 |            |
|                                               |                                  |                                                         |         |            |  |            | ZAM000147693   |            | 5.475 |  |      |                     |    |            |                 |      |  |                         |            |            |
| Negotiable Certificates Of Deposit            | NBKNCX201410102T5.75             | NEDBANK CAPITAL                                         | Matured | 2013/10/11 |  | 2014/10/10 | ZAM000147644   | 280000000  | 5.75  |  | TERM | None                |    |            |                 |      |  |                         |            |            |
| Negotiable Certificates Of Deposit            | SBSNCDX201410092T5.7750000       | RAND MERCHANT BANK                                      | Matured | 2013/10/11 |  | 2014/10/09 | ZAM000147707   | 0          | 5.775 |  | TERM | None                |    |            |                 |      |  |                         |            |            |
| Promissory Notes                              | IPNNFX201410102T5.45             | INVESTEC BANK LIMITED                                   | Matured | 2013/10/11 |  | 2014/10/10 | ZAM000147735   | 100000000  | 5.45  |  | TERM | None                |    |            |                 |      |  |                         |            |            |
| Negotiable Certificates Of Deposit            | SBSNCDX201312132T5.025           | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2013/10/14 |  | 2013/12/13 | ZAM000147859   | 100000000  | 5.025 |  | TERM | None                |    |            |                 |      |  |                         |            |            |
| Negotiable Certificates Of Deposit            | IPNNCDX201404152T5.50            | INVESTEC BANK LIMITED                                   | Matured | 2013/10/14 |  | 2014/04/15 | ZAM000147917   | 8000000    | 5.5   |  | TERM | None                |    |            |                 |      |  |                         |            |            |
| Negotiable Certificates Of Deposit            | SBSNCDX201410142T5.725           | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2013/10/14 |  | 2014/10/14 | ZAM000147842   | 81000000   | 5.725 |  | TERM | None                |    |            |                 |      |  |                         |            |            |
| Linked Negotiable Certificates Of Deposit     | SBSLNGCD201610133U03XXXXPLP0.5   | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2013/10/14 |  | 2016/10/13 | ZAM000147867   | 120000000  | 7.85  |  | ISDF | None                |    | ZAR-JIBAR3 | PLUS-0.5-PRCT   | None |  | Issuer Defined          |            | Category3  |
|                                               |                                  |                                                         |         |            |  |            | ZAM000147867   |            | 5.725 |  |      |                     |    |            |                 |      |  |                         |            |            |
|                                               |                                  |                                                         |         |            |  |            | ZAM000147867   |            | 6.25  |  |      |                     |    |            |                 |      |  |                         |            |            |
|                                               |                                  |                                                         |         |            |  |            | ZAM000147867   |            | 6.433 |  |      |                     |    |            |                 |      |  |                         |            |            |
|                                               |                                  |                                                         |         |            |  |            | ZAM000147867   |            | 6.575 |  |      |                     |    |            |                 |      |  |                         |            |            |
|                                               |                                  |                                                         |         |            |  |            | ZAM000147867   |            | 6.625 |  |      |                     |    |            |                 |      |  |                         |            |            |
|                                               |                                  |                                                         |         |            |  |            | ZAM000147867   |            | 6.608 |  |      |                     |    |            |                 |      |  |                         |            |            |
|                                               |                                  |                                                         |         |            |  |            | ZAM000147867   |            | 6.658 |  |      |                     |    |            |                 |      |  |                         |            |            |
|                                               |                                  |                                                         |         |            |  |            | ZAM000147867   |            | 6.808 |  |      |                     |    |            |                 |      |  |                         |            |            |
|                                               |                                  |                                                         |         |            |  |            | ZAM000147867   |            | 7.158 |  |      |                     |    |            |                 |      |  |                         |            |            |
|                                               |                                  |                                                         |         |            |  |            | ZAM000147867   |            | 7.767 |  |      |                     |    |            |                 |      |  |                         |            |            |
|                                               |                                  |                                                         |         |            |  |            | ZAM000147867</ |            |       |  |      |                     |    |            |                 |      |  |                         |            |            |







[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



|                                               |                                 |                                                         |         |            |  |            |               |           |         |      |      |  |            |                 |  |                           |                |            |            |            |           |
|-----------------------------------------------|---------------------------------|---------------------------------------------------------|---------|------------|--|------------|---------------|-----------|---------|------|------|--|------------|-----------------|--|---------------------------|----------------|------------|------------|------------|-----------|
| Linked Negotiable Certificates Of Deposit     | NBKLNCD201411213U06XXXXPLP0.15  | NEDBANK CAPITAL                                         | Matured | 2013/11/21 |  | 2014/11/21 | ZAM0001532891 | 215000000 | 5.775   | ISDF | None |  | ZAR-JIBAR6 | PLUS-0.15-PRCT  |  | Half Yearly Payment Cycle | Issuer Defined | 2014/08/20 | 2014/08/20 | Category3  |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000153246  |           | 6.6     |      |      |  |            |                 |  |                           |                |            | 2014/11/21 | 2014/05/21 | Category2 |
| Negotiable Certificates Of Deposit            | SBSNCDX201312202T5.             | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2013/11/21 |  | 2013/12/20 | ZAM000153196  | 480000000 | 5       | TERM | None |  |            |                 |  |                           |                |            | 2014/05/21 | 2014/05/21 | Category2 |
| Negotiable Certificates Of Deposit            | SBSNCDX201411202T5.875          | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2013/11/21 |  | 2014/11/20 | ZAM000153248  | 2000000   | 5.875   | TERM | None |  |            |                 |  |                           |                |            | 2014/05/21 | 2014/05/21 | Category2 |
| Negotiable Certificates Of Deposit            | NBKNCNDX201411202T5.95          | NEDBANK CAPITAL                                         | Matured | 2013/11/21 |  | 2014/11/20 | ZAM000153121  | 257000000 | 5.95    | TERM | None |  |            |                 |  |                           |                |            | 2014/05/21 | 2014/05/21 | Category2 |
| Negotiable Certificates Of Deposit            | ABPNCDX201611212T7.105          | ABSA BANK LIMITED                                       | Matured | 2013/11/21 |  | 2016/11/21 | ZAM000153097  | 500000000 | 7.105   | ISDF | None |  |            |                 |  |                           |                |            | 2014/11/21 | 2014/05/21 | Category2 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000153097  |           |         |      |      |  |            |                 |  |                           |                |            | 2014/05/21 | 2014/05/21 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000153097  |           |         |      |      |  |            |                 |  |                           |                |            | 2015/11/23 | 2015/05/21 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000153097  |           |         |      |      |  |            |                 |  |                           |                |            | 2016/11/21 | 2016/05/23 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000153097  |           |         |      |      |  |            |                 |  |                           |                |            | 2016/05/23 | 2016/05/23 |           |
| Negotiable Certificates Of Deposit            | ABPNCDX201411202T5.80           | ABSA BANK LIMITED                                       | Matured | 2013/11/21 |  | 2014/11/20 | ZAM000153170  | 2000000   | 5.8     | TERM | None |  |            |                 |  |                           |                |            | 2016/05/23 | 2016/05/23 | Category2 |
| Negotiable Certificates Of Deposit            | RANNCNDX201402202T5.1000000     | RAND MERCHANT BANK                                      | Matured | 2013/11/21 |  | 2014/02/20 | ZAM000153212  | 5000000   | 5.1     | TERM | None |  |            |                 |  |                           |                |            | 2016/05/23 | 2016/05/23 | Category2 |
| Negotiable Certificates Of Deposit            | CBBNCDX201411212T6.15           | CAPTEC BANK LIMITED                                     | Matured | 2013/11/21 |  | 2014/11/21 | ZAM000153287  | 160000000 | 6.15    | TERM | None |  |            |                 |  |                           |                |            | 2016/05/23 | 2016/05/23 | Category2 |
| Floating Rate Notes                           | ABBFNRNX201605203U03XXXXPLP3.4  | AFRICAN BANK LTD (OLD)                                  | Matured | 2013/11/21 |  | 2016/05/20 | ZAM000153279  | 150000000 | 10.39   | ISDF | None |  | ZAR-JIBAR3 | PLUS-3.4-PRCT   |  | None                      | Issuer Defined |            |            |            | Category3 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000153279  |           | 9.075   |      |      |  |            |                 |  |                           |                |            | 2014/02/21 | 2014/02/21 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000153279  |           | 9.2     |      |      |  |            |                 |  |                           |                |            | 2014/05/21 | 2014/05/21 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000153279  |           | 9.475   |      |      |  |            |                 |  |                           |                |            | 2014/08/21 | 2014/08/21 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000153279  |           | 9.483   |      |      |  |            |                 |  |                           |                |            | 2014/11/21 | 2014/11/21 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000153279  |           | 9.5     |      |      |  |            |                 |  |                           |                |            | 2015/02/23 | 2015/02/23 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000153279  |           | 9.525   |      |      |  |            |                 |  |                           |                |            | 2015/05/21 | 2015/05/21 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000153279  |           | 9.7     |      |      |  |            |                 |  |                           |                |            | 2015/08/21 | 2015/08/21 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000153279  |           | 9.892   |      |      |  |            |                 |  |                           |                |            | 2015/11/23 | 2016/02/22 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000153279  |           | 10.392  |      |      |  |            |                 |  |                           |                |            | 2016/02/22 | 2016/05/20 |           |
| Floating Rate Notes                           | ABBFNRNX201604213U03XXXXPLP3.4  | AFRICAN BANK LTD (OLD)                                  | Matured | 2013/11/21 |  | 2016/04/21 | ZAM000153261  | 150000000 | 10.39   | ISDF | None |  | ZAR-JIBAR3 | PLUS-3.4-PRCT   |  | None                      | Issuer Defined |            |            |            | Category3 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000153261  |           | 9.075   |      |      |  |            |                 |  |                           |                |            | 2016/04/21 | 2016/04/21 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000153261  |           | 9.2     |      |      |  |            |                 |  |                           |                |            | 2014/02/21 | 2014/02/21 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000153261  |           | 9.475   |      |      |  |            |                 |  |                           |                |            | 2014/05/21 | 2014/05/21 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000153261  |           | 9.483   |      |      |  |            |                 |  |                           |                |            | 2014/08/21 | 2014/08/21 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000153261  |           | 9.5     |      |      |  |            |                 |  |                           |                |            | 2014/11/21 | 2014/11/21 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000153261  |           | 9.525   |      |      |  |            |                 |  |                           |                |            | 2015/02/23 | 2015/02/23 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000153261  |           | 9.7     |      |      |  |            |                 |  |                           |                |            | 2015/05/21 | 2015/05/21 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000153261  |           | 9.892   |      |      |  |            |                 |  |                           |                |            | 2015/08/21 | 2015/08/21 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000153261  |           | 10.392  |      |      |  |            |                 |  |                           |                |            | 2015/11/23 | 2015/11/23 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000153261  |           |         |      |      |  |            |                 |  |                           |                |            | 2016/02/22 | 2016/02/22 |           |
| Commercial Paper Bills/ Capital Project Bills | ESKCPBX201411211                | ESKOM HOLDINGS SOC LTD                                  | Matured | 2013/11/21 |  | 2014/11/21 | ZAM000153113  | 200000000 |         |      | None |  |            |                 |  |                           |                |            |            |            | Category1 |
| Negotiable Certificates Of Deposit            | NBKNCNDX201402202T5.1           | NEDBANK CAPITAL                                         | Matured | 2013/11/21 |  | 2014/02/20 | ZAM000153162  | 9000000   | 5.1     | TERM | None |  |            |                 |  |                           |                |            |            |            | Category2 |
| Negotiable Certificates Of Deposit            | SBSNCDX201404222T5.5            | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2013/11/21 |  | 2014/04/22 | ZAM000153220  | 680000000 | 5.5     | TERM | None |  |            |                 |  |                           |                |            |            |            | Category2 |
| Negotiable Certificates Of Deposit            | SBSNCDX201402212T5.125          | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2013/11/21 |  | 2014/02/21 | ZAM000153253  | 90000000  | 5.125   | TERM | None |  |            |                 |  |                           |                |            |            |            | Category2 |
| Negotiable Certificates Of Deposit            | SBSNCDX201411212T5.875          | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2013/11/21 |  | 2014/11/21 | ZAM000153149  | 300000000 | 5.875   | TERM | None |  |            |                 |  |                           |                |            |            |            | Category2 |
| Negotiable Certificates Of Deposit            | SBSNCDX201312202T5.19213        | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2013/11/21 |  | 2013/12/20 | ZAM000153154  | 0         | 5.19213 | TERM | None |  |            |                 |  |                           |                |            |            |            | Category2 |
| Negotiable Certificates Of Deposit            | RANNCNDX201411202T5.8800000     | RAND MERCHANT BANK                                      | Matured | 2013/11/21 |  | 2014/11/20 | ZAM000153204  | 2000000   | 5.88    | TERM | None |  |            |                 |  |                           |                |            |            |            | Category2 |
| Negotiable Certificates Of Deposit            | SBSNCDX201402212T5.125          | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2013/11/21 |  | 2014/02/21 | ZAM000153147  | 120000000 | 5.125   | TERM | None |  |            |                 |  |                           |                |            |            |            | Category2 |
| Negotiable Certificates Of Deposit            | ABPNCDX201402202T5.125          | ABSA BANK LIMITED                                       | Matured | 2013/11/21 |  | 2014/02/20 | ZAM000153188  | 50000000  | 5.125   | TERM | None |  |            |                 |  |                           |                |            |            |            | Category2 |
| Negotiable Certificates Of Deposit            | RANNCNDX201405232T5.750000      | RAND MERCHANT BANK                                      | Matured | 2013/11/22 |  | 2014/05/23 | ZAM000153445  | 80000000  | 5.375   | TERM | None |  |            |                 |  |                           |                |            |            |            | Category2 |
| Promissory Notes                              | IPNPNXX201406222T5.6            | INVESTEC BANK LIMITED                                   | Matured | 2013/11/22 |  | 2014/05/22 | ZAM000153402  | 68108632  | 5.6     | TERM | None |  |            |                 |  |                           |                |            |            |            | Category2 |
| Promissory Notes                              | IPNPNXX201403242T5.40           | INVESTEC BANK LIMITED                                   | Matured | 2013/11/22 |  | 2014/03/24 | ZAM000153295  | 0         | 5.4     | TERM | None |  |            |                 |  |                           |                |            |            |            | Category2 |
| Promissory Notes                              | IPNPNXX201406222T5.6            | INVESTEC BANK LIMITED                                   | Matured | 2013/11/22 |  | 2014/05/22 | ZAM000153303  | 0         | 5.6     | TERM | None |  |            |                 |  |                           |                |            |            |            | Category2 |
| Negotiable Certificates Of Deposit            | SBSNCDX201411072T5.87           | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2013/11/22 |  | 2014/11/07 | ZAM000153378  | 20000000  | 5.87    | TERM | None |  |            |                 |  |                           |                |            |            |            | Category2 |
| Promissory Notes                              | IPNPNXX201408222T5.75           | INVESTEC BANK LIMITED                                   | Matured | 2013/11/22 |  | 2014/08/22 | ZAM000153410  | 28762993  | 5.75    | TERM | None |  |            |                 |  |                           |                |            |            |            | Category2 |
| Promissory Notes                              | IPNPNXX201403242T5.40           | INVESTEC BANK LIMITED                                   | Matured | 2013/11/22 |  | 2014/03/24 | ZAM000153394  | 0         | 5.4     | TERM | None |  |            |                 |  |                           |                |            |            |            | Category2 |
| Floating Rate Notes                           | RANFRNX201411203U03XXXXPLB32.5  | RAND MERCHANT BANK                                      | Matured | 2013/11/22 |  | 2014/11/20 | ZAM000153360  | 5000000   | 5.517   | ISDF | None |  | ZAR-JIBAR3 | PLUS-32.5-BPS   |  | None                      | Issuer Defined |            |            |            | Category3 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000153360  |           | 6       |      |      |  |            |                 |  |                           |                |            |            |            |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000153360  |           | 6.125   |      |      |  |            |                 |  |                           |                |            | 2014/02/20 | 2014/11/20 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000153360  |           | 6.4     |      |      |  |            |                 |  |                           |                |            | 2014/05/20 | 2014/05/20 |           |
| Linked Negotiable Certificates Of Deposit     | SBSLNCD201411203U03XXXXPLP0.325 | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2013/11/22 |  | 2014/11/20 | ZAM000153352  | 5000000   | 5.517   | ISDF | None |  | ZAR-JIBAR3 | PLUS-0.325-PRCT |  | None                      | Issuer Defined |            |            |            | Category3 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000153352  |           | 6       |      |      |  |            |                 |  |                           |                |            |            |            |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000153352  |           | 6.125   |      |      |  |            |                 |  |                           |                |            | 2014/02/24 | 2014/11/26 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000153352  |           | 6.442   |      |      |  |            |                 |  |                           |                |            | 2014/05/22 | 2014/05/22 |           |
| Promissory Notes                              | IPNPNXX201408222T5.75           | INVESTEC BANK LIMITED                                   | Matured | 2013/11/22 |  | 2014/08/22 | ZAM000153311  | 0         | 5.75    | TERM | None |  |            |                 |  |                           |                |            |            |            |           |
| Negotiable Certificates Of Deposit            | NBKNCNDX201411212T5.95          | NEDBANK CAPITAL                                         | Matured | 2013/11/22 |  | 2014/11/21 | ZAM000153317  | 20000000  | 5.95    | TERM | None |  |            |                 |  |                           |                |            |            |            | Category2 |
| Negotiable Certificates Of Deposit            | RANNCNDX201411212T5.9500000     | RAND MERCHANT BANK                                      | Matured | 2013/11/22 |  | 2014/11/21 | ZAM000153329  | 100000000 | 5.95    | TERM | None |  |            |                 |  |                           |                |            |            |            | Category2 |
| Promissory Notes                              | IPNPNXX201403242T5.40           | INVESTEC BANK LIMITED                                   | Matured | 2013/11/22 |  | 2014/03/24 | ZAM000153428  | 68757142  | 5.4     | TERM | None |  |            |                 |  |                           |                |            |            |            | Category2 |
| Bridging Bonds                                | DBSBBXX201401242T5.156          | DEVELOPMENT BANK OF SOUTHERN AFRICA                     | Matured | 2013/11/25 |  | 2014/01/24 | ZAM000153436  | 250000000 | 5.156   | TERM | None |  |            |                 |  |                           |                |            |            |            | Category2 |
| Negotiable Certificates Of Deposit            | ABPNCDX201312242T5.             | ABSA BANK LIMITED                                       | Matured | 2013/11/25 |  | 2013/12/24 | ZAM000153550  | 2000000   | 5       | TERM | None |  |            |                 |  |                           |                |            |            |            | Category2 |
| Linked Negotiable Certificates Of Deposit     | NBKLNCD201411253U03XXXXPLP0.325 | NEDBANK CAPITAL                                         | Matured | 2013/11/25 |  | 2014/11/25 | ZAM000153469  | 2000000   | 5.517   | ISDF | None |  | ZAR-JIBAR3 | PLUS-0.325-PRCT |  | Quarterly Payment Cycle   | Issuer Defined |            |            |            | Category3 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000153469  |           | 6       |      |      |  |            |                 |  |                           |                |            |            |            |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000153469  |           | 6.125   |      |      |  |            |                 |  |                           |                |            | 2014/02/25 | 2014/02/25 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000153469  |           | 6.433   |      |      |  |            |                 |  |                           |                |            | 2014/05/26 | 2014/05/26 |           |
| Floating Rate Notes                           | ABPFRNX201411253U03XXXXPLB30.   | ABSA BANK LIMITED                                       | Matured | 2013/11/25 |  | 2014/11/25 | ZAM000153527  | 2000000   | 5.492   | ISDF | None |  | ZAR-JIBAR3 | PLUS-30-BPS     |  | None                      | Issuer Defined |            |            |            | Category3 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000153527  |           | 5.975   |      |      |  |            |                 |  |                           |                |            |            |            |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000153527  |           | 6.1     |      |      |  |            |                 |  |                           |                |            | 2014/02/25 | 2014/02/25 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000153527  |           | 6.408   |      |      |  |            |                 |  |                           |                |            | 2014/05/26 | 2014/05/26 |           |
| Negotiable Certificates Of Deposit            | ABPNCDX201405262T5.525          | ABSA BANK LIMITED                                       | Matured | 2013/11/25 |  | 2014/05/26 | ZAM000153501  | 2000000   | 5.525   | TERM | None |  |            |                 |  |                           |                |            | 2014/06/25 | 2014/11/25 |           |
| Negotiable Certificates Of Deposit            | RANNCNDX201405262T5.5750000     | RAND MERCHANT BANK                                      | Matured | 2013/11/25 |  | 2014/05/26 | ZAM000153477  | 150000000 | 5.575   | TERM | None |  |            |                 |  |                           |                |            |            |            | Category2 |
| Negotiable Certificates Of Deposit            | ABPNCDX201412242T5.90           | ABSA BANK LIMITED                                       | Matured | 2013/11/25 |  | 2014/12/24 | ZAM000153543  | 0         | 5.9     | TERM | None |  |            |                 |  |                           |                |            |            |            | Category2 |
| Negotiable Certificates Of Deposit            | ABPNCDX201411252T5.90           | ABSA BANK LIMITED                                       | Matured | 2013/11/25 |  | 2014/11/25 | ZAM000153535  | 86000000  | 5.9     | TERM | None |  |            |                 |  |                           |                |            |            |            | Category2 |
| Linked Negotiable Certificates Of Deposit     | NBKLNCD201405263U03XXXXPLP0.25  | NEDBANK CAPITAL                                         | Matured | 2013/11/25 |  | 2014/05/26 | ZAM000153444  | 160000000 | 5.442   | ISDF | None |  |            |                 |  |                           |                |            |            |            |           |



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



|                                               |                                  |                                                         |         |            |    |            |              |            |       |  |      |                     |   |            |                 |      |                         |                |  |            |
|-----------------------------------------------|----------------------------------|---------------------------------------------------------|---------|------------|----|------------|--------------|------------|-------|--|------|---------------------|---|------------|-----------------|------|-------------------------|----------------|--|------------|
| Negotiable Certificates Of Deposit            | RANNCDX201407022T5.6250000       | RAND MERCHANT BANK                                      | Matured | 2014/01/03 |    | 2014/07/02 | ZAM000157171 | 10000000   | 5.625 |  | TERM | None                |   |            |                 |      |                         |                |  | Category2  |
| Negotiable Certificates Of Deposit            | IPNNCDX201404042T5.3             | INVESTEC BANK LIMITED                                   | Matured | 2014/01/03 |    | 2014/04/04 | ZAM000157282 | 13500000   | 5.3   |  | TERM | None                |   |            |                 |      |                         |                |  | Category2  |
| Commercial Paper Bills/ Capital Project Bills | ESKCPBX2014062T1                 | ESKOM HOLDINGS SOC LTD                                  | Matured | 2014/01/03 |    | 2014/06/27 | ZAM000157148 | 200000000  |       |  | None |                     |   |            |                 |      |                         |                |  | Category1  |
| Commercial Paper Bills/ Capital Project Bills | ESKCPBX2014070T1                 | ESKOM HOLDINGS SOC LTD                                  | Matured | 2014/01/06 |    | 2014/07/07 | ZAM000157353 | 300000000  |       |  | None |                     |   |            |                 |      |                         |                |  | Category1  |
| Negotiable Certificates Of Deposit            | ABPNCDX201403202T5.125           | ABSA BANK LIMITED                                       | Matured | 2014/01/06 |    | 2014/03/20 | ZAM000157395 | 7000000    | 5.125 |  | TERM | None                |   |            |                 |      |                         |                |  | Category2  |
| Negotiable Certificates Of Deposit            | NBKNCDX201408262T5.75            | NEDBANK CAPITAL                                         | Matured | 2014/01/06 |    | 2014/09/08 | ZAM000157111 | 23000000   | 5.75  |  | TERM | None                |   |            |                 |      |                         |                |  | Category2  |
| Negotiable Certificates Of Deposit            | NBKNCDX201407072T5.65            | NEDBANK CAPITAL                                         | Matured | 2014/01/06 |    | 2014/07/07 | ZAM000157381 | 150000000  | 5.65  |  | TERM | None                |   |            |                 |      |                         |                |  | Category2  |
| Negotiable Certificates Of Deposit            | RANNCDX201407072T5.6250000       | RAND MERCHANT BANK                                      | Matured | 2014/01/06 |    | 2014/07/07 | ZAM000157338 | 200000000  | 5.625 |  | TERM | None                |   |            |                 |      |                         |                |  | Category2  |
| Negotiable Certificates Of Deposit            | ABPNCDX201601062S6.6             | ABSA BANK LIMITED                                       | Matured | 2014/01/06 |    | 2016/01/06 | ZAM000157437 | 50000000   | 6.6   |  | SEMI | Based on issue date | 6 |            |                 |      |                         |                |  | Category2  |
| Negotiable Certificates Of Deposit            | ABPNCDX201406192T5.575           | ABSA BANK LIMITED                                       | Matured | 2014/01/06 |    | 2014/06/19 | ZAM000157387 | 150000000  | 5.575 |  | TERM | None                |   |            |                 |      |                         |                |  | Category2  |
| Negotiable Certificates Of Deposit            | ABPNCDX201405062T5.385           | ABSA BANK LIMITED                                       | Matured | 2014/01/06 |    | 2014/05/06 | ZAM000157346 | 400000000  | 5.385 |  | TERM | None                |   |            |                 |      |                         |                |  | Category2  |
| Negotiable Certificates Of Deposit            | RANNCDX201402062T5.0000000       | RAND MERCHANT BANK                                      | Matured | 2014/01/06 |    | 2014/02/06 | ZAM000157403 | 100000000  | .5    |  | TERM | None                |   |            |                 |      |                         |                |  | Category2  |
| Floating Rate Notes                           | ABBFNRX201502063U03XXXXPLP1.15   | AFRICAN BANK LTD (OLD)                                  | Matured | 2014/01/06 |    | 2015/02/06 | ZAM000157429 | 700000000  | 6.375 |  | ISDF | None                |   | ZAR-JIBAR3 | PLUS-1.15-PRCT  | None |                         | Issuer Defined |  | Category3  |
|                                               |                                  |                                                         |         |            |    |            | ZAM000157429 |            |       |  |      |                     |   |            |                 |      |                         |                |  |            |
|                                               |                                  |                                                         |         |            |    |            | ZAM000157429 | 6.825      |       |  |      |                     |   |            |                 |      |                         |                |  | 2014/02/06 |
|                                               |                                  |                                                         |         |            |    |            | ZAM000157429 | 6.825      |       |  |      |                     |   |            |                 |      |                         |                |  | 2014/05/06 |
|                                               |                                  |                                                         |         |            |    |            | ZAM000157429 | 7.125      |       |  |      |                     |   |            |                 |      |                         |                |  | 2014/08/06 |
|                                               |                                  |                                                         |         |            |    |            | ZAM000157429 | 7.225      |       |  |      |                     |   |            |                 |      |                         |                |  | 2014/11/06 |
| Commercial Paper Bills/ Capital Project Bills | ESKCPBX2014070T1                 | ESKOM HOLDINGS SOC LTD                                  | Matured | 2014/01/06 |    | 2014/07/07 | ZAM000157379 | 1500000000 |       |  | None |                     |   |            |                 |      |                         |                |  | Category1  |
| Bridging Bonds                                | DBSBBXX201405082T5.412           | DEVELOPMENT BANK OF SOUTHERN AFRICA                     | Matured | 2014/01/07 |    | 2014/05/08 | ZAM000157494 | 250000000  | 5.412 |  | TERM | None                |   |            |                 |      |                         |                |  | Category2  |
| Negotiable Certificates Of Deposit            | RANFRNX201407082T5.6500000       | RAND MERCHANT BANK                                      | Matured | 2014/01/07 |    | 2014/07/08 | ZAM000157742 | 10000000   | 5.65  |  | TERM | None                |   |            |                 |      |                         |                |  | Category2  |
| Floating Rate Notes                           | RANFRNX201501073U03XXXXPLB32.5   | RAND MERCHANT BANK                                      | Matured | 2014/01/07 |    | 2015/01/07 | ZAM000157452 | 370000000  | 5.55  |  | ISDF | None                |   | ZAR-JIBAR3 | PLUS-32.5-BPS   | None |                         | Issuer Defined |  | Category3  |
|                                               |                                  |                                                         |         |            |    |            | ZAM000157452 |            |       |  |      |                     |   |            |                 |      |                         |                |  |            |
|                                               |                                  |                                                         |         |            |    |            | ZAM000157452 | 6.058      |       |  |      |                     |   |            |                 |      |                         |                |  | 2015/01/07 |
|                                               |                                  |                                                         |         |            |    |            | ZAM000157452 | 6.15       |       |  |      |                     |   |            |                 |      |                         |                |  | 2014/04/07 |
|                                               |                                  |                                                         |         |            |    |            | ZAM000157452 | 6.4        |       |  |      |                     |   |            |                 |      |                         |                |  | 2014/07/07 |
| Linked Negotiable Certificates Of Deposit     | SBSLNCDD201501073U03XXXXPLP0.325 | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2014/01/07 |    | 2015/01/07 | ZAM000157486 | 3000000000 | 5.55  |  | ISDF | None                |   | ZAR-JIBAR3 | PLUS-0.325-PRCT | None |                         | Issuer Defined |  | Category3  |
|                                               |                                  |                                                         |         |            |    |            | ZAM000157486 |            |       |  |      |                     |   |            |                 |      |                         |                |  |            |
|                                               |                                  |                                                         |         |            |    |            | ZAM000157486 | 6.058      |       |  |      |                     |   |            |                 |      |                         |                |  | 2015/01/07 |
|                                               |                                  |                                                         |         |            |    |            | ZAM000157486 | 6.15       |       |  |      |                     |   |            |                 |      |                         |                |  | 2014/04/07 |
|                                               |                                  |                                                         |         |            |    |            | ZAM000157486 | 6.4        |       |  |      |                     |   |            |                 |      |                         |                |  | 2014/07/07 |
| Linked Negotiable Certificates Of Deposit     | SBSLNCDD201407073U03XXXXPLP0.275 | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2014/01/07 |    | 2014/07/07 | ZAM000157734 | 1500000000 | 5.5   |  | ISDF | None                |   | ZAR-JIBAR3 | PLUS-0.275-PRCT | None |                         | Issuer Defined |  | Category3  |
|                                               |                                  |                                                         |         |            |    |            | ZAM000157734 |            |       |  |      |                     |   |            |                 |      |                         |                |  |            |
|                                               |                                  |                                                         |         |            |    |            | ZAM000157734 | 6.008      |       |  |      |                     |   |            |                 |      |                         |                |  | 2014/07/07 |
| Negotiable Certificates Of Deposit            | RANNCDX201407082T5.6500000       | RAND MERCHANT BANK                                      | Matured | 2014/01/07 |    | 2014/07/08 | ZAM000157569 | 1030000000 | 5.65  |  | TERM | None                |   |            |                 |      |                         |                |  | 2014/04/07 |
| Linked Negotiable Certificates Of Deposit     | SBSLNCDD201501073U03XXXXPLP0.325 | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2014/01/07 |    | 2015/01/07 | ZAM000157544 | 270000000  | 5.55  |  | ISDF | None                |   | ZAR-JIBAR3 | PLUS-0.325-PRCT | None |                         | Issuer Defined |  | Category3  |
|                                               |                                  |                                                         |         |            |    |            | ZAM000157544 |            |       |  |      |                     |   |            |                 |      |                         |                |  |            |
|                                               |                                  |                                                         |         |            |    |            | ZAM000157544 | 6.058      |       |  |      |                     |   |            |                 |      |                         |                |  | 2015/01/07 |
|                                               |                                  |                                                         |         |            |    |            | ZAM000157544 | 6.15       |       |  |      |                     |   |            |                 |      |                         |                |  | 2014/04/07 |
|                                               |                                  |                                                         |         |            |    |            | ZAM000157544 | 6.4        |       |  |      |                     |   |            |                 |      |                         |                |  | 2014/07/07 |
| Linked Negotiable Certificates Of Deposit     | IPNLNCD201410083U03XXXXPLP0.25   | INVESTEC BANK LIMITED                                   | Matured | 2014/01/07 |    | 2014/10/08 | ZAM000157759 | 10000000   | 5.475 |  | ISDF | None                |   | ZAR-JIBAR3 | PLUS-0.25-PRCT  | None |                         | Issuer Defined |  | Category3  |
|                                               |                                  |                                                         |         |            |    |            | ZAM000157759 |            |       |  |      |                     |   |            |                 |      |                         |                |  |            |
|                                               |                                  |                                                         |         |            |    |            | ZAM000157759 | 5.983      |       |  |      |                     |   |            |                 |      |                         |                |  | 2014/10/08 |
|                                               |                                  |                                                         |         |            |    |            | ZAM000157759 | 6.075      |       |  |      |                     |   |            |                 |      |                         |                |  | 2014/04/08 |
| Linked Negotiable Certificates Of Deposit     | NBKNCDD201501073U03XXXXPLP0.325  | NEDBANK CAPITAL                                         | Matured | 2014/01/07 |    | 2015/01/07 | ZAM000157460 | 630000000  | 5.55  |  | ISDF | None                |   | ZAR-JIBAR3 | PLUS-0.325-PRCT |      | Quarterly Payment Cycle | Issuer Defined |  | 2014/07/08 |
|                                               |                                  |                                                         |         |            |    |            | ZAM000157460 |            |       |  |      |                     |   |            |                 |      |                         |                |  | Category3  |
|                                               |                                  |                                                         |         |            |    |            | ZAM000157460 | 6.058      |       |  |      |                     |   |            |                 |      |                         |                |  | 2015/01/07 |
|                                               |                                  |                                                         |         |            |    |            | ZAM000157460 | 6.15       |       |  |      |                     |   |            |                 |      |                         |                |  | 2014/04/07 |
|                                               |                                  |                                                         |         |            |    |            | ZAM000157460 | 6.4        |       |  |      |                     |   |            |                 |      |                         |                |  | 2014/07/07 |
| Linked Negotiable Certificates Of Deposit     | IPNLNCD201501083U03XXXXPLP0.375  | INVESTEC BANK LIMITED                                   | Matured | 2014/01/07 |    | 2015/01/08 | ZAM000157767 | 10000000   | 5.6   |  | ISDF | None                |   | ZAR-JIBAR3 | PLUS-0.375-PRCT | None |                         | Issuer Defined |  | 2014/10/07 |
|                                               |                                  |                                                         |         |            |    |            | ZAM000157767 |            |       |  |      |                     |   |            |                 |      |                         |                |  | Category3  |
|                                               |                                  |                                                         |         |            |    |            | ZAM000157767 | 6.108      |       |  |      |                     |   |            |                 |      |                         |                |  | 2015/01/08 |
|                                               |                                  |                                                         |         |            |    |            | ZAM000157767 | 6.2        |       |  |      |                     |   |            |                 |      |                         |                |  | 2014/04/07 |
|                                               |                                  |                                                         |         |            |    |            | ZAM000157767 | 6.45       |       |  |      |                     |   |            |                 |      |                         |                |  | 2014/07/07 |
| Floating Rate Notes                           | RANFRNX201407073U03XXXXPLB30.    | RAND MERCHANT BANK                                      | Matured | 2014/01/07 |    | 2014/07/07 | ZAM000157593 | 480000000  | 5.525 |  | ISDF | None                |   | ZAR-JIBAR3 | PLUS-30-BPS     | None |                         | Issuer Defined |  | 2014/10/07 |
|                                               |                                  |                                                         |         |            |    |            | ZAM000157593 |            |       |  |      |                     |   |            |                 |      |                         |                |  | Category3  |
|                                               |                                  |                                                         |         |            |    |            | ZAM000157593 | 6.033      |       |  |      |                     |   |            |                 |      |                         |                |  | 2014/04/07 |
| Bridging Bonds                                | DBSBBXX201405082T5.412           | DEVELOPMENT BANK OF SOUTHERN AFRICA                     | Matured | 2014/01/07 |    | 2014/05/08 | ZAM000157510 | 2500000000 | 5.412 |  | TERM | None                |   |            |                 |      |                         |                |  | 2014/04/07 |
| Negotiable Certificates Of Deposit            | SBSNCDX201501052T6.              | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2014/01/07 |    | 2015/01/05 | ZAM000157528 | 170000000  | 6     |  | TERM | None                |   |            |                 |      |                         |                |  | Category2  |
| Negotiable Certificates Of Deposit            | ABPNCDX201407082T5.65            | ABSA BANK LIMITED                                       | Matured | 2014/01/07 |    | 2014/07/08 | ZAM000157627 | 2000000000 | 5.65  |  | TERM | None                |   |            |                 |      |                         |                |  | Category2  |
| Negotiable Certificates Of Deposit            | NBKNCDX201405072T5.35            | NEDBANK CAPITAL                                         | Matured | 2014/01/07 |    | 2014/05/07 | ZAM000157692 | 10000000   | 5.35  |  | TERM | None                |   |            |                 |      |                         |                |  | Category2  |
| Negotiable Certificates Of Deposit            | RANNCDX201701062T7.2600000       | RAND MERCHANT BANK                                      | Matured | 2014/01/07 |    | 2017/01/06 | ZAM000157478 | 0          | 7.26  |  | ISDF | None                |   |            |                 |      |                         |                |  | Category2  |
|                                               |                                  |                                                         |         |            |    |            | ZAM000157478 |            |       |  |      |                     |   |            |                 |      |                         |                |  |            |
|                                               |                                  |                                                         |         |            |    |            | ZAM000157478 |            |       |  |      |                     |   |            |                 |      |                         |                |  | 2014/07/07 |
|                                               |                                  |                                                         |         |            |    |            | ZAM000157478 |            |       |  |      |                     |   |            |                 |      |                         |                |  | 2015/07/06 |
|                                               |                                  |                                                         |         |            |    |            | ZAM000157478 |            |       |  |      |                     |   |            |                 |      |                         |                |  | 2015/01/06 |
|                                               |                                  |                                                         |         |            |    |            | ZAM000157478 |            |       |  |      |                     |   |            |                 |      |                         |                |  | 2016/01/06 |
|                                               |                                  |                                                         |         |            |    |            | ZAM000157478 |            |       |  |      |                     |   |            |                 |      |                         |                |  | 2016/07/06 |
|                                               |                                  |                                                         |         |            |    |            | ZAM000157478 |            |       |  |      |                     |   |            |                 |      |                         |                |  | 2017/01/06 |
| Negotiable Certificates Of Deposit            | SBSNCDX201405072T5.4             | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2014/01/07 |    | 2014/05/07 | ZAM000157445 | 3000000000 | 5.4   |  | TERM | None                |   |            |                 |      |                         |                |  | Category2  |
| Negotiable Certificates Of Deposit            | ABPNCDX201406092T5.55            | ABSA BANK LIMITED                                       | Matured | 2014/01/07 |    | 2014/06/09 | ZAM000157635 | 4000000000 | 5.55  |  | TERM | None                |   |            |                 |      |                         |                |  | Category2  |
| Negotiable Certificates Of Deposit            | ABPNCDX201501072T6.0250000       | ABSA BANK LIMITED                                       | Matured | 2014/01/07 |    | 2015/01/07 | ZAM000157641 | 900000000  | 6     |  | TERM | None                |   |            |                 |      |                         |                |  | Category2  |
| Negotiable Certificates Of Deposit            | RANNCDX201501072T6.0250000       | RAND MERCHANT BANK                                      | Matured | 2014/01/07 |    | 2015/01/07 | ZAM000157700 | 0          | 6.025 |  | TERM | None                |   |            |                 |      |                         |                |  | Category2  |
| Negotiable Certificates Of Deposit            | ABPNCDX201405082T5.4             | ABSA BANK LIMITED                                       | Matured | 2014/01/07 |    | 2014/05/08 | ZAM000157650 | 5000000000 | 5.4   |  | TERM | None                |   |            |                 |      |                         |                |  | Category2  |
| Negotiable Certificates Of Deposit            | RANNCDX201501072T6.0250000       | RAND MERCHANT BANK                                      | Matured | 2014/01/07 |    | 2015/01/07 | ZAM000157726 | 0          | 6.025 |  | TERM | None                |   |            |                 |      |                         |                |  | Category2  |
| Bridging Bonds                                | DBSBBXX201405082T5.412           | DEVELOPMENT BANK OF SOUTHERN AFRICA                     | Matured | 2014/01/07 |    | 2014/05/08 | ZAM000157682 | 2500000000 | 5.412 |  | TERM | None                |   |            |                 |      |                         |                |  | Category2  |
| Negotiable Certificates Of Deposit            | IPNNCDX201412302T5.6750          | INVESTEC BANK LIMITED                                   | Matured | 2014/01/07 |    | 2014/12/30 | ZAM000157668 | 2500000000 | 6.075 |  | TERM | None                |   |            |                 |      |                         |                |  | Category2  |
| Negotiable Certificates Of Deposit            | SBSNCDX201501072T6.              | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2014/01/07 |    | 2015/01/07 | ZAM000157577 | 200000000  | 6     |  | TERM | None                |   |            |                 |      |                         |                |  | Category2  |
| Negotiable Certificates Of Deposit            | IPNNCDX201501052T6.050           | INVESTEC BANK LIMITED                                   | Matured | 2014/01/07 |    | 2015/01/05 | ZAM000157585 | 120000000  | 6.05  |  | TERM | None                |   |            |                 |      |                         |                |  | Category2  |
| Negotiable Certificates Of Deposit            | SBSNCDX201405122T5.45            | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2014/01/07 |    | 2014/05/12 | ZAM000157619 | 1000000000 | 5.45  |  | TERM | None                |   |            |                 |      |                         |                |  | Category2  |
| Negotiable Certificates Of Deposit            | NBKNCDX201409082T5.725           | NEDBANK CAPITAL                                         | Matured | 2014/01/07 |    | 2014/09/08 | ZAM000157644 | 20000000   | 5.725 |  | TERM | None                |   |            |                 |      |                         |                |  | Category2  |
| Negotiable Certificates Of Deposit            | NBKNCDX201501052T6.              | NEDBANK CAPITAL                                         | Matured | 2014/01/07 |    | 2015/01/05 | ZAM000157551 | 180000000  | 6     |  | TERM | None                |   |            |                 |      |                         |                |  | Category2  |
| Negotiable Certificates Of Deposit            | SBSNCDX201405072T5.4             | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2014/01/07 | </ |            |              |            |       |  |      |                     |   |            |                 |      |                         |                |  |            |



[illegible]



|                                               |                                  |                                                         |                            |            |            |            |              |              |            |       |                     |      |  |            |                 |             |                         |                         |                |  |            |            |            |            |
|-----------------------------------------------|----------------------------------|---------------------------------------------------------|----------------------------|------------|------------|------------|--------------|--------------|------------|-------|---------------------|------|--|------------|-----------------|-------------|-------------------------|-------------------------|----------------|--|------------|------------|------------|------------|
| Floating Rate Notes                           | RANFRNX201407143U03XXXXPLB30.    | RAND MERCHANT BANK                                      | Matured                    | 2014/01/14 |            | 2014/07/14 | ZAM000158963 | 14000000     | 5.525      | ISDF  | None                |      |  | ZAR-JIBAR3 | PLUS-30-BPS     |             | None                    | Issuer Defined          |                |  |            |            | 2014/07/14 | Category3  |
| Commercial Paper Bills/ Capital Project Bills | ESKCPBX201407151                 | ESKOM HOLDINGS SOC LTD                                  | Matured                    | 2014/01/14 |            | 2014/07/15 | ZAM000158963 | 5000000      | 6.05       |       | None                |      |  |            |                 |             |                         |                         |                |  |            | 2014/04/14 | 2014/04/14 |            |
|                                               | Floating Rate Notes              | RANFRNX201407143U03XXXXPLB30.                           | RAND MERCHANT BANK         | Matured    | 2014/01/14 |            | 2014/07/14   | ZAM000158831 | 200000000  | 5.525 | ISDF                | None |  |            | ZAR-JIBAR3      | PLUS-30-BPS |                         | None                    | Issuer Defined |  |            |            | 2014/07/14 | Category1  |
|                                               |                                  |                                                         |                            |            |            |            |              | ZAM000158831 |            | 6.05  |                     |      |  |            |                 |             |                         |                         |                |  |            | 2014/04/14 | 2014/04/14 | Category3  |
| Linked Negotiable Certificates Of Deposit     | IPNLCND201407143U03XXXXPLP0.375  | INVESTEC BANK LIMITED                                   | Matured                    | 2014/01/14 |            | 2014/07/14 | ZAM000158922 | 1075000000   | 5.6        | ISDF  | None                |      |  | ZAR-JIBAR3 | PLUS-0.375-PRCT |             | None                    | Issuer Defined          |                |  |            | 2014/04/14 | 2014/04/14 | Category3  |
|                                               |                                  |                                                         |                            |            |            |            | ZAM000158922 |              | 6.125      |       |                     |      |  |            |                 |             |                         |                         |                |  |            | 2014/04/14 | 2014/07/14 |            |
| Linked Negotiable Certificates Of Deposit     | SBSLNCND201501143U03XXXXPLP0.325 | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured                    | 2014/01/14 |            | 2015/01/14 | ZAM000158880 | 300000000    | 5.55       | ISDF  | None                |      |  | ZAR-JIBAR3 | PLUS-0.325-PRCT |             | None                    | Issuer Defined          |                |  |            | 2014/04/14 | 2015/01/14 | Category3  |
|                                               |                                  |                                                         |                            |            |            |            | ZAM000158880 |              | 6.075      |       |                     |      |  |            |                 |             |                         |                         |                |  |            | 2014/04/14 | 2014/04/14 |            |
|                                               |                                  |                                                         |                            |            |            |            |              | ZAM000158880 |            | 6.158 |                     |      |  |            |                 |             |                         |                         |                |  |            | 2014/07/14 | 2014/07/14 |            |
| Negotiable Certificates Of Deposit            | NBKNCDX201412122T5.9             | NEDBANK CAPITAL                                         | Matured                    | 2014/01/14 |            | 2014/12/12 | ZAM000158930 | 15000000     | 5.9        | TERM  | None                |      |  |            |                 |             |                         |                         |                |  |            |            |            | Category2  |
|                                               | Debtentures                      | SRBDEBX201401292T4.970                                  | SOUTH AFRICAN RESERVE BANK | Matured    | 2014/01/15 |            | 2014/01/29   | ZAM000159243 | 1600000000 | 4.97  | TERM                | None |  |            |                 |             |                         |                         |                |  |            |            |            | Category2  |
| Negotiable Certificates Of Deposit            | IPNNCNDX201501152T5.13           | INVESTEC BANK LIMITED                                   | Matured                    | 2014/01/15 |            | 2015/01/15 | ZAM000159268 | 28000000     | 6.13       | TERM  | None                |      |  |            |                 |             |                         |                         |                |  |            |            |            | Category2  |
| Linked Negotiable Certificates Of Deposit     | SBSLNCND201407153U03XXXXPLP0.325 | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured                    | 2014/01/15 |            | 2014/07/15 | ZAM000159144 | 130000000    | 5.35       | ISDF  | None                |      |  | ZAR-JIBAR3 | PLUS-0.325-PRCT |             | None                    | Issuer Defined          |                |  |            |            |            | Category3  |
|                                               |                                  |                                                         |                            |            |            |            | ZAM000159144 |              | 6.075      |       |                     |      |  |            |                 |             |                         |                         |                |  |            | 2014/07/15 | 2014/04/15 |            |
| Floating Rate Notes                           | RANFRNX201901113U03XXXXPLB75.    | RAND MERCHANT BANK                                      | Matured                    | 2014/01/15 |            | 2019/01/11 | ZAM000159094 | 300000000    | 7.77       | ISDF  | None                |      |  | ZAR-JIBAR3 | PLUS-75-BPS     |             | None                    | Issuer Defined          |                |  |            | 2014/04/15 | 2014/04/15 | Category3  |
|                                               |                                  |                                                         |                            |            |            |            | ZAM000159094 |              | 6.5        |       |                     |      |  |            |                 |             |                         |                         |                |  |            | 2014/04/11 | 2014/04/11 |            |
|                                               |                                  |                                                         |                            |            |            |            | ZAM000159094 |              | 6.583      |       |                     |      |  |            |                 |             |                         |                         |                |  |            | 2014/07/11 | 2014/07/11 |            |
|                                               |                                  |                                                         |                            |            |            |            | ZAM000159094 |              | 6.825      |       |                     |      |  |            |                 |             |                         |                         |                |  |            | 2014/10/13 | 2014/10/13 |            |
|                                               |                                  |                                                         |                            |            |            |            | ZAM000159094 |              | 6.875      |       |                     |      |  |            |                 |             |                         |                         |                |  |            | 2015/01/12 | 2015/01/12 |            |
|                                               |                                  |                                                         |                            |            |            |            | ZAM000159094 |              | 6.898      |       |                     |      |  |            |                 |             |                         |                         |                |  |            | 2015/04/13 | 2015/04/13 |            |
|                                               |                                  |                                                         |                            |            |            |            | ZAM000159094 |              | 6.908      |       |                     |      |  |            |                 |             |                         |                         |                |  |            | 2015/07/13 | 2015/07/13 |            |
|                                               |                                  |                                                         |                            |            |            |            | ZAM000159094 |              | 7.058      |       |                     |      |  |            |                 |             |                         |                         |                |  |            | 2015/10/12 | 2015/10/12 |            |
|                                               |                                  |                                                         |                            |            |            |            | ZAM000159094 |              | 7.4        |       |                     |      |  |            |                 |             |                         |                         |                |  |            | 2016/01/11 | 2016/01/11 |            |
|                                               |                                  |                                                         |                            |            |            |            | ZAM000159094 |              | 8.008      |       |                     |      |  |            |                 |             |                         |                         |                |  |            | 2016/04/11 | 2016/04/11 |            |
|                                               |                                  |                                                         |                            |            |            |            | ZAM000159094 |              | 8.108      |       |                     |      |  |            |                 |             |                         |                         |                |  |            | 2016/07/11 | 2016/07/11 |            |
|                                               |                                  |                                                         |                            |            |            |            | ZAM000159094 |              | 8.108      |       |                     |      |  |            |                 |             |                         |                         |                |  |            | 2016/10/11 | 2016/10/11 |            |
|                                               |                                  |                                                         |                            |            |            |            | ZAM000159094 |              | 8.108      |       |                     |      |  |            |                 |             |                         |                         |                |  |            | 2017/01/11 | 2017/01/11 |            |
|                                               |                                  |                                                         |                            |            |            |            | ZAM000159094 |              | 8.108      |       |                     |      |  |            |                 |             |                         |                         |                |  |            | 2017/04/11 | 2017/04/11 |            |
|                                               |                                  |                                                         |                            |            |            |            | ZAM000159094 |              | 8.092      |       |                     |      |  |            |                 |             |                         |                         |                |  |            | 2017/07/11 | 2017/07/11 |            |
|                                               |                                  |                                                         |                            |            |            |            | ZAM000159094 |              | 7.758      |       |                     |      |  |            |                 |             |                         |                         |                |  |            | 2017/10/11 | 2017/10/11 |            |
|                                               |                                  |                                                         |                            |            |            |            | ZAM000159094 |              | 7.908      |       |                     |      |  |            |                 |             |                         |                         |                |  |            | 2018/01/11 | 2018/01/11 |            |
|                                               |                                  |                                                         |                            |            |            |            | ZAM000159094 |              | 7.85       |       |                     |      |  |            |                 |             |                         |                         |                |  |            | 2018/04/11 | 2018/04/11 |            |
|                                               |                                  |                                                         |                            |            |            |            | ZAM000159094 |              | 7.708      |       |                     |      |  |            |                 |             |                         |                         |                |  |            | 2018/07/11 | 2018/07/11 |            |
| Floating Rate Notes                           | ABFFRNX201901113U03XXXXPLB75.    | ABSA BANK LIMITED                                       | Matured                    | 2014/01/15 |            | 2019/01/11 | ZAM000159110 | 300000000    | 7.78       | QUTR  | Based on issue date | 15   |  | ZAR-JIBAR3 | PLUS-75-BPS     |             | None                    | Quarterly Payment Cycle |                |  | 2014/04/15 |            |            | Category3  |
|                                               |                                  |                                                         |                            |            |            |            | ZAM000159110 |              | 6.5        |       |                     |      |  |            |                 |             |                         |                         |                |  |            | 2014/04/15 | 2014/07/15 |            |
|                                               |                                  |                                                         |                            |            |            |            | ZAM000159110 |              | 6.583      |       |                     |      |  |            |                 |             |                         |                         |                |  |            | 2014/07/15 | 2014/10/15 |            |
|                                               |                                  |                                                         |                            |            |            |            | ZAM000159110 |              | 6.825      |       |                     |      |  |            |                 |             |                         |                         |                |  |            | 2014/10/15 | 2015/01/15 |            |
|                                               |                                  |                                                         |                            |            |            |            | ZAM000159110 |              | 6.875      |       |                     |      |  |            |                 |             |                         |                         |                |  |            | 2015/01/15 | 2015/04/15 |            |
|                                               |                                  |                                                         |                            |            |            |            | ZAM000159110 |              | 6.898      |       |                     |      |  |            |                 |             |                         |                         |                |  |            | 2015/04/15 | 2015/07/15 |            |
|                                               |                                  |                                                         |                            |            |            |            | ZAM000159110 |              | 6.908      |       |                     |      |  |            |                 |             |                         |                         |                |  |            | 2015/07/15 | 2015/10/15 |            |
|                                               |                                  |                                                         |                            |            |            |            | ZAM000159110 |              | 7.058      |       |                     |      |  |            |                 |             |                         |                         |                |  |            | 2015/10/15 | 2016/01/15 |            |
|                                               |                                  |                                                         |                            |            |            |            | ZAM000159110 |              | 7.408      |       |                     |      |  |            |                 |             |                         |                         |                |  |            | 2016/01/15 | 2016/04/15 |            |
|                                               |                                  |                                                         |                            |            |            |            | ZAM000159110 |              | 8.017      |       |                     |      |  |            |                 |             |                         |                         |                |  |            | 2016/04/15 | 2016/07/15 |            |
|                                               |                                  |                                                         |                            |            |            |            | ZAM000159110 |              | 8.1        |       |                     |      |  |            |                 |             |                         |                         |                |  |            | 2016/07/15 | 2016/10/15 |            |
|                                               |                                  |                                                         |                            |            |            |            | ZAM000159110 |              | 8.108      |       |                     |      |  |            |                 |             |                         |                         |                |  |            | 2016/10/15 | 2016/01/16 |            |
|                                               |                                  |                                                         |                            |            |            |            | ZAM000159110 |              | 8.108      |       |                     |      |  |            |                 |             |                         |                         |                |  |            | 2016/01/16 | 2017/01/16 |            |
|                                               |                                  |                                                         |                            |            |            |            | ZAM000159110 |              | 8.1        |       |                     |      |  |            |                 |             |                         |                         |                |  |            | 2017/01/16 | 2017/04/16 |            |
|                                               |                                  |                                                         |                            |            |            |            | ZAM000159110 |              | 8.092      |       |                     |      |  |            |                 |             |                         |                         |                |  |            | 2017/04/16 | 2017/07/16 |            |
|                                               |                                  |                                                         |                            |            |            |            | ZAM000159110 |              | 7.775      |       |                     |      |  |            |                 |             |                         |                         |                |  |            | 2017/07/16 | 2017/10/16 |            |
|                                               |                                  |                                                         |                            |            |            |            | ZAM000159110 |              | 7.9        |       |                     |      |  |            |                 |             |                         |                         |                |  |            | 2017/10/16 | 2018/01/16 |            |
|                                               |                                  |                                                         |                            |            |            |            | ZAM000159110 |              | 7.65       |       |                     |      |  |            |                 |             |                         |                         |                |  |            | 2018/01/16 | 2018/04/16 |            |
|                                               |                                  |                                                         |                            |            |            |            | ZAM000159110 |              | 7.75       |       |                     |      |  |            |                 |             |                         |                         |                |  |            | 2018/04/16 | 2018/07/16 |            |
|                                               |                                  |                                                         |                            |            |            |            | ZAM000159110 |              | 7.75       |       |                     |      |  |            |                 |             |                         |                         |                |  |            | 2018/07/16 | 2018/10/15 |            |
| Debtentures                                   | SRBDEBX201401222T4.950           | SOUTH AFRICAN RESERVE BANK                              | Matured                    | 2014/01/15 |            | 2014/01/22 | ZAM000159177 | 1000000000   | 4.95       | TERM  | None                |      |  |            |                 |             |                         |                         |                |  |            |            |            | Category2  |
|                                               | Debtentures                      | SRBDEBX201401222T4.990                                  | SOUTH AFRICAN RESERVE BANK | Matured    | 2014/01/15 |            | 2014/01/22   | ZAM000159193 | 1500000000 | 4.99  | TERM                | None |  |            |                 |             |                         |                         |                |  |            |            |            | Category2  |
| Negotiable Certificates Of Deposit            | NBKNCDX201501152T6.1             | NEDBANK CAPITAL                                         | Matured                    | 2014/01/15 |            | 2015/01/15 | ZAM000159276 | 3000000      | 6.1        | TERM  | None                |      |  |            |                 |             |                         |                         |                |  |            |            |            | Category2  |
| Negotiable Certificates Of Deposit            | ABPNCDX201701162S7.278           | ABSA BANK LIMITED                                       | Matured                    | 2014/01/15 |            | 2017/01/16 | ZAM000159362 | 11000000     | 7.278      | SEMI  | Based on issue date | 15   |  |            |                 |             |                         |                         |                |  |            |            |            | Category2  |
| Treasury Bills                                | NATTBX201501141                  | GOVERNMENT OF SOUTH AFRICA                              | Matured                    | 2014/01/15 |            | 2015/01/14 | ZAM000159323 | 803500000    |            |       | None                |      |  |            |                 |             |                         |                         |                |  |            |            |            | Category1  |
| Negotiable Certificates Of Deposit            | RANNCNDX201901152I8.1900000      | RAND MERCHANT BANK                                      | Matured                    | 2014/01/15 |            | 2019/01/15 | ZAM000159326 | 5100000      | 8.19       | ISDF  | None                |      |  |            |                 |             |                         |                         |                |  |            |            |            | Category2  |
|                                               |                                  |                                                         |                            |            |            |            | ZAM000159326 |              |            |       |                     |      |  |            |                 |             |                         |                         |                |  |            |            |            |            |
|                                               |                                  |                                                         |                            |            |            |            | ZAM000159326 |              |            |       |                     |      |  |            |                 |             |                         |                         |                |  |            |            |            | 2016/01/15 |
|                                               |                                  |                                                         |                            |            |            |            | ZAM000159326 |              |            |       |                     |      |  |            |                 |             |                         |                         |                |  |            |            |            | 2016/07/15 |
|                                               |                                  |                                                         |                            |            |            |            | ZAM000159326 |              |            |       |                     |      |  |            |                 |             |                         |                         |                |  |            |            |            | 2017/01/16 |
|                                               |                                  |                                                         |                            |            |            |            | ZAM000159326 |              |            |       |                     |      |  |            |                 |             |                         |                         |                |  |            |            |            | 2017/07/17 |
|                                               |                                  |                                                         |                            |            |            |            | ZAM000159326 |              |            |       |                     |      |  |            |                 |             |                         |                         |                |  |            |            |            | 2018/07/16 |
|                                               |                                  |                                                         |                            |            |            |            | ZAM000159326 |              |            |       |                     |      |  |            |                 |             |                         |                         |                |  |            |            |            | 2018/01/15 |
|                                               |                                  |                                                         |                            |            |            |            | ZAM000159326 |              |            |       |                     |      |  |            |                 |             |                         |                         |                |  |            |            |            | 2019/01/15 |
|                                               |                                  |                                                         |                            |            |            |            | ZAM000159326 |              |            |       |                     |      |  |            |                 |             |                         |                         |                |  |            |            |            | 2019/04/15 |
|                                               |                                  |                                                         |                            |            |            |            | ZAM000159326 |              |            |       |                     |      |  |            |                 |             |                         |                         |                |  |            |            |            | 2015/02/15 |
|                                               |                                  |                                                         |                            |            |            |            | ZAM000159326 |              |            |       |                     |      |  |            |                 |             |                         |                         |                |  |            |            |            | 2014/07/15 |
|                                               |                                  |                                                         |                            |            |            |            | ZAM000159326 |              |            |       |                     |      |  |            |                 |             |                         |                         |                |  |            |            |            | 2015/07/15 |
| Floating Rate Notes                           | RANFRNX201501153U03XXXXPLB35.    | RAND MERCHANT BANK                                      | Matured                    | 2014/01/15 |            | 2015/01/15 | ZAM000159128 | 7000000      | 5.575      | ISDF  | None                |      |  | ZAR-JIBAR3 | PLUS-35-BPS     |             | None                    | Issuer Defined          |                |  |            |            |            | Category3  |
|                                               |                                  |                                                         |                            |            |            |            | ZAM000159128 |              | 6.1        |       |                     |      |  |            |                 |             |                         |                         |                |  |            | 2014/04/15 | 2015/01/15 |            |
|                                               |                                  |                                                         |                            |            |            |            | ZAM000159128 |              | 6.183      |       |                     |      |  |            |                 |             |                         |                         |                |  |            | 2014/07/15 | 2014/07/15 |            |
| Linked Negotiable Certificates Of Deposit     | NBKLNCND201901113U03XXXXPLP0.75  | NEDBANK CAPITAL                                         | Matured                    | 2014/01/15 |            | 2019/01/11 | ZAM000159136 | 300000000    | 7.78       | ISDF  | None                |      |  | ZAR-JIBAR3 | PLUS-0.75-PRCT  |             | Quarterly Payment Cycle | Issuer Defined          |                |  |            | 2014/10/15 | 2014/10/15 | Category3  |
|                                               |                                  |                                                         |                            |            |            |            | ZAM000159136 |              | 6.5        |       |                     |      |  |            |                 |             |                         |                         |                |  |            | 2014/04/15 | 2014/04/15 |            |
|                                               |                                  |                                                         |                            |            |            |            | ZAM000159136 |              | 6.583      |       |                     |      |  |            |                 |             |                         |                         |                |  |            | 2014/07/15 | 2014/07/15 |            |
|                                               |                                  |                                                         |                            |            |            |            | ZAM000159136 |              | 6.825      |       |                     |      |  |            |                 |             |                         |                         |                |  |            | 2014/10/15 | 2014/10/15 |            |
|                                               |                                  |                                                         |                            |            |            |            | ZAM000159136 |              | 6.875      |       |                     |      |  |            |                 |             |                         |                         |                |  |            | 2015/01/15 | 2015/01/15 |            |
| </                                            |                                  |                                                         |                            |            |            |            |              |              |            |       |                     |      |  |            |                 |             |                         |                         |                |  |            |            |            |            |



|                                               |                                 |                                                         |         |            |            |              |           |       |      |                     |    |            |                 |  |                         |                |  |  |            |           |
|-----------------------------------------------|---------------------------------|---------------------------------------------------------|---------|------------|------------|--------------|-----------|-------|------|---------------------|----|------------|-----------------|--|-------------------------|----------------|--|--|------------|-----------|
| Linked Negotiable Certificates Of Deposit     | SBSLNC201407163U03XXXXPLP.0.325 | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2014/01/16 | 2014/07/16 | ZAM000159441 | 250000000 | 5.55  | ISDF | None                |    | ZAR-JIBAR3 | PLUS-0.325-PRCT |  | None                    | Issuer Defined |  |  | 2014/07/16 | Category3 |
|                                               |                                 |                                                         |         |            |            | ZAM000159441 |           | 6.092 |      |                     |    |            |                 |  |                         |                |  |  | 2014/04/16 |           |
| Linked Negotiable Certificates Of Deposit     | SBSLNC201407163U03XXXXPLP.0.325 | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2014/01/16 | 2014/07/16 | ZAM000159507 | 205000000 | 5.55  | ISDF | None                |    | ZAR-JIBAR3 | PLUS-0.325-PRCT |  | None                    | Issuer Defined |  |  | 2014/04/16 | Category3 |
|                                               |                                 |                                                         |         |            |            | ZAM000159507 |           | 6.092 |      |                     |    |            |                 |  |                         |                |  |  | 2014/07/16 |           |
| Linked Negotiable Certificates Of Deposit     | NBKLNC201407163U03XXXXPLP.0.33  | NEDBANK CAPITAL                                         | Matured | 2014/01/16 | 2014/07/16 | ZAM000159534 | 250000000 | 5.555 | ISDF | None                |    | ZAR-JIBAR3 | PLUS-0.33-PRCT  |  | Quarterly Payment Cycle | Issuer Defined |  |  | 2014/04/16 | Category3 |
|                                               |                                 |                                                         |         |            |            | ZAM000159534 |           | 6.092 |      |                     |    |            |                 |  |                         |                |  |  | 2014/04/16 |           |
| Negotiable Certificates Of Deposit            | SBSNCDX201701162T7.4            | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2014/01/16 | 2017/01/16 | ZAM000159565 | 252000000 | 6.097 | ISDF | None                |    |            |                 |  |                         |                |  |  | 2014/04/16 | Category2 |
|                                               |                                 |                                                         |         |            |            | ZAM000159565 |           | 7.4   |      |                     |    |            |                 |  |                         |                |  |  | 2015/01/16 |           |
|                                               |                                 |                                                         |         |            |            | ZAM000159565 |           |       |      |                     |    |            |                 |  |                         |                |  |  | 2014/07/16 |           |
|                                               |                                 |                                                         |         |            |            | ZAM000159565 |           |       |      |                     |    |            |                 |  |                         |                |  |  | 2015/07/16 |           |
|                                               |                                 |                                                         |         |            |            | ZAM000159565 |           |       |      |                     |    |            |                 |  |                         |                |  |  | 2016/01/16 |           |
|                                               |                                 |                                                         |         |            |            | ZAM000159565 |           |       |      |                     |    |            |                 |  |                         |                |  |  | 2015/07/18 |           |
| Linked Negotiable Certificates Of Deposit     | SBSLNC201501153U03XXXXPLP.0.35  | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2014/01/16 | 2015/01/15 | ZAM000159524 | 600000000 | 5.575 | ISDF | None                |    | ZAR-JIBAR3 | PLUS-0.35-PRCT  |  | None                    | Issuer Defined |  |  | 2017/01/16 | Category3 |
|                                               |                                 |                                                         |         |            |            | ZAM000159524 |           | 6.117 |      |                     |    |            |                 |  |                         |                |  |  | 2015/01/15 |           |
|                                               |                                 |                                                         |         |            |            | ZAM000159524 |           | 6.183 |      |                     |    |            |                 |  |                         |                |  |  | 2014/04/16 |           |
|                                               |                                 |                                                         |         |            |            | ZAM000159524 |           | 6.425 |      |                     |    |            |                 |  |                         |                |  |  | 2014/07/16 |           |
| Negotiable Certificates Of Deposit            | NBKNCDX201405162T5.375          | NEDBANK CAPITAL                                         | Matured | 2014/01/16 | 2014/05/16 | ZAM000159573 | 4000000   | 5.375 | TERM | None                |    |            |                 |  |                         |                |  |  | 2014/10/16 | Category2 |
| Linked Negotiable Certificates Of Deposit     | SBSLNC201407153U03XXXXPLP.0.325 | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2014/01/16 | 2014/07/15 | ZAM000159490 | 330000000 | 5.55  | ISDF | None                |    | ZAR-JIBAR3 | PLUS-0.325-PRCT |  | None                    | Issuer Defined |  |  | 2014/07/15 | Category3 |
|                                               |                                 |                                                         |         |            |            | ZAM000159490 |           | 6.092 |      |                     |    |            |                 |  |                         |                |  |  | 2014/07/15 |           |
| Linked Negotiable Certificates Of Deposit     | IPNLNCD201501163U03XXXXPLP.0.40 | INVESTEC BANK LIMITED                                   | Matured | 2014/01/16 | 2015/01/16 | ZAM000159508 | 400000000 | 5.625 | ISDF | None                |    | ZAR-JIBAR3 | PLUS-0.4-PRCT   |  | None                    | Issuer Defined |  |  | 2014/04/16 | Category3 |
|                                               |                                 |                                                         |         |            |            | ZAM000159508 |           | 6.167 |      |                     |    |            |                 |  |                         |                |  |  | 2014/04/16 |           |
|                                               |                                 |                                                         |         |            |            | ZAM000159508 |           | 6.233 |      |                     |    |            |                 |  |                         |                |  |  | 2014/07/16 |           |
|                                               |                                 |                                                         |         |            |            | ZAM000159508 |           | 6.475 |      |                     |    |            |                 |  |                         |                |  |  | 2014/10/16 |           |
| Linked Negotiable Certificates Of Deposit     | NBKLNC201501163U03XXXXPLP.0.375 | NEDBANK CAPITAL                                         | Matured | 2014/01/16 | 2015/01/16 | ZAM000159383 | 200000000 | 5.6   | ISDF | None                |    | ZAR-JIBAR3 | PLUS-0.375-PRCT |  | Quarterly Payment Cycle | Issuer Defined |  |  | 2015/01/16 | Category3 |
|                                               |                                 |                                                         |         |            |            | ZAM000159383 |           | 6.142 |      |                     |    |            |                 |  |                         |                |  |  | 2014/04/16 |           |
|                                               |                                 |                                                         |         |            |            | ZAM000159383 |           | 6.208 |      |                     |    |            |                 |  |                         |                |  |  | 2014/07/16 |           |
|                                               |                                 |                                                         |         |            |            | ZAM000159383 |           | 6.45  |      |                     |    |            |                 |  |                         |                |  |  | 2014/10/16 |           |
| Floating Rate Notes                           | RANFRNX201407153U03XXXXPLB30.   | RAND MERCHANT BANK                                      | Matured | 2014/01/16 | 2014/07/15 | ZAM000159391 | 320000000 | 5.525 | ISDF | None                |    | ZAR-JIBAR3 | PLUS-30-BPS     |  | None                    | Issuer Defined |  |  | 2014/07/15 | Category3 |
|                                               |                                 |                                                         |         |            |            | ZAM000159391 |           | 6.05  |      |                     |    |            |                 |  |                         |                |  |  | 2014/04/15 |           |
| Commercial Paper Bills/ Capital Project Bills | ESKCPBX201407171                | ESKOM HOLDINGS SOC LTD                                  | Matured | 2014/01/16 | 2014/07/17 | ZAM000159342 | 200000000 |       |      | None                |    |            |                 |  |                         |                |  |  | 2014/04/15 | Category1 |
| Linked Negotiable Certificates Of Deposit     | NBKLNC201407153U03XXXXPLP.0.3   | NEDBANK CAPITAL                                         | Matured | 2014/01/16 | 2014/07/15 | ZAM000159417 | 330000000 | 5.525 | ISDF | None                |    | ZAR-JIBAR3 | PLUS-0.3-PRCT   |  | Quarterly Payment Cycle | Issuer Defined |  |  | 2014/07/15 | Category3 |
|                                               |                                 |                                                         |         |            |            | ZAM000159417 |           | 6.067 |      |                     |    |            |                 |  |                         |                |  |  | 2014/04/16 |           |
| Linked Negotiable Certificates Of Deposit     | NBKLNC201501163U03XXXXPLP.0.375 | NEDBANK CAPITAL                                         | Matured | 2014/01/16 | 2015/01/16 | ZAM000159466 | 500000000 | 5.6   | ISDF | None                |    | ZAR-JIBAR3 | PLUS-0.375-PRCT |  | Quarterly Payment Cycle | Issuer Defined |  |  | 2014/04/16 | Category3 |
|                                               |                                 |                                                         |         |            |            | ZAM000159466 |           | 6.142 |      |                     |    |            |                 |  |                         |                |  |  | 2015/01/16 |           |
|                                               |                                 |                                                         |         |            |            | ZAM000159466 |           | 6.208 |      |                     |    |            |                 |  |                         |                |  |  | 2014/04/16 |           |
| Negotiable Certificates Of Deposit            | RANNCDX201407172T5.7000000      | RAND MERCHANT BANK                                      | Matured | 2014/01/16 | 2014/07/17 | ZAM000159466 | 200000000 | 5.7   | TERM | None                |    |            |                 |  |                         |                |  |  | 2014/07/16 | Category2 |
| Negotiable Certificates Of Deposit            | SBSNCDX201407172T5.7            | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2014/01/16 | 2014/07/17 | ZAM000159375 | 209000000 | 5.7   | TERM | None                |    |            |                 |  |                         |                |  |  | 2014/07/16 | Category2 |
| Negotiable Certificates Of Deposit            | NBKNCDX201701162T7.37           | NEDBANK CAPITAL                                         | Matured | 2014/01/16 | 2017/01/16 | ZAM000159540 | 250000000 | 7.37  | ISDF | None                |    |            |                 |  |                         |                |  |  | 2014/10/16 | Category2 |
|                                               |                                 |                                                         |         |            |            | ZAM000159540 |           |       |      |                     |    |            |                 |  |                         |                |  |  | 2016/01/16 |           |
|                                               |                                 |                                                         |         |            |            | ZAM000159540 |           |       |      |                     |    |            |                 |  |                         |                |  |  | 2015/07/16 |           |
|                                               |                                 |                                                         |         |            |            | ZAM000159540 |           |       |      |                     |    |            |                 |  |                         |                |  |  | 2014/07/16 |           |
|                                               |                                 |                                                         |         |            |            | ZAM000159540 |           |       |      |                     |    |            |                 |  |                         |                |  |  | 2015/01/16 |           |
|                                               |                                 |                                                         |         |            |            | ZAM000159540 |           |       |      |                     |    |            |                 |  |                         |                |  |  | 2014/04/16 |           |
|                                               |                                 |                                                         |         |            |            | ZAM000159540 |           |       |      |                     |    |            |                 |  |                         |                |  |  | 2014/07/16 |           |
|                                               |                                 |                                                         |         |            |            | ZAM000159540 |           |       |      |                     |    |            |                 |  |                         |                |  |  | 2015/07/16 |           |
|                                               |                                 |                                                         |         |            |            | ZAM000159540 |           |       |      |                     |    |            |                 |  |                         |                |  |  | 2016/07/16 |           |
| Negotiable Certificates Of Deposit            | NBKNCDX201801162T7.92           | NEDBANK CAPITAL                                         | Matured | 2014/01/16 | 2018/01/16 | ZAM000159540 | 80000000  | 7.92  | ISDF | None                |    |            |                 |  |                         |                |  |  | 2017/01/16 | Category2 |
|                                               |                                 |                                                         |         |            |            | ZAM000159599 |           |       |      |                     |    |            |                 |  |                         |                |  |  | 2014/07/16 |           |
|                                               |                                 |                                                         |         |            |            | ZAM000159599 |           |       |      |                     |    |            |                 |  |                         |                |  |  | 2015/01/16 |           |
|                                               |                                 |                                                         |         |            |            | ZAM000159599 |           |       |      |                     |    |            |                 |  |                         |                |  |  | 2015/07/16 |           |
|                                               |                                 |                                                         |         |            |            | ZAM000159599 |           |       |      |                     |    |            |                 |  |                         |                |  |  | 2016/01/16 |           |
|                                               |                                 |                                                         |         |            |            | ZAM000159599 |           |       |      |                     |    |            |                 |  |                         |                |  |  | 2016/07/16 |           |
|                                               |                                 |                                                         |         |            |            | ZAM000159599 |           |       |      |                     |    |            |                 |  |                         |                |  |  | 2017/07/17 |           |
|                                               |                                 |                                                         |         |            |            | ZAM000159599 |           |       |      |                     |    |            |                 |  |                         |                |  |  | 2017/01/16 |           |
|                                               |                                 |                                                         |         |            |            | ZAM000159599 |           |       |      |                     |    |            |                 |  |                         |                |  |  | 2018/01/16 |           |
| Negotiable Certificates Of Deposit            | ABPNCDX201801162T5.92           | ABSA BANK LIMITED                                       | Matured | 2014/01/16 | 2018/01/16 | ZAM000159581 | 30000000  | 7.92  | SEMI | Based on issue date | 16 |            |                 |  |                         |                |  |  | 2018/01/16 | Category2 |
| Negotiable Certificates Of Deposit            | SBSNCDX201404172T5.15           | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2014/01/17 | 2014/04/17 | ZAM000159898 | 10000000  | 5.15  | TERM | None                |    |            |                 |  |                         |                |  |  | 2014/07/17 | Category2 |
| Negotiable Certificates Of Deposit            | NBKNCDX201501162T6.15           | NEDBANK CAPITAL                                         | Matured | 2014/01/17 | 2015/01/16 | ZAM000159896 | 75000000  | 6.15  | TERM | None                |    |            |                 |  |                         |                |  |  | 2014/10/17 | Category2 |
| Linked Negotiable Certificates Of Deposit     | NBKLNC201701163U03XXXXPLP.0.55  | NEDBANK CAPITAL                                         | Matured | 2014/01/17 | 2017/01/16 | ZAM000159797 | 250000000 | 7.91  | ISDF | None                |    | ZAR-JIBAR3 | PLUS-0.55-PRCT  |  | Quarterly Payment Cycle | Issuer Defined |  |  | 2017/01/16 | Category3 |
|                                               |                                 |                                                         |         |            |            | ZAM000159797 |           | 8.335 |      |                     |    |            |                 |  |                         |                |  |  | 2017/01/16 |           |
|                                               |                                 |                                                         |         |            |            | ZAM000159797 |           | 6.383 |      |                     |    |            |                 |  |                         |                |  |  | 2014/04/17 |           |
|                                               |                                 |                                                         |         |            |            | ZAM000159797 |           | 6.625 |      |                     |    |            |                 |  |                         |                |  |  | 2014/07/17 |           |
|                                               |                                 |                                                         |         |            |            | ZAM000159797 |           | 6.667 |      |                     |    |            |                 |  |                         |                |  |  | 2014/10/17 |           |
|                                               |                                 |                                                         |         |            |            | ZAM000159797 |           | 6.658 |      |                     |    |            |                 |  |                         |                |  |  | 2015/01/19 |           |
|                                               |                                 |                                                         |         |            |            | ZAM000159797 |           | 6.708 |      |                     |    |            |                 |  |                         |                |  |  | 2015/04/17 |           |
|                                               |                                 |                                                         |         |            |            | ZAM000159797 |           | 6.858 |      |                     |    |            |                 |  |                         |                |  |  | 2015/07/17 |           |
|                                               |                                 |                                                         |         |            |            | ZAM000159797 |           | 7.208 |      |                     |    |            |                 |  |                         |                |  |  | 2015/10/19 |           |
|                                               |                                 |                                                         |         |            |            | ZAM000159797 |           | 7.817 |      |                     |    |            |                 |  |                         |                |  |  | 2016/01/18 |           |
|                                               |                                 |                                                         |         |            |            | ZAM000159797 |           | 7.9   |      |                     |    |            |                 |  |                         |                |  |  | 2016/04/18 |           |
|                                               |                                 |                                                         |         |            |            | ZAM000159797 |           | 7.908 |      |                     |    |            |                 |  |                         |                |  |  | 2016/07/18 |           |
| Floating Rate Notes                           | RANFRNX201601153U03XXXXPLB40.   | RAND MERCHANT BANK                                      | Matured | 2014/01/17 | 2016/01/15 | ZAM000159722 | 250000000 | 6.71  | ISDF | None                |    | ZAR-JIBAR3 | PLUS-40-BPS     |  | None                    | Issuer Defined |  |  | 2016/10/17 | Category3 |
|                                               |                                 |                                                         |         |            |            | ZAM000159722 |           | 6.15  |      |                     |    |            |                 |  |                         |                |  |  | 2016/01/15 |           |
|                                               |                                 |                                                         |         |            |            | ZAM000159722 |           | 6.233 |      |                     |    |            |                 |  |                         |                |  |  | 2014/04/15 |           |
|                                               |                                 |                                                         |         |            |            | ZAM000159722 |           | 6.475 |      |                     |    |            |                 |  |                         |                |  |  | 2014/07/15 |           |
|                                               |                                 |                                                         |         |            |            | ZAM000159722 |           | 6.525 |      |                     |    |            |                 |  |                         |                |  |  | 2014/10/15 |           |
|                                               |                                 |                                                         |         |            |            | ZAM000159722 |           | 6.508 |      |                     |    |            |                 |  |                         |                |  |  | 2015/01/15 |           |
|                                               |                                 |                                                         |         |            |            | ZAM000159722 |           | 6.558 |      |                     |    |            |                 |  |                         |                |  |  | 2015/04/15 |           |
|                                               |                                 |                                                         |         |            |            | ZAM000159722 |           | 6.708 |      |                     |    |            |                 |  |                         |                |  |  | 2015/07/15 |           |
|                                               |                                 |                                                         |         |            |            | ZAM000159722 |           | 6.71  |      |                     |    |            |                 |  |                         |                |  |  | 2015/10/15 |           |
| Linked Negotiable Certificates Of Deposit     | NBKLNC201601153U03XXXXPLP.0.4   | NEDBANK CAPITAL                                         | Matured | 2014/01/17 | 2016/01/15 | ZAM000159755 | 180000000 | 6.71  | ISDF | None                |    | ZAR-JIBAR3 | PLUS-0.4-PRCT   |  | Quarterly Payment Cycle | Issuer Defined |  |  | 2015/10/15 | Category3 |
|                                               |                                 |                                                         |         |            |            | ZAM000159755 |           | 6.175 |      |                     |    |            |                 |  |                         |                |  |  | 2016/01/15 |           |
|                                               |                                 |                                                         |         |            |            | ZAM000159755 |           | 6.233 |      |                     |    |            |                 |  |                         |                |  |  | 2014/04/17 |           |
|                                               |                                 |                                                         |         |            |            | ZAM000159755 |           | 6.475 |      |                     |    |            |                 |  |                         |                |  |  | 2014/07/17 |           |
|                                               |                                 |                                                         |         |            |            | ZAM000159755 |           | 6.517 |      |                     |    |            |                 |  |                         |                |  |  | 2014/10/17 |           |
|                                               |                                 |                                                         |         |            |            | ZAM000159755 |           | 6.508 |      |                     |    |            |                 |  |                         |                |  |  | 2015/01/19 |           |
|                                               |                                 |                                                         |         |            |            | ZAM000159755 |           | 6.558 |      |                     |    |            |                 |  |                         |                |  |  | 2015/04/17 |           |
|                                               |                                 |                                                         |         |            |            | ZAM000159755 |           | 6.558 |      |                     |    |            |                 |  |                         |                |  |  | 2015/07/17 |           |
|                                               |                                 |                                                         |         |            |            | ZAM000159755 |           | 6.708 |      |                     |    |            |                 |  |                         |                |  |  | 2015/10/19 |           |
| Floating Rate Notes                           | RANFRNX201407173U03XXXXPLB30.   | RAND MERCHANT BANK                                      | Matured | 2014/01/17 | 2014/07/17 | ZAM000159771 | 0         | 5.525 | ISDF | None                |    | ZAR-JIBAR3 | PLUS-30-BPS     |  | None                    | Issuer Defined |  |  | 2014/07/17 | Category3 |
|                                               |                                 |                                                         |         |            |            |              |           |       |      |                     |    |            |                 |  |                         |                |  |  |            |           |



|                                               |                                  |                                                         |         |            |  |            |                |            |       |  |      |      |  |            |                 |  |                         |                |            |
|-----------------------------------------------|----------------------------------|---------------------------------------------------------|---------|------------|--|------------|----------------|------------|-------|--|------|------|--|------------|-----------------|--|-------------------------|----------------|------------|
| Negotiable Certificates Of Deposit            | NBKNCDX201407212T5.725           | NEDBANK CAPITAL                                         | Matured | 2014/01/20 |  | 2014/07/21 | ZAM000159979   | 162000000  | 5.725 |  | TERM | None |  |            |                 |  |                         |                | Category2  |
| Negotiable Certificates Of Deposit            | SBSNCDX201501202T6.225           | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2014/01/20 |  | 2015/01/20 | ZAM000159984   | 50000000   | 6.225 |  | TERM | None |  |            |                 |  |                         |                | Category2  |
| Negotiable Certificates Of Deposit            | ABPNCDX201406202T5.55            | ABSA BANK LIMITED                                       | Matured | 2014/01/20 |  | 2014/06/20 | ZAM000160018   | 25000000   | 5.55  |  | TERM | None |  |            |                 |  |                         |                | Category2  |
| Commercial Paper Bills/ Capital Project Bills | ESKCPBX201407221                 | ESKOM HOLDINGS SOC LTD                                  | Matured | 2014/01/20 |  | 2014/07/22 | ZAM000159995   | 150000000  |       |  |      | None |  |            |                 |  |                         |                | Category1  |
| Commercial Paper Bills/ Capital Project Bills | ESKCPBX201501201                 | ESKOM HOLDINGS SOC LTD                                  | Matured | 2014/01/20 |  | 2015/01/20 | ZAM000160001   | 100000000  |       |  |      | None |  |            |                 |  |                         |                | Category1  |
| Negotiable Certificates Of Deposit            | RANNCDX201407212T6.7250000       | RAND MERCHANT BANK                                      | Matured | 2014/01/20 |  | 2014/07/21 | ZAM000160050   | 20000000   | 5.725 |  | TERM | None |  |            |                 |  |                         |                | Category2  |
| Negotiable Certificates Of Deposit            | SBSNCDX201406202T5.55            | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2014/01/20 |  | 2014/06/20 | ZAM000160002   | 15000000   | 5.55  |  | TERM | None |  |            |                 |  |                         |                | Category2  |
| Negotiable Certificates Of Deposit            | SBSNCDX201501202T6.2             | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2014/01/20 |  | 2015/01/20 | ZAM000160007   | 2000000    | 6.2   |  | TERM | None |  |            |                 |  |                         |                | Category2  |
| Negotiable Certificates Of Deposit            | ABPNCDX201501302T6.275           | ABSA BANK LIMITED                                       | Matured | 2014/01/20 |  | 2015/01/30 | ZAM000160068   | 346000000  | 6.275 |  | TERM | None |  |            |                 |  |                         |                | Category2  |
| Negotiable Certificates Of Deposit            | RANNCDX201501202T6.2250000       | RAND MERCHANT BANK                                      | Matured | 2014/01/20 |  | 2015/01/20 | ZAM000160126   | 140000000  | 6.225 |  | TERM | None |  |            |                 |  |                         |                | Category2  |
| Negotiable Certificates Of Deposit            | NBKNCDX201405162T5.375           | NEDBANK CAPITAL                                         | Matured | 2014/01/20 |  | 2014/05/16 | ZAM000159996   | 22000000   | 5.375 |  | TERM | None |  |            |                 |  |                         |                | Category2  |
| Floating Rate Notes                           | RANFRNX201601193U03XXXXXPLB40.   | RAND MERCHANT BANK                                      | Matured | 2014/01/20 |  | 2016/01/19 | ZAM000159912   | 20000000   | 6.71  |  | ISDF | None |  | ZAR-JIBAR3 | PLUS-40-BPS     |  | None                    | Issuer Defined | Category3  |
|                                               |                                  |                                                         |         |            |  |            | ZAM000159912   |            |       |  |      |      |  |            |                 |  |                         |                |            |
|                                               |                                  |                                                         |         |            |  |            | ZAM000159912   | 6.175      |       |  |      |      |  |            |                 |  |                         |                | 2016/01/19 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000159912   | 6.358      |       |  |      |      |  |            |                 |  |                         |                | 2014/04/22 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000159912   | 6.475      |       |  |      |      |  |            |                 |  |                         |                | 2014/07/21 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000159912   | 6.475      |       |  |      |      |  |            |                 |  |                         |                | 2014/10/20 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000159912   | 6.517      |       |  |      |      |  |            |                 |  |                         |                | 2015/01/19 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000159912   | 6.508      |       |  |      |      |  |            |                 |  |                         |                | 2015/01/19 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000159912   | 6.508      |       |  |      |      |  |            |                 |  |                         |                | 2015/04/20 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000159912   | 6.558      |       |  |      |      |  |            |                 |  |                         |                | 2015/04/20 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000159912   | 6.708      |       |  |      |      |  |            |                 |  |                         |                | 2015/07/20 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000159912   | 6.708      |       |  |      |      |  |            |                 |  |                         |                | 2015/10/19 |
| Floating Rate Notes                           | ABPFRNX201601193U03XXXXXPLB40.   | ABSA BANK LIMITED                                       | Matured | 2014/01/20 |  | 2016/01/19 | ZAM000159946   | 75000000   | 6.71  |  | ISDF | None |  | ZAR-JIBAR3 | PLUS-40-BPS     |  | None                    | Issuer Defined | Category3  |
|                                               |                                  |                                                         |         |            |  |            | ZAM000159946   |            |       |  |      |      |  |            |                 |  |                         |                |            |
|                                               |                                  |                                                         |         |            |  |            | ZAM000159946   | 6.175      |       |  |      |      |  |            |                 |  |                         |                | 2014/07/21 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000159946   | 6.358      |       |  |      |      |  |            |                 |  |                         |                | 2014/04/22 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000159946   | 6.358      |       |  |      |      |  |            |                 |  |                         |                | 2014/07/21 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000159946   | 6.475      |       |  |      |      |  |            |                 |  |                         |                | 2015/07/20 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000159946   | 6.475      |       |  |      |      |  |            |                 |  |                         |                | 2014/10/20 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000159946   | 6.517      |       |  |      |      |  |            |                 |  |                         |                | 2014/04/22 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000159946   | 6.517      |       |  |      |      |  |            |                 |  |                         |                | 2015/01/19 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000159946   | 6.508      |       |  |      |      |  |            |                 |  |                         |                | 2014/10/20 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000159946   | 6.508      |       |  |      |      |  |            |                 |  |                         |                | 2015/04/20 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000159946   | 6.558      |       |  |      |      |  |            |                 |  |                         |                | 2015/04/20 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000159946   | 6.708      |       |  |      |      |  |            |                 |  |                         |                | 2015/07/20 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000159946   | 6.708      |       |  |      |      |  |            |                 |  |                         |                | 2015/10/19 |
| Linked Negotiable Certificates Of Deposit     | SBSLNCD201407213U03XXXXXPLP0.325 | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2014/01/20 |  | 2014/07/21 | ZAM000160043   | 1000000000 | 5.55  |  | ISDF | None |  | ZAR-JIBAR3 | PLUS-0.325-PRCT |  | None                    | Issuer Defined | Category3  |
|                                               |                                  |                                                         |         |            |  |            | ZAM000160043   |            |       |  |      |      |  |            |                 |  |                         |                |            |
|                                               |                                  |                                                         |         |            |  |            | ZAM000160043   | 6.1        |       |  |      |      |  |            |                 |  |                         |                | 2014/07/21 |
| Floating Rate Notes                           | RANFRNX201407213U03XXXXXPLB32.5  | RAND MERCHANT BANK                                      | Matured | 2014/01/20 |  | 2014/07/21 | ZAM000159961   | 205000000  | 5.55  |  | ISDF | None |  | ZAR-JIBAR3 | PLUS-32.5-BPS   |  | None                    | Issuer Defined | Category3  |
|                                               |                                  |                                                         |         |            |  |            | ZAM000159961   |            |       |  |      |      |  |            |                 |  |                         |                | 2014/04/22 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000159961   | 6.1        |       |  |      |      |  |            |                 |  |                         |                | 2014/04/22 |
| Commercial Paper Bills/ Capital Project Bills | ESKCPBX201407211                 | ESKOM HOLDINGS SOC LTD                                  | Matured | 2014/01/20 |  | 2014/07/21 | ZAM000159904   | 150000000  |       |  |      | None |  |            |                 |  |                         |                | Category1  |
| Negotiable Certificates Of Deposit            | NBKNCDX201501202T6.225           | NEDBANK CAPITAL                                         | Matured | 2014/01/20 |  | 2015/01/20 | ZAM000160134   | 81000000   | 6.225 |  | TERM | None |  |            |                 |  |                         |                | Category2  |
| Linked Negotiable Certificates Of Deposit     | SBSLNCD201501203U03XXXXXPLP0.375 | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2014/01/20 |  | 2015/01/20 | ZAM000159987   | 20000000   | 5.6   |  | ISDF | None |  | ZAR-JIBAR3 | PLUS-0.375-PRCT |  | None                    | Issuer Defined | Category3  |
|                                               |                                  |                                                         |         |            |  |            | ZAM000159987   |            |       |  |      |      |  |            |                 |  |                         |                |            |
|                                               |                                  |                                                         |         |            |  |            | ZAM000159987   | 6.15       |       |  |      |      |  |            |                 |  |                         |                | 2015/01/20 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000159987   | 6.333      |       |  |      |      |  |            |                 |  |                         |                | 2015/01/20 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000159987   | 6.45       |       |  |      |      |  |            |                 |  |                         |                | 2014/04/22 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000159987   | 7.81       |       |  |      |      |  |            |                 |  |                         |                | 2014/07/21 |
| Linked Negotiable Certificates Of Deposit     | SBSLNCD201701193U03XXXXXPLP0.55  | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2014/01/20 |  | 2017/01/19 | ZAM000160035   | 75000000   |       |  | ISDF | None |  | ZAR-JIBAR3 | PLUS-0.55-PRCT  |  | None                    | Issuer Defined | Category3  |
|                                               |                                  |                                                         |         |            |  |            | ZAM000160035   |            |       |  |      |      |  |            |                 |  |                         |                |            |
|                                               |                                  |                                                         |         |            |  |            | ZAM000160035   | 6.325      |       |  |      |      |  |            |                 |  |                         |                | 2014/10/20 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000160035   | 6.508      |       |  |      |      |  |            |                 |  |                         |                | 2014/04/22 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000160035   | 6.508      |       |  |      |      |  |            |                 |  |                         |                | 2014/07/21 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000160035   | 6.625      |       |  |      |      |  |            |                 |  |                         |                | 2015/10/20 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000160035   | 6.658      |       |  |      |      |  |            |                 |  |                         |                | 2015/01/20 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000160035   | 6.658      |       |  |      |      |  |            |                 |  |                         |                | 2015/04/20 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000160035   | 6.658      |       |  |      |      |  |            |                 |  |                         |                | 2015/04/20 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000160035   | 6.708      |       |  |      |      |  |            |                 |  |                         |                | 2015/07/20 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000160035   | 6.858      |       |  |      |      |  |            |                 |  |                         |                | 2015/10/20 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000160035   | 7.208      |       |  |      |      |  |            |                 |  |                         |                | 2016/01/20 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000160035   | 7.842      |       |  |      |      |  |            |                 |  |                         |                | 2016/04/20 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000160035   | 7.9        |       |  |      |      |  |            |                 |  |                         |                | 2016/04/20 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000160035   | 7.908      |       |  |      |      |  |            |                 |  |                         |                | 2016/07/20 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000160035   | 7.908      |       |  |      |      |  |            |                 |  |                         |                | 2016/10/20 |
| Linked Negotiable Certificates Of Deposit     | NBKLNCD201501203U03XXXXXPLP0.35  | NEDBANK CAPITAL                                         | Matured | 2014/01/20 |  | 2015/01/20 | ZAM000159938   | 75000000   |       |  | ISDF | None |  | ZAR-JIBAR3 | PLUS-0.35-PRCT  |  | Quarterly Payment Cycle | Issuer Defined | Category3  |
|                                               |                                  |                                                         |         |            |  |            | ZAM000159938   |            |       |  |      |      |  |            |                 |  |                         |                |            |
|                                               |                                  |                                                         |         |            |  |            | ZAM000159938   | 6.125      |       |  |      |      |  |            |                 |  |                         |                | 2015/01/20 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000159938   | 6.308      |       |  |      |      |  |            |                 |  |                         |                | 2014/04/22 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000159938   | 6.308      |       |  |      |      |  |            |                 |  |                         |                | 2014/07/21 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000159938   | 6.425      |       |  |      |      |  |            |                 |  |                         |                | 2014/10/20 |
| Commercial Paper Bills/ Capital Project Bills | ESKCPBX201407211                 | ESKOM HOLDINGS SOC LTD                                  | Matured | 2014/01/20 |  | 2014/07/21 | ZAM000159953   | 150000000  |       |  |      | None |  |            |                 |  |                         |                | Category1  |
| Commercial Paper Bills/ Capital Project Bills | ESKCPBX201407211                 | ESKOM HOLDINGS SOC LTD                                  | Matured | 2014/01/20 |  | 2014/07/21 | ZAM000160019   | 150000000  |       |  |      | None |  |            |                 |  |                         |                | Category2  |
| Linked Negotiable Certificates Of Deposit     | IPNLNCD201501203U03XXXXXPLP0.45  | INVESTEC BANK LIMITED                                   | Matured | 2014/01/20 |  | 2015/01/20 | ZAM000160100   | 150000000  | 5.675 |  | ISDF | None |  | ZAR-JIBAR3 | PLUS-0.45-PRCT  |  | None                    | Issuer Defined | Category3  |
|                                               |                                  |                                                         |         |            |  |            | ZAM000160100   |            |       |  |      |      |  |            |                 |  |                         |                |            |
|                                               |                                  |                                                         |         |            |  |            | ZAM000160100   | 6.225      |       |  |      |      |  |            |                 |  |                         |                | 2014/10/20 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000160100   | 6.408      |       |  |      |      |  |            |                 |  |                         |                | 2014/04/22 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000160100   | 6.408      |       |  |      |      |  |            |                 |  |                         |                | 2014/07/21 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000160100   | 6.525      |       |  |      |      |  |            |                 |  |                         |                | 2014/10/20 |
| Linked Negotiable Certificates Of Deposit     | SBSLNCD201407213U03XXXXXPLP0.325 | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2014/01/21 |  | 2014/07/21 | ZAM000160258   | 135000000  | 5.55  |  | ISDF | None |  | ZAR-JIBAR3 | PLUS-0.325-PRCT |  | None                    | Issuer Defined | Category3  |
|                                               |                                  |                                                         |         |            |  |            | ZAM000160258   |            |       |  |      |      |  |            |                 |  |                         |                |            |
|                                               |                                  |                                                         |         |            |  |            | ZAM000160258   | 6.1        |       |  |      |      |  |            |                 |  |                         |                | 2014/07/21 |
| Negotiable Certificates Of Deposit            | SBSNCDX201701232T7.4             | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2014/01/21 |  | 2017/01/23 | ZAM000160191   | 200000000  | 7.4   |  | ISDF | None |  |            |                 |  |                         |                | 2014/04/22 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000160191   |            |       |  |      |      |  |            |                 |  |                         |                |            |
|                                               |                                  |                                                         |         |            |  |            | ZAM000160191   |            |       |  |      |      |  |            |                 |  |                         |                | 2014/07/21 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000160191   |            |       |  |      |      |  |            |                 |  |                         |                | 2016/01/21 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000160191   |            |       |  |      |      |  |            |                 |  |                         |                | 2015/01/21 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000160191   |            |       |  |      |      |  |            |                 |  |                         |                | 2015/01/21 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000160191   |            |       |  |      |      |  |            |                 |  |                         |                | 2016/07/21 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000160191   |            |       |  |      |      |  |            |                 |  |                         |                | 2017/01/23 |
| Linked Negotiable Certificates Of Deposit     | SBSLNCD201501213U03XXXXXPLP0.375 | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2014/01/21 |  | 2015/01/21 | ZAM000160225   | 1000000    | 5.6   |  | ISDF | None |  | ZAR-JIBAR3 | PLUS-0.375-PRCT |  | None                    | Issuer Defined | Category3  |
|                                               |                                  |                                                         |         |            |  |            | ZAM000160225   |            |       |  |      |      |  |            |                 |  |                         |                |            |
|                                               |                                  |                                                         |         |            |  |            | ZAM000160225   | 6.15       |       |  |      |      |  |            |                 |  |                         |                | 2015/01/21 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000160225</ |            |       |  |      |      |  |            |                 |  |                         |                |            |



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



|                                    |                               |                        |         |            |  |            |               |           |       |      |      |  |  |           |             |  |                       |       |  |  |            |            |           |
|------------------------------------|-------------------------------|------------------------|---------|------------|--|------------|---------------|-----------|-------|------|------|--|--|-----------|-------------|--|-----------------------|-------|--|--|------------|------------|-----------|
| Negotiable Certificates Of Deposit | RANNCDX201407282T6.1500000    | RAND MERCHANT BANK     | Matured | 2014/02/28 |  | 2014/07/28 | ZAM0001665735 | 200000000 | 6.15  | TERM | None |  |  |           |             |  |                       |       |  |  |            |            | Category2 |
| Notes                              | PPKNOTX201502273ISBPXXXXPLB60 | PEPKOTIN PROPRIETY LTD | Matured | 2014/02/28 |  | 2015/02/27 | ZAM0001665934 | 600000000 | 5.912 | ISDF | None |  |  | ZAR-SABOR | PLUS-60-BPS |  | Monthly Payment Cycle | Daily |  |  | 2014/03/03 |            | Category3 |
|                                    |                               |                        |         |            |  |            | ZAM0001665934 |           |       |      |      |  |  |           |             |  |                       |       |  |  |            | 2014/12/31 |           |
|                                    |                               |                        |         |            |  |            | ZAM0001665934 |           |       |      |      |  |  |           |             |  |                       |       |  |  |            | 2014/03/31 |           |
|                                    |                               |                        |         |            |  |            | ZAM0001665934 |           |       |      |      |  |  |           |             |  |                       |       |  |  |            | 2014/06/30 |           |
|                                    |                               |                        |         |            |  |            | ZAM0001665934 |           |       |      |      |  |  |           |             |  |                       |       |  |  |            | 2014/09/30 |           |
|                                    |                               |                        |         |            |  |            | ZAM0001665934 |           |       |      |      |  |  |           |             |  |                       |       |  |  |            | 2014/03/31 |           |
|                                    |                               |                        |         |            |  |            | ZAM0001665934 |           |       |      |      |  |  |           |             |  |                       |       |  |  |            | 2014/06/30 |           |
|                                    |                               |                        |         |            |  |            | ZAM0001665934 |           |       |      |      |  |  |           |             |  |                       |       |  |  |            | 2014/09/30 |           |
|                                    |                               |                        |         |            |  |            | ZAM0001665934 |           |       |      |      |  |  |           |             |  |                       |       |  |  |            | 2014/11/28 |           |
|                                    |                               |                        |         |            |  |            | ZAM0001665934 |           |       |      |      |  |  |           |             |  |                       |       |  |  |            | 2015/02/27 |           |
|                                    |                               |                        |         |            |  |            | ZAM0001665934 |           |       |      |      |  |  |           |             |  |                       |       |  |  |            | 2014/04/30 |           |
|                                    |                               |                        |         |            |  |            | ZAM0001665934 |           |       |      |      |  |  |           |             |  |                       |       |  |  |            | 2014/08/29 |           |
|                                    |                               |                        |         |            |  |            | ZAM0001665934 |           |       |      |      |  |  |           |             |  |                       |       |  |  |            | 2014/07/31 |           |
|                                    |                               |                        |         |            |  |            | ZAM0001665934 |           |       |      |      |  |  |           |             |  |                       |       |  |  |            | 2015/01/30 |           |
|                                    |                               |                        |         |            |  |            | ZAM0001665934 |           | 5.926 |      |      |  |  |           |             |  |                       |       |  |  | 2014/03/03 |            |           |
|                                    |                               |                        |         |            |  |            | ZAM0001665934 |           | 5.922 |      |      |  |  |           |             |  |                       |       |  |  | 2014/03/04 |            |           |
|                                    |                               |                        |         |            |  |            | ZAM0001665934 |           | 5.937 |      |      |  |  |           |             |  |                       |       |  |  | 2014/03/05 |            |           |
|                                    |                               |                        |         |            |  |            | ZAM0001665934 |           | 5.944 |      |      |  |  |           |             |  |                       |       |  |  | 2014/03/07 |            |           |
|                                    |                               |                        |         |            |  |            | ZAM0001665934 |           | 5.936 |      |      |  |  |           |             |  |                       |       |  |  | 2014/03/10 |            |           |
|                                    |                               |                        |         |            |  |            | ZAM0001665934 |           | 5.965 |      |      |  |  |           |             |  |                       |       |  |  | 2014/03/11 |            |           |
|                                    |                               |                        |         |            |  |            | ZAM0001665934 |           | 5.953 |      |      |  |  |           |             |  |                       |       |  |  | 2014/03/12 |            |           |
|                                    |                               |                        |         |            |  |            | ZAM0001665934 |           | 5.956 |      |      |  |  |           |             |  |                       |       |  |  | 2014/03/13 |            |           |
|                                    |                               |                        |         |            |  |            | ZAM0001665934 |           | 5.957 |      |      |  |  |           |             |  |                       |       |  |  | 2014/03/14 |            |           |
|                                    |                               |                        |         |            |  |            | ZAM0001665934 |           | 5.953 |      |      |  |  |           |             |  |                       |       |  |  | 2014/03/17 |            |           |
|                                    |                               |                        |         |            |  |            | ZAM0001665934 |           | 5.958 |      |      |  |  |           |             |  |                       |       |  |  | 2014/03/18 |            |           |
|                                    |                               |                        |         |            |  |            | ZAM0001665934 |           | 5.957 |      |      |  |  |           |             |  |                       |       |  |  | 2014/03/19 |            |           |
|                                    |                               |                        |         |            |  |            | ZAM0001665934 |           | 6.139 |      |      |  |  |           |             |  |                       |       |  |  | 2014/03/20 |            |           |
|                                    |                               |                        |         |            |  |            | ZAM0001665934 |           | 5.973 |      |      |  |  |           |             |  |                       |       |  |  | 2014/03/24 |            |           |
|                                    |                               |                        |         |            |  |            | ZAM0001665934 |           | 5.975 |      |      |  |  |           |             |  |                       |       |  |  | 2014/03/25 |            |           |
|                                    |                               |                        |         |            |  |            | ZAM0001665934 |           | 5.964 |      |      |  |  |           |             |  |                       |       |  |  | 2014/03/26 |            |           |
|                                    |                               |                        |         |            |  |            | ZAM0001665934 |           | 5.975 |      |      |  |  |           |             |  |                       |       |  |  | 2014/03/27 |            |           |
|                                    |                               |                        |         |            |  |            | ZAM0001665934 |           | 5.977 |      |      |  |  |           |             |  |                       |       |  |  | 2014/03/28 |            |           |
|                                    |                               |                        |         |            |  |            | ZAM0001665934 |           | 5.983 |      |      |  |  |           |             |  |                       |       |  |  | 2014/03/31 |            |           |
|                                    |                               |                        |         |            |  |            | ZAM0001665934 |           | 5.974 |      |      |  |  |           |             |  |                       |       |  |  | 2014/04/01 |            |           |
|                                    |                               |                        |         |            |  |            | ZAM0001665934 |           | 5.974 |      |      |  |  |           |             |  |                       |       |  |  | 2014/04/02 |            |           |
|                                    |                               |                        |         |            |  |            | ZAM0001665934 |           | 5.977 |      |      |  |  |           |             |  |                       |       |  |  | 2014/04/03 |            |           |
|                                    |                               |                        |         |            |  |            | ZAM0001665934 |           | 5.976 |      |      |  |  |           |             |  |                       |       |  |  | 2014/04/04 |            |           |
|                                    |                               |                        |         |            |  |            | ZAM0001665934 |           | 5.95  |      |      |  |  |           |             |  |                       |       |  |  | 2014/04/07 |            |           |
|                                    |                               |                        |         |            |  |            | ZAM0001665934 |           | 5.983 |      |      |  |  |           |             |  |                       |       |  |  | 2014/04/08 |            |           |
|                                    |                               |                        |         |            |  |            | ZAM0001665934 |           | 5.98  |      |      |  |  |           |             |  |                       |       |  |  | 2014/04/09 |            |           |
|                                    |                               |                        |         |            |  |            | ZAM0001665934 |           | 5.973 |      |      |  |  |           |             |  |                       |       |  |  | 2014/04/10 |            |           |
|                                    |                               |                        |         |            |  |            | ZAM0001665934 |           | 5.977 |      |      |  |  |           |             |  |                       |       |  |  | 2014/04/11 |            |           |
|                                    |                               |                        |         |            |  |            | ZAM0001665934 |           | 5.977 |      |      |  |  |           |             |  |                       |       |  |  | 2014/04/14 |            |           |
|                                    |                               |                        |         |            |  |            | ZAM0001665934 |           | 5.973 |      |      |  |  |           |             |  |                       |       |  |  | 2014/04/15 |            |           |
|                                    |                               |                        |         |            |  |            | ZAM0001665934 |           | 5.986 |      |      |  |  |           |             |  |                       |       |  |  | 2014/04/16 |            |           |
|                                    |                               |                        |         |            |  |            | ZAM0001665934 |           | 5.979 |      |      |  |  |           |             |  |                       |       |  |  | 2014/04/17 |            |           |
|                                    |                               |                        |         |            |  |            | ZAM0001665934 |           | 5.986 |      |      |  |  |           |             |  |                       |       |  |  | 2014/04/22 |            |           |
|                                    |                               |                        |         |            |  |            | ZAM0001665934 |           | 5.985 |      |      |  |  |           |             |  |                       |       |  |  | 2014/04/23 |            |           |
|                                    |                               |                        |         |            |  |            | ZAM0001665934 |           | 5.987 |      |      |  |  |           |             |  |                       |       |  |  | 2014/04/24 |            |           |
|                                    |                               |                        |         |            |  |            | ZAM0001665934 |           | 5.984 |      |      |  |  |           |             |  |                       |       |  |  | 2014/04/25 |            |           |
|                                    |                               |                        |         |            |  |            | ZAM0001665934 |           | 5.97  |      |      |  |  |           |             |  |                       |       |  |  | 2014/04/29 |            |           |
|                                    |                               |                        |         |            |  |            | ZAM0001665934 |           | 5.972 |      |      |  |  |           |             |  |                       |       |  |  | 2014/04/30 |            |           |
|                                    |                               |                        |         |            |  |            | ZAM0001665934 |           | 5.972 |      |      |  |  |           |             |  |                       |       |  |  | 2014/05/02 |            |           |
|                                    |                               |                        |         |            |  |            | ZAM0001665934 |           | 5.95  |      |      |  |  |           |             |  |                       |       |  |  | 2014/05/05 |            |           |
|                                    |                               |                        |         |            |  |            | ZAM0001665934 |           | 5.976 |      |      |  |  |           |             |  |                       |       |  |  | 2014/05/06 |            |           |
|                                    |                               |                        |         |            |  |            | ZAM0001665934 |           | 5.986 |      |      |  |  |           |             |  |                       |       |  |  | 2014/05/08 |            |           |
|                                    |                               |                        |         |            |  |            | ZAM0001665934 |           | 5.987 |      |      |  |  |           |             |  |                       |       |  |  | 2014/05/09 |            |           |
|                                    |                               |                        |         |            |  |            | ZAM0001665934 |           | 5.972 |      |      |  |  |           |             |  |                       |       |  |  | 2014/05/12 |            |           |
|                                    |                               |                        |         |            |  |            | ZAM0001665934 |           | 5.98  |      |      |  |  |           |             |  |                       |       |  |  | 2014/05/13 |            |           |
|                                    |                               |                        |         |            |  |            | ZAM0001665934 |           | 5.972 |      |      |  |  |           |             |  |                       |       |  |  | 2014/05/14 |            |           |
|                                    |                               |                        |         |            |  |            | ZAM0001665934 |           | 5.97  |      |      |  |  |           |             |  |                       |       |  |  | 2014/05/15 |            |           |
|                                    |                               |                        |         |            |  |            | ZAM0001665934 |           | 5.976 |      |      |  |  |           |             |  |                       |       |  |  | 2014/05/16 |            |           |
|                                    |                               |                        |         |            |  |            | ZAM0001665934 |           | 5.963 |      |      |  |  |           |             |  |                       |       |  |  | 2014/05/19 |            |           |
|                                    |                               |                        |         |            |  |            | ZAM0001665934 |           | 5.977 |      |      |  |  |           |             |  |                       |       |  |  | 2014/05/20 |            |           |
|                                    |                               |                        |         |            |  |            | ZAM0001665934 |           | 5.981 |      |      |  |  |           |             |  |                       |       |  |  | 2014/05/21 |            |           |
|                                    |                               |                        |         |            |  |            | ZAM0001665934 |           | 5.992 |      |      |  |  |           |             |  |                       |       |  |  | 2014/05/22 |            |           |
|                                    |                               |                        |         |            |  |            | ZAM0001665934 |           | 5.996 |      |      |  |  |           |             |  |                       |       |  |  | 2014/05/23 |            |           |
|                                    |                               |                        |         |            |  |            | ZAM0001665934 |           | 5.995 |      |      |  |  |           |             |  |                       |       |  |  | 2014/05/26 |            |           |
|                                    |                               |                        |         |            |  |            | ZAM0001665934 |           | 5.969 |      |      |  |  |           |             |  |                       |       |  |  | 2014/05/27 |            |           |
|                                    |                               |                        |         |            |  |            | ZAM0001665934 |           | 6.013 |      |      |  |  |           |             |  |                       |       |  |  | 2014/05/28 |            |           |
|                                    |                               |                        |         |            |  |            | ZAM0001665934 |           | 6.015 |      |      |  |  |           |             |  |                       |       |  |  | 2014/05/30 |            |           |
|                                    |                               |                        |         |            |  |            | ZAM0001665934 |           | 6.003 |      |      |  |  |           |             |  |                       |       |  |  | 2014/06/02 |            |           |
|                                    |                               |                        |         |            |  |            | ZAM0001665934 |           | 5.989 |      |      |  |  |           |             |  |                       |       |  |  | 2014/06/03 |            |           |
|                                    |                               |                        |         |            |  |            | ZAM0001665934 |           | 5.987 |      |      |  |  |           |             |  |                       |       |  |  | 2014/06/04 |            |           |
|                                    |                               |                        |         |            |  |            | ZAM0001665934 |           | 5.979 |      |      |  |  |           |             |  |                       |       |  |  | 2014/06/05 |            |           |
|                                    |                               |                        |         |            |  |            | ZAM0001665934 |           | 5.975 |      |      |  |  |           |             |  |                       |       |  |  | 2014/06/06 |            |           |
|                                    |                               |                        |         |            |  |            | ZAM0001665934 |           | 6.009 |      |      |  |  |           |             |  |                       |       |  |  | 2014/06/09 |            |           |
|                                    |                               |                        |         |            |  |            | ZAM0001665934 |           | 6.015 |      |      |  |  |           |             |  |                       |       |  |  | 2014/06/10 |            |           |
|                                    |                               |                        |         |            |  |            | ZAM0001665934 |           | 5.983 |      |      |  |  |           |             |  |                       |       |  |  | 2014/06/11 |            |           |
|                                    |                               |                        |         |            |  |            | ZAM0001665934 |           | 5.976 |      |      |  |  |           |             |  |                       |       |  |  | 2014/06/12 |            |           |
|                                    |                               |                        |         |            |  |            | ZAM0001665934 |           | 5.973 |      |      |  |  |           |             |  |                       |       |  |  | 2014/06/13 |            |           |
|                                    |                               |                        |         |            |  |            | ZAM0001665934 |           | 5.976 |      |      |  |  |           |             |  |                       |       |  |  | 2014/06/17 |            |           |
|                                    |                               |                        |         |            |  |            | ZAM0001665934 |           | 5.989 |      |      |  |  |           |             |  |                       |       |  |  | 2014/06/18 |            |           |
|                                    |                               |                        |         |            |  |            | ZAM0001665934 |           | 5.991 |      |      |  |  |           |             |  |                       |       |  |  | 2014/06/19 |            |           |
|                                    |                               |                        |         |            |  |            | ZAM0001665934 |           | 6.007 |      |      |  |  |           |             |  |                       |       |  |  | 2014/06/23 |            |           |
|                                    |                               |                        |         |            |  |            | ZAM0001665934 |           | 6.032 |      |      |  |  |           |             |  |                       |       |  |  | 2014/06/24 |            |           |
|                                    |                               |                        |         |            |  |            | ZAM0001665934 |           | 6.002 |      |      |  |  |           |             |  |                       |       |  |  | 2014/06/25 |            |           |
|                                    |                               |                        |         |            |  |            | ZAM0001665934 |           | 5.996 |      |      |  |  |           |             |  |                       |       |  |  | 2014/06/26 |            |           |
|                                    |                               |                        |         |            |  |            | ZAM0001665934 |           | 5.942 |      |      |  |  |           |             |  |                       |       |  |  | 2014/06/27 |            |           |
|                                    |                               |                        |         |            |  |            | ZAM0001665934 |           | 5.944 |      |      |  |  |           |             |  |                       |       |  |  | 2014/06/30 |            |           |
|                                    |                               |                        |         |            |  |            | ZAM0001665934 |           | 6.005 |      |      |  |  |           |             |  |                       |       |  |  | 2014/07/01 |            |           |
|                                    |                               |                        |         |            |  |            | ZAM0001665934 |           | 6     |      |      |  |  |           |             |  |                       |       |  |  | 2014/07/02 |            |           |
|                                    |                               |                        |         |            |  |            | ZAM0001665934 |           | 6.01  |      |      |  |  |           |             |  |                       |       |  |  | 2014/07/03 |            |           |
|                                    |                               |                        |         |            |  |            | ZAM0001665934 |           | 6.003 |      |      |  |  |           |             |  |                       |       |  |  | 2014/07/04 |            |           |
|                                    |                               |                        |         |            |  |            | ZAM0          |           |       |      |      |  |  |           |             |  |                       |       |  |  |            |            |           |



[illegible]



|                                           |                                  |                                                         |         |            |  |            |              |           |       |      |                     |   |            |                 |      |                         |                |            |            |           |
|-------------------------------------------|----------------------------------|---------------------------------------------------------|---------|------------|--|------------|--------------|-----------|-------|------|---------------------|---|------------|-----------------|------|-------------------------|----------------|------------|------------|-----------|
| Linked Negotiable Certificates Of Deposit | SBSLNCD201503033J03XXXXPLP0.4    | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2014/03/03 |  | 2015/03/03 | ZAM000166867 | 69000000  | 6.075 | ISDF | None                |   | ZAR-JIBAR3 | PLUS-0.4-PRCT   | None | Issuer Defined          |                |            | 2015/03/03 | Category3 |
|                                           |                                  |                                                         |         |            |  |            | ZAM000166867 |           | 6.2   |      |                     |   |            |                 |      |                         |                | 2014/06/03 | 2014/06/03 |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000166867 |           | 6.525 |      |                     |   |            |                 |      |                         |                | 2014/09/03 | 2014/09/03 |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000166867 |           | 6.483 |      |                     |   |            |                 |      |                         |                | 2014/12/03 | 2014/12/03 |           |
| Floating Rate Notes                       | RANFRNX201503033J03XXXXPLB40     | RAND MERCHANT BANK                                      | Matured | 2014/03/03 |  | 2015/03/03 | ZAM000166743 | 51000000  | 6.075 | ISDF | None                |   | ZAR-JIBAR3 | PLUS-40-BPS     | None | Issuer Defined          |                |            | 2015/03/03 | Category3 |
|                                           |                                  |                                                         |         |            |  |            | ZAM000166743 |           | 6.2   |      |                     |   |            |                 |      |                         |                | 2014/06/03 | 2014/06/03 |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000166743 |           | 6.525 |      |                     |   |            |                 |      |                         |                | 2014/09/03 | 2014/09/03 |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000166743 |           | 6.483 |      |                     |   |            |                 |      |                         |                | 2014/12/03 | 2014/12/03 |           |
| Floating Rate Notes                       | ABPFRNX201703023J03XXXXPLP0.65   | ABSA BANK LIMITED                                       | Matured | 2014/03/03 |  | 2017/03/02 | ZAM000166750 | 10000000  | 8.01  | ISDF | None                |   | ZAR-JIBAR3 | PLUS-0.65-PRCT  | None | Issuer Defined          |                |            | 2015/09/02 | Category3 |
|                                           |                                  |                                                         |         |            |  |            | ZAM000166750 |           | 6.45  |      |                     |   |            |                 |      |                         |                | 2014/06/02 | 2014/06/02 |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000166750 |           | 6.758 |      |                     |   |            |                 |      |                         |                | 2014/09/02 | 2015/06/02 |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000166750 |           | 6.733 |      |                     |   |            |                 |      |                         |                | 2014/12/02 | 2014/12/02 |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000166750 |           | 6.75  |      |                     |   |            |                 |      |                         |                | 2015/03/02 | 2015/03/02 |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000166750 |           | 6.783 |      |                     |   |            |                 |      |                         |                | 2015/06/02 | 2017/03/02 |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000166750 |           | 6.95  |      |                     |   |            |                 |      |                         |                | 2015/09/02 | 2015/03/02 |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000166750 |           | 7.167 |      |                     |   |            |                 |      |                         |                | 2015/12/02 | 2014/09/02 |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000166750 |           | 7.65  |      |                     |   |            |                 |      |                         |                | 2016/03/02 | 2015/12/02 |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000166750 |           | 7.958 |      |                     |   |            |                 |      |                         |                | 2016/06/02 | 2015/06/02 |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000166750 |           | 8.008 |      |                     |   |            |                 |      |                         |                | 2016/09/02 | 2016/09/02 |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000166750 |           | 8.008 |      |                     |   |            |                 |      |                         |                | 2016/12/02 | 2016/12/02 |           |
| Floating Rate Notes                       | ABPFRNX201703033J03XXXXPLB80     | ABSA BANK LIMITED                                       | Matured | 2014/03/03 |  | 2017/03/03 | ZAM000166834 | 160000000 | 8.16  | ISDF | None                |   | ZAR-JIBAR3 | PLUS-80-BPS     | None | Issuer Defined          |                |            | 2016/12/05 | Category3 |
|                                           |                                  |                                                         |         |            |  |            | ZAM000166834 |           | 6.6   |      |                     |   |            |                 |      |                         |                | 2014/06/03 | 2015/09/03 |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000166834 |           | 6.925 |      |                     |   |            |                 |      |                         |                | 2014/09/03 | 2015/06/03 |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000166834 |           | 6.883 |      |                     |   |            |                 |      |                         |                | 2014/12/03 | 2014/12/03 |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000166834 |           | 6.9   |      |                     |   |            |                 |      |                         |                | 2015/03/03 | 2017/03/03 |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000166834 |           | 6.933 |      |                     |   |            |                 |      |                         |                | 2015/06/03 | 2015/03/03 |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000166834 |           | 7.1   |      |                     |   |            |                 |      |                         |                | 2015/09/03 | 2015/12/03 |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000166834 |           | 7.317 |      |                     |   |            |                 |      |                         |                | 2015/12/03 | 2014/09/03 |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000166834 |           | 7.8   |      |                     |   |            |                 |      |                         |                | 2016/03/03 | 2016/06/03 |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000166834 |           | 8.108 |      |                     |   |            |                 |      |                         |                | 2016/06/03 | 2015/03/03 |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000166834 |           | 8.158 |      |                     |   |            |                 |      |                         |                | 2016/09/05 | 2014/06/03 |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000166834 |           | 8.158 |      |                     |   |            |                 |      |                         |                | 2016/12/05 | 2016/09/05 |           |
| Negotiable Certificates Of Deposit        | IPNNCDX201603032S7.80            | INVESTEC BANK LIMITED                                   | Matured | 2014/03/03 |  | 2016/03/03 | ZAM000166859 | 5000000   | 7.8   | SEM  | Based on issue date | 3 |            |                 |      |                         |                |            |            | Category2 |
| Negotiable Certificates Of Deposit        | NBKNCDX201603032I7.74            | NEDBANK CAPITAL                                         | Matured | 2014/03/03 |  | 2016/03/03 | ZAM000166933 | 25000000  | 7.74  | ISDF | None                |   |            |                 |      |                         |                |            |            | Category2 |
|                                           |                                  |                                                         |         |            |  |            | ZAM000166933 |           |       |      |                     |   |            |                 |      |                         |                | 2014/09/03 |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000166933 |           |       |      |                     |   |            |                 |      |                         |                | 2015/03/03 |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000166933 |           |       |      |                     |   |            |                 |      |                         |                | 2015/09/03 |            |           |
| Floating Rate Notes                       | ABPFRNX201503033QJ03XXXXPLP0.40  | ABSA BANK LIMITED                                       | Matured | 2014/03/03 |  | 2015/03/03 | ZAM000166768 | 63000000  | 6.075 | QUTR | Based on issue date | 3 | ZAR-JIBAR3 | PLUS-0.4-PRCT   | None | Quarterly Payment Cycle | 2014/06/03     | 2014/06/03 |            | Category3 |
|                                           |                                  |                                                         |         |            |  |            | ZAM000166768 |           | 6.2   |      |                     |   |            |                 |      |                         |                | 2014/09/03 |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000166768 |           | 6.525 |      |                     |   |            |                 |      |                         |                | 2014/12/03 |            |           |
| Floating Rate Notes                       | ABPFRNX201603033QJ03XXXXPLP0.525 | ABSA BANK LIMITED                                       | Matured | 2014/03/03 |  | 2016/03/03 | ZAM000166891 | 100000000 | 7.04  | QUTR | Based on issue date | 3 | ZAR-JIBAR3 | PLUS-0.525-PRCT | None | Quarterly Payment Cycle | 2014/06/03     | 2014/06/03 |            | Category3 |
|                                           |                                  |                                                         |         |            |  |            | ZAM000166891 |           | 6.325 |      |                     |   |            |                 |      |                         |                | 2014/06/03 |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000166891 |           | 6.65  |      |                     |   |            |                 |      |                         |                | 2014/09/03 |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000166891 |           | 6.608 |      |                     |   |            |                 |      |                         |                | 2014/12/03 |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000166891 |           | 6.625 |      |                     |   |            |                 |      |                         |                | 2015/03/03 |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000166891 |           | 6.558 |      |                     |   |            |                 |      |                         |                | 2015/06/03 |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000166891 |           | 6.825 |      |                     |   |            |                 |      |                         |                | 2015/09/03 |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000166891 |           | 7.042 |      |                     |   |            |                 |      |                         |                | 2015/12/03 |            |           |
| Negotiable Certificates Of Deposit        | ABPNCDX201412032T6.725           | ABSA BANK LIMITED                                       | Matured | 2014/03/03 |  | 2014/12/03 | ZAM000166842 | 375000000 | 6.725 | TERM | None                |   |            |                 |      |                         |                |            |            | Category2 |
| Negotiable Certificates Of Deposit        | SBSNCDX201603012I7.79            | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2014/03/03 |  | 2016/03/01 | ZAM000166974 | 25000000  | 7.79  | ISDF | None                |   |            |                 |      |                         |                |            |            | Category2 |
|                                           |                                  |                                                         |         |            |  |            | ZAM000166974 |           |       |      |                     |   |            |                 |      |                         |                | 2014/09/03 |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000166974 |           |       |      |                     |   |            |                 |      |                         |                | 2015/03/03 |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000166974 |           |       |      |                     |   |            |                 |      |                         |                | 2015/09/03 |            |           |
| Negotiable Certificates Of Deposit        | RANNCDX201603032I7.7700000       | RAND MERCHANT BANK                                      | Matured | 2014/03/03 |  | 2016/03/03 | ZAM000166925 | 25000000  | 7.77  | ISDF | None                |   |            |                 |      |                         |                | 2016/03/01 |            | Category2 |
|                                           |                                  |                                                         |         |            |  |            | ZAM000166925 |           |       |      |                     |   |            |                 |      |                         |                | 2014/09/03 |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000166925 |           |       |      |                     |   |            |                 |      |                         |                | 2015/09/03 |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000166925 |           |       |      |                     |   |            |                 |      |                         |                | 2016/03/03 |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000166925 |           |       |      |                     |   |            |                 |      |                         |                | 2015/03/03 |            |           |
| Negotiable Certificates Of Deposit        | ABPNCDX201603032S7.80            | ABSA BANK LIMITED                                       | Matured | 2014/03/03 |  | 2016/03/03 | ZAM000166982 | 25000000  | 7.8   | SEM  | Based on issue date | 3 |            |                 |      |                         |                |            |            | Category2 |
| Negotiable Certificates Of Deposit        | ABPNCDX201409042T6.40            | ABSA BANK LIMITED                                       | Matured | 2014/03/04 |  | 2014/09/04 | ZAM000167311 | 3000000   | 6.4   | TERM | None                |   |            |                 |      |                         |                |            |            | Category2 |
| Negotiable Certificates Of Deposit        | RANNCDX201603032I7.8000000       | RAND MERCHANT BANK                                      | Matured | 2014/03/04 |  | 2016/03/03 | ZAM000167105 | 3000000   | 7.8   | ISDF | None                |   |            |                 |      |                         |                |            |            | Category2 |
|                                           |                                  |                                                         |         |            |  |            | ZAM000167105 |           | 6.9   |      |                     |   |            |                 |      |                         |                | 2015/03/03 |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000167105 |           |       |      |                     |   |            |                 |      |                         |                | 2014/09/03 |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000167105 |           |       |      |                     |   |            |                 |      |                         |                | 2015/09/03 |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000167105 |           |       |      |                     |   |            |                 |      |                         |                | 2016/03/03 |            |           |
| Negotiable Certificates Of Deposit        | NBKNCDX201503042T7.2             | NEDBANK CAPITAL                                         | Matured | 2014/03/04 |  | 2015/03/04 | ZAM000167113 | 300000000 | 7.2   | TERM | None                |   |            |                 |      |                         |                |            |            | Category2 |
| Negotiable Certificates Of Deposit        | ABPNCDX201609022I8.12            | ABSA BANK LIMITED                                       | Matured | 2014/03/04 |  | 2016/09/02 | ZAM000167220 | 200000000 | 8.12  | ISDF | None                |   |            |                 |      |                         |                |            |            | Category2 |
|                                           |                                  |                                                         |         |            |  |            | ZAM000167220 |           |       |      |                     |   |            |                 |      |                         |                | 2014/09/02 |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000167220 |           |       |      |                     |   |            |                 |      |                         |                | 2016/09/02 |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000167220 |           |       |      |                     |   |            |                 |      |                         |                | 2016/03/02 |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000167220 |           |       |      |                     |   |            |                 |      |                         |                | 2015/03/02 |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000167220 |           |       |      |                     |   |            |                 |      |                         |                | 2015/09/02 |            |           |
| Linked Negotiable Certificates Of Deposit | NBKLNCD201603033J03XXXXPLP0.525  | NEDBANK CAPITAL                                         | Matured | 2014/03/04 |  | 2016/03/03 | ZAM000167097 | 37000000  | 7.04  | ISDF | None                |   | ZAR-JIBAR3 | PLUS-0.525-PRCT |      | Quarterly Payment Cycle | Issuer Defined |            |            | Category3 |
|                                           |                                  |                                                         |         |            |  |            | ZAM000167097 |           | 6.325 |      |                     |   |            |                 |      |                         |                | 2014/06/04 | 2016/03/03 |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000167097 |           | 6.658 |      |                     |   |            |                 |      |                         |                | 2014/06/04 | 2014/06/04 |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000167097 |           | 6.608 |      |                     |   |            |                 |      |                         |                | 2014/09/04 | 2014/09/04 |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000167097 |           | 6.633 |      |                     |   |            |                 |      |                         |                | 2014/12/04 | 2014/12/04 |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000167097 |           | 6.658 |      |                     |   |            |                 |      |                         |                | 2015/03/04 | 2015/03/04 |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000167097 |           | 6.658 |      |                     |   |            |                 |      |                         |                | 2015/06/04 | 2015/06/04 |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000167097 |           | 6.825 |      |                     |   |            |                 |      |                         |                | 2015/09/04 | 2015/09/04 |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000167097 |           | 7.042 |      |                     |   |            |                 |      |                         |                | 2015/12/04 | 2015/12/04 |           |
| Floating Rate Notes                       | ABPFRNX201503033J03XXXXPLB40     | ABSA BANK LIMITED                                       | Matured | 2014/03/04 |  | 2015/03/03 | ZAM000167154 | 17000000  | 6.1   | ISDF | None                |   | ZAR-JIBAR3 | PLUS-40-BPS     | None | Issuer Defined          |                |            | 2014/06/03 | Category3 |
|                                           |                                  |                                                         |         |            |  |            | ZAM000167154 |           | 6.2   |      |                     |   |            |                 |      |                         |                | 2014/06/03 |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000167154 |           | 6.525 |      |                     |   |            |                 |      |                         |                | 2014/09/03 | 2014/09/03 |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000167154 |           | 6.483 |      |                     |   |            |                 |      |                         |                | 2014/12/03 | 2014/12/03 |           |
| Floating Rate Notes                       | RANFRNX201504023J03XXXXPLB45     | RAND MERCHANT BANK                                      | Matured | 2014/03/04 |  | 2015/04/02 | ZAM000167238 | 150000000 | 6.15  | ISDF | None                |   | ZAR-JIBAR3 | PLUS-45-BPS     | None | Issuer Defined          |                |            | 2015/04/02 | Category3 |
|                                           |                                  |                                                         |         |            |  |            | ZAM000167238 |           | 6.175 |      |                     |   |            |                 |      |                         |                | 2014/04/02 | 2014/04/02 |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000167238 |           | 6.275 |      |                     |   |            |                 |      |                         |                | 2014/07/02 | 2014/07/02 |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000167238 |           | 6.558 |      |                     |   |            |                 |      |                         |                | 2014/10/02 | 2014/10/02 |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000167238 |           | 6.575 |      |                     |   |            |                 |      |                         |                | 2015/01/02 | 2015/01/02 |           |
| Floating Rate Notes                       | RANFRNX201409033J03XXXXPLB35     | RAND MERCHANT BANK                                      | Matured | 2014/03/04 |  | 2014/09/03 | ZAM000167261 | 61000000  | 6.05  | ISDF | None                |   | ZAR-JIBAR3 | PLUS-35-BPS     | None | Issuer Defined          |                |            | 2015/01/02 | Category3 |
|                                           |                                  |                                                         |         |            |  |            | ZAM000167261 |           |       |      |                     |   |            |                 |      |                         |                | 2014/09/03 |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM0         |           |       |      |                     |   |            |                 |      |                         |                |            |            |           |



|                                           |                                 |                                                         |         |            |  |            |              |            |       |      |                     |                |                |                         |                |  |            |            |           |
|-------------------------------------------|---------------------------------|---------------------------------------------------------|---------|------------|--|------------|--------------|------------|-------|------|---------------------|----------------|----------------|-------------------------|----------------|--|------------|------------|-----------|
| Linked Negotiable Certificates Of Deposit | SBSLNC201503033U03XXXXPLP.0.4   | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2014/03/04 |  | 2015/03/03 | ZAM000167204 | 23000000   | 6.1   | ISDF | None                | ZAR-JIBAR3     | PLUS-0.4-PRCT  | None                    | Issuer Defined |  | 2015/12/03 | 2014/09/03 | Category3 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000167204 |            | 6.2   |      |                     |                |                |                         |                |  | 2015/03/03 |            |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000167204 |            | 6.533 |      |                     |                |                |                         |                |  | 2014/06/04 | 2014/06/04 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000167204 |            | 6.483 |      |                     |                |                |                         |                |  | 2014/09/04 | 2014/09/04 |           |
| Negotiable Certificates Of Deposit        | SBSNCDX201404042T5.525          | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2014/03/04 |  | 2014/04/04 | ZAM000167295 | 80000000   | 5.525 | TERM | None                |                |                |                         |                |  | 2014/12/04 | 2014/12/04 | Category2 |
| Floating Rate Notes                       | RANFRNX201703033U03XXXXPLB65.   | RAND MERCHANT BANK                                      | Matured | 2014/03/04 |  | 2017/03/03 | ZAM000167139 | 35000000   | 8.01  | ISDF | None                | ZAR-JIBAR3     | PLUS-65-BPS    | None                    | Issuer Defined |  | 2014/12/04 | 2014/12/04 | Category3 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000167139 |            | 6.45  |      |                     |                |                |                         |                |  | 2017/03/03 | 2014/06/03 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000167139 |            | 6.775 |      |                     |                |                |                         |                |  | 2014/09/03 | 2014/09/03 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000167139 |            | 6.733 |      |                     |                |                |                         |                |  | 2014/12/03 | 2014/12/03 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000167139 |            | 6.75  |      |                     |                |                |                         |                |  | 2015/03/03 | 2015/03/03 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000167139 |            | 6.783 |      |                     |                |                |                         |                |  | 2015/06/03 | 2015/06/03 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000167139 |            | 6.95  |      |                     |                |                |                         |                |  | 2015/09/03 | 2015/09/03 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000167139 |            | 7.167 |      |                     |                |                |                         |                |  | 2015/12/03 | 2015/12/03 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000167139 |            | 7.65  |      |                     |                |                |                         |                |  | 2016/03/03 | 2016/03/03 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000167139 |            | 7.958 |      |                     |                |                |                         |                |  | 2016/06/03 | 2016/06/03 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000167139 |            | 8.008 |      |                     |                |                |                         |                |  | 2016/09/05 | 2016/09/05 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000167139 |            | 8.008 |      |                     |                |                |                         |                |  | 2016/12/05 | 2016/12/05 |           |
| Linked Negotiable Certificates Of Deposit | NBKLNC201503033U03XXXXPLP.0.4   | NEDBANK CAPITAL                                         | Matured | 2014/03/04 |  | 2015/03/03 | ZAM000167022 | 26000000   | 6.1   | ISDF | None                | ZAR-JIBAR3     | PLUS-0.4-PRCT  | Quarterly Payment Cycle | Issuer Defined |  | 2015/03/03 | 2015/03/03 | Category3 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000167022 |            | 6.2   |      |                     |                |                |                         |                |  | 2014/06/04 | 2014/06/04 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000167022 |            | 6.533 |      |                     |                |                |                         |                |  | 2014/09/04 | 2014/09/04 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000167022 |            | 6.483 |      |                     |                |                |                         |                |  | 2014/12/04 | 2014/12/04 |           |
| Floating Rate Notes                       | ABPFRNX201703033U03XXXXPLP.0.65 | ABSA BANK LIMITED                                       | Matured | 2014/03/04 |  | 2017/03/03 | ZAM000167170 | 35000000   | 8.01  | ISDF | None                | ZAR-JIBAR3     | PLUS-0.65-PRCT | None                    | Issuer Defined |  | 2014/12/04 | 2014/12/04 | Category3 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000167170 |            | 6.45  |      |                     |                |                |                         |                |  | 2016/09/05 | 2014/06/03 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000167170 |            | 6.775 |      |                     |                |                |                         |                |  | 2014/09/03 | 2016/03/03 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000167170 |            | 6.733 |      |                     |                |                |                         |                |  | 2014/12/03 | 2014/12/03 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000167170 |            | 6.75  |      |                     |                |                |                         |                |  | 2015/03/03 | 2017/03/03 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000167170 |            | 6.783 |      |                     |                |                |                         |                |  | 2015/06/03 | 2014/09/03 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000167170 |            | 6.95  |      |                     |                |                |                         |                |  | 2015/09/03 | 2015/12/03 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000167170 |            | 7.167 |      |                     |                |                |                         |                |  | 2015/12/03 | 2015/06/03 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000167170 |            | 7.65  |      |                     |                |                |                         |                |  | 2016/03/03 | 2016/06/03 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000167170 |            | 7.958 |      |                     |                |                |                         |                |  | 2016/06/03 | 2015/03/03 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000167170 |            | 8.008 |      |                     |                |                |                         |                |  | 2016/09/05 | 2015/09/03 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000167170 |            | 8.008 |      |                     |                |                |                         |                |  | 2016/12/05 | 2016/12/05 |           |
| Linked Negotiable Certificates Of Deposit | SBSLNC201703033U03XXXXPLP.0.65  | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2014/03/04 |  | 2017/03/03 | ZAM000167287 | 35000000   | 8.01  | ISDF | None                | ZAR-JIBAR3     | PLUS-0.65-PRCT | None                    | Issuer Defined |  | 2016/12/05 | 2016/12/05 | Category3 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000167287 |            | 6.45  |      |                     |                |                |                         |                |  | 2017/03/03 |            |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000167287 |            | 6.783 |      |                     |                |                |                         |                |  | 2014/06/04 | 2014/06/04 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000167287 |            | 6.733 |      |                     |                |                |                         |                |  | 2014/09/04 | 2014/09/04 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000167287 |            | 6.758 |      |                     |                |                |                         |                |  | 2014/12/04 | 2014/12/04 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000167287 |            | 6.783 |      |                     |                |                |                         |                |  | 2015/03/04 | 2015/03/04 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000167287 |            | 6.95  |      |                     |                |                |                         |                |  | 2015/06/04 | 2015/06/04 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000167287 |            | 7.167 |      |                     |                |                |                         |                |  | 2015/09/04 | 2015/09/04 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000167287 |            | 7.65  |      |                     |                |                |                         |                |  | 2015/12/04 | 2015/12/04 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000167287 |            | 7.958 |      |                     |                |                |                         |                |  | 2016/03/04 | 2016/03/04 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000167287 |            | 8.008 |      |                     |                |                |                         |                |  | 2016/06/06 | 2016/06/06 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000167287 |            | 8.008 |      |                     |                |                |                         |                |  | 2016/09/05 | 2016/09/05 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000167287 |            | 8.008 |      |                     |                |                |                         |                |  | 2016/12/05 | 2016/12/05 |           |
| Negotiable Certificates Of Deposit        | ABPNCDX201404042T5.50           | ABSA BANK LIMITED                                       | Matured | 2014/03/04 |  | 2014/04/04 | ZAM000167071 | 20000000   | 5.5   | TERM | None                |                |                |                         |                |  | 2017/03/03 |            | Category2 |
| Negotiable Certificates Of Deposit        | ABPNCDX201603022T5.82           | ABSA BANK LIMITED                                       | Matured | 2014/03/04 |  | 2016/03/03 | ZAM000167196 | 60000000   | 7.82  | SEMI | Based on issue date | 4              |                |                         |                |  | 2016/12/05 |            | Category2 |
| Negotiable Certificates Of Deposit        | RANNCDX201409022T6.40000000     | RAND MERCHANT BANK                                      | Matured | 2014/03/04 |  | 2014/09/02 | ZAM000166990 | 40000000   | 6.4   | TERM | None                |                |                |                         |                |  | 2014/06/03 |            | Category2 |
| Negotiable Certificates Of Deposit        | RANNCDX201404042T5.50000000     | RAND MERCHANT BANK                                      | Matured | 2014/03/04 |  | 2014/04/04 | ZAM000167030 | 55000000   | 5.5   | TERM | None                |                |                |                         |                |  | 2014/12/03 |            | Category2 |
| Negotiable Certificates Of Deposit        | ABPNCDX201503032T7.125          | ABSA BANK LIMITED                                       | Matured | 2014/03/04 |  | 2015/03/03 | ZAM000167089 | 23000000   | 7.125 | TERM | None                |                |                |                         |                |  | 2015/03/03 |            | Category2 |
| Negotiable Certificates Of Deposit        | NBKNCDX201404042T5.5            | NEDBANK CAPITAL                                         | Matured | 2014/03/04 |  | 2014/04/04 | ZAM000167085 | 300000000  | 5.5   | TERM | None                |                |                |                         |                |  | 2015/06/03 |            | Category2 |
| Negotiable Certificates Of Deposit        | SBSNCDX201404042T5.5            | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2014/03/04 |  | 2014/04/04 | ZAM000167279 | 240000000  | 5.5   | TERM | None                |                |                |                         |                |  | 2015/09/03 |            | Category2 |
| Negotiable Certificates Of Deposit        | RANNCDX201503032T7.15000000     | RAND MERCHANT BANK                                      | Matured | 2014/03/04 |  | 2015/03/03 | ZAM000167063 | 19000000   | 7.15  | TERM | None                |                |                |                         |                |  | 2015/12/03 |            | Category2 |
| Negotiable Certificates Of Deposit        | NBKNCDX201503032T7.15           | NEDBANK CAPITAL                                         | Matured | 2014/03/04 |  | 2015/03/03 | ZAM000167048 | 10000000   | 7.15  | TERM | None                |                |                |                         |                |  | 2016/03/03 |            | Category2 |
| Negotiable Certificates Of Deposit        | SBSNCDX201503032T7.15           | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2014/03/04 |  | 2015/03/03 | ZAM000167147 | 10000000   | 7.15  | TERM | None                |                |                |                         |                |  | 2016/06/03 |            | Category2 |
| Negotiable Certificates Of Deposit        | ABPNCDX201406042T5.625          | ABSA BANK LIMITED                                       | Matured | 2014/03/04 |  | 2014/06/04 | ZAM000167253 | 200000000  | 5.625 | TERM | None                |                |                |                         |                |  | 2016/09/05 |            | Category2 |
| Negotiable Certificates Of Deposit        | NBKNCDX201409022T6.4            | NEDBANK CAPITAL                                         | Matured | 2014/03/04 |  | 2014/09/02 | ZAM000167014 | 15000000   | 6.4   | TERM | None                |                |                |                         |                |  | 2016/12/05 |            | Category2 |
| Negotiable Certificates Of Deposit        | ABPNCDX201409052T6.4            | ABSA BANK LIMITED                                       | Matured | 2014/03/05 |  | 2014/09/05 | ZAM000167386 | 40000000   | 6.4   | TERM | None                |                |                |                         |                |  | 2016/09/05 |            | Category2 |
| Debentures                                | SRBDEBX201403192T5.480          | SOUTH AFRICAN RESERVE BANK                              | Matured | 2014/03/05 |  | 2014/03/19 | ZAM000167428 | 500000000  | 5.48  | TERM | None                |                |                |                         |                |  | 2017/03/03 |            | Category2 |
| Debentures                                | SRBDEBX201404022T5.495          | SOUTH AFRICAN RESERVE BANK                              | Matured | 2014/03/05 |  | 2014/04/02 | ZAM000167519 | 230000000  | 5.495 | TERM | None                |                |                |                         |                |  | 2014/06/04 |            | Category2 |
| Debentures                                | SRBDEBX201403192T5.500          | SOUTH AFRICAN RESERVE BANK                              | Matured | 2014/03/05 |  | 2014/03/19 | ZAM000167469 | 125000000  | 5.5   | TERM | None                |                |                |                         |                |  | 2014/09/04 |            | Category2 |
| Debentures                                | SRBDEBX201403122T5.500          | SOUTH AFRICAN RESERVE BANK                              | Matured | 2014/03/05 |  | 2014/03/12 | ZAM000167444 | 690000000  | 5.5   | TERM | None                |                |                |                         |                |  | 2015/03/04 |            | Category2 |
| Debentures                                | SRBDEBX201404302T5.450          | SOUTH AFRICAN RESERVE BANK                              | Matured | 2014/03/05 |  | 2014/04/30 | ZAM000167477 | 200000000  | 5.45  | TERM | None                |                |                |                         |                |  | 2015/06/04 |            | Category2 |
| Negotiable Certificates Of Deposit        | SBSNCDX201404072T5.525          | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2014/03/05 |  | 2014/04/07 | ZAM000167535 | 15000000   | 5.525 | TERM | None                |                |                |                         |                |  | 2015/09/04 |            | Category2 |
| Negotiable Certificates Of Deposit        | RANNCDX201404042T5.50000000     | RAND MERCHANT BANK                                      | Matured | 2014/03/05 |  | 2014/04/04 | ZAM000167352 | 15000000   | 5.5   | TERM | None                |                |                |                         |                |  | 2015/12/04 |            | Category2 |
| Negotiable Certificates Of Deposit        | NBKNCDX201503052T7.1            | NEDBANK CAPITAL                                         | Matured | 2014/03/05 |  | 2015/03/05 | ZAM000167378 | 60000000   | 7.1   | TERM | None                |                |                |                         |                |  | 2016/03/04 |            | Category2 |
| Debentures                                | SRBDEBX201403122T5.480          | SOUTH AFRICAN RESERVE BANK                              | Matured | 2014/03/05 |  | 2014/03/12 | ZAM000167402 | 250000000  | 5.48  | TERM | None                |                |                |                         |                |  | 2016/06/06 |            | Category2 |
| Debentures                                | SRBDEBX201403122T5.470          | SOUTH AFRICAN RESERVE BANK                              | Matured | 2014/03/05 |  | 2014/03/12 | ZAM000167410 | 250000000  | 5.47  | TERM | None                |                |                |                         |                |  | 2016/09/05 |            | Category2 |
| Debentures                                | SRBDEBX201503052T7.1            | SOUTH AFRICAN RESERVE BANK                              | Matured | 2014/03/05 |  | 2014/04/02 | ZAM000167451 | 150000000  | 5.41  | TERM | None                |                |                |                         |                |  | 2016/12/05 |            | Category2 |
| Promissory Notes                          | IPNPVXX201503052T7.15           | INVESTEC BANK LIMITED                                   | Matured | 2014/03/05 |  | 2015/03/05 | ZAM000167568 | 10000000   | 7.15  | TERM | None                |                |                |                         |                |  | 2017/03/03 |            | Category2 |
| Treasury Bills                            | NATLTXB201503041                | GOVERNMENT OF SOUTH AFRICA                              | Matured | 2014/03/05 |  | 2015/03/04 | ZAM000166727 | 9035000000 |       | TERM | None                |                |                |                         |                |  | 2017/03/03 |            | Category1 |
| Linked Negotiable Certificates Of Deposit | IPNLNCD201410063U03XXXXPLP.0.40 | INVESTEC BANK LIMITED                                   | Matured | 2014/03/05 |  | 2014/10/06 | ZAM000167394 | 250000000  | 6.1   | ISDF | None                | ZAR-JIBAR3     | PLUS-0.4-PRCT  | None                    | Issuer Defined |  | 2014/07/07 | 2014/07/07 | Category3 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000167394 |            | 6.133 |      |                     |                |                |                         |                |  | 2014/04/07 | 2014/10/06 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000167394 |            | 6.225 |      |                     |                |                |                         |                |  | 2014/07/07 | 2014/04/07 |           |
| Floating Rate Notes                       | ABPFRNX201410063U03XXXXPLB37.5  | ABSA BANK LIMITED                                       | Matured | 2014/03/05 |  | 2014/10/06 | ZAM000167543 | 200000000  | 6.075 | ISDF | None                | ZAR-JIBAR3     | PLUS-37.5-BPS  | None                    | Issuer Defined |  | 2014/07/07 | 2014/04/07 | Category3 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000167543 |            | 6.108 |      |                     |                |                |                         |                |  | 2014/10/06 | 2014/10/06 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000167543 |            | 6.2   |      |                     |                |                |                         |                |  | 2014/07/07 | 2014/07/07 |           |
| Linked Negotiable Certificates Of Deposit | SBSLNC201503043IPRMSBZAMP2.9    | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2014/03/05 |  | 2015/03/04 | ZAM000167584 | 400000000  | 6.1   | ISDF | None                | ZAR-PRIME-SBZA | MINUS 2.9-PRCT | None                    | Ad Hoc         |  | 2014/07/07 | 2014/07/07 | Category3 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000167584 |            |       |      |                     |                |                |                         |                |  | 2014/05/05 |            |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000167584 |            |       |      |                     |                |                |                         |                |  | 2014/06/   |            |           |



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



|                                               |                                 |                                                         |         |            |  |            |              |            |       |  |      |                   |   |   |                |                 |  |                         |                         |  |            |            |           |
|-----------------------------------------------|---------------------------------|---------------------------------------------------------|---------|------------|--|------------|--------------|------------|-------|--|------|-------------------|---|---|----------------|-----------------|--|-------------------------|-------------------------|--|------------|------------|-----------|
| Linked Negotiable Certificates Of Deposit     | SBSLNCDD20170503U03XXXXPLP0.675 | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2014/05/06 |  | 2017/05/05 | ZAM000176841 | 25000000   | 8.05  |  | ISDF | None              |   |   | ZAR-JIBAR3     | PLUS-0.675-PRCT |  | None                    | Issuer Defined          |  | 2017/02/06 | 2017/02/06 | Category3 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000176882 |            | 8.03  |  |      |                   |   |   |                |                 |  |                         |                         |  | 2017/05/05 | 2017/05/05 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000176882 |            | 6.65  |  |      |                   |   |   |                |                 |  |                         |                         |  | 2014/08/06 | 2014/08/06 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000176882 |            | 6.75  |  |      |                   |   |   |                |                 |  |                         |                         |  | 2014/11/06 | 2014/11/06 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000176882 |            | 6.73  |  |      |                   |   |   |                |                 |  |                         |                         |  | 2015/02/06 | 2015/02/06 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000176882 |            | 6.79  |  |      |                   |   |   |                |                 |  |                         |                         |  | 2015/05/06 | 2015/05/06 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000176882 |            | 6.975 |  |      |                   |   |   |                |                 |  |                         |                         |  | 2015/08/06 | 2015/08/06 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000176882 |            | 6.992 |  |      |                   |   |   |                |                 |  |                         |                         |  | 2015/11/06 | 2015/11/06 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000176882 |            | 7.658 |  |      |                   |   |   |                |                 |  |                         |                         |  | 2016/02/08 | 2016/02/08 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000176882 |            | 7.975 |  |      |                   |   |   |                |                 |  |                         |                         |  | 2016/05/06 | 2016/05/06 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000176882 |            | 8.033 |  |      |                   |   |   |                |                 |  |                         |                         |  | 2016/08/08 | 2016/08/08 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000176882 |            | 8.033 |  |      |                   |   |   |                |                 |  |                         |                         |  | 2016/11/07 | 2016/11/07 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000176882 |            | 8.025 |  |      |                   |   |   |                |                 |  |                         |                         |  | 2017/02/06 | 2017/02/06 |           |
| Linked Negotiable Certificates Of Deposit     | NBKLNCD20170503U03XXXXPLP0.65   | NEDBANK CAPITAL                                         | Matured | 2014/05/06 |  | 2017/05/05 | ZAM000176916 | 30000000   | 8     |  | ISDF | None              |   |   | ZAR-JIBAR3     | PLUS-0.65-PRCT  |  | Quarterly Payment Cycle | Issuer Defined          |  | 2017/05/05 | 2017/05/05 | Category3 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000176916 |            | 6.625 |  |      |                   |   |   |                |                 |  |                         |                         |  | 2014/08/06 | 2014/08/06 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000176916 |            | 6.725 |  |      |                   |   |   |                |                 |  |                         |                         |  | 2014/11/06 | 2014/11/06 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000176916 |            | 6.75  |  |      |                   |   |   |                |                 |  |                         |                         |  | 2015/02/06 | 2015/02/06 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000176916 |            | 6.167 |  |      |                   |   |   |                |                 |  |                         |                         |  | 2015/05/06 | 2015/05/06 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000176916 |            | 6.95  |  |      |                   |   |   |                |                 |  |                         |                         |  | 2015/08/06 | 2015/08/06 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000176916 |            | 6.967 |  |      |                   |   |   |                |                 |  |                         |                         |  | 2015/11/06 | 2015/11/06 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000176916 |            | 7.633 |  |      |                   |   |   |                |                 |  |                         |                         |  | 2016/02/08 | 2016/02/08 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000176916 |            | 7.95  |  |      |                   |   |   |                |                 |  |                         |                         |  | 2016/05/06 | 2016/05/06 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000176916 |            | 8.008 |  |      |                   |   |   |                |                 |  |                         |                         |  | 2016/08/08 | 2016/08/08 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000176916 |            | 8.008 |  |      |                   |   |   |                |                 |  |                         |                         |  | 2016/11/07 | 2016/11/07 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000176916 |            | 8     |  |      |                   |   |   |                |                 |  |                         |                         |  | 2017/02/06 | 2017/02/06 |           |
| Commercial Paper Bills/ Capital Project Bills | ESKCPBX201411041                | ESKOM HOLDINGS SOC LTD                                  | Matured | 2014/05/06 |  | 2014/11/04 | ZAM000176759 | 50000000   |       |  | None |                   |   |   |                |                 |  |                         |                         |  |            |            | Category1 |
| Floating Rate Notes                           | ABPFRNX201411063QJ03XXXXPLB32.5 | ABSA BANK LIMITED                                       | Matured | 2014/05/06 |  | 2014/11/06 | ZAM000176833 | 30000000   | 6.1   |  | QUTR | Based on calendar | 1 |   | ZAR-JIBAR3     | PLUS-32.5-BPS   |  | None                    | Quarterly Payment Cycle |  | 2014/08/06 |            | Category3 |
| Floating Rate Notes                           | RANFRNX20160503U03XXXXPLB57.5   | RAND MERCHANT BANK                                      | Matured | 2014/05/06 |  | 2016/05/05 | ZAM000176809 | 16000000   | 7.56  |  | ISDF | None              |   |   | ZAR-JIBAR3     | PLUS-57.5-BPS   |  | None                    | Issuer Defined          |  | 2014/08/06 |            | Category3 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000176809 |            | 6.55  |  |      |                   |   |   |                |                 |  |                         |                         |  | 2014/08/05 | 2014/08/05 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000176809 |            | 6.65  |  |      |                   |   |   |                |                 |  |                         |                         |  | 2014/11/05 | 2014/11/05 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000176809 |            | 6.675 |  |      |                   |   |   |                |                 |  |                         |                         |  | 2015/02/05 | 2015/02/05 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000176809 |            | 6.692 |  |      |                   |   |   |                |                 |  |                         |                         |  | 2015/05/05 | 2015/05/05 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000176809 |            | 6.875 |  |      |                   |   |   |                |                 |  |                         |                         |  | 2015/08/05 | 2015/08/05 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000176809 |            | 6.892 |  |      |                   |   |   |                |                 |  |                         |                         |  | 2015/11/05 | 2015/11/05 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000176809 |            | 7.558 |  |      |                   |   |   |                |                 |  |                         |                         |  | 2016/02/05 | 2016/02/05 |           |
| Negotiable Certificates Of Deposit            | ABPNCDX201409082T5.95           | ABSA BANK LIMITED                                       | Matured | 2014/05/08 |  | 2014/09/08 | ZAM000177302 | 10000000   | 5.95  |  | TERM | None              |   |   |                |                 |  |                         |                         |  |            |            | Category2 |
| Negotiable Certificates Of Deposit            | SBSNCDX201408082T5.7            | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2014/05/08 |  | 2014/08/08 | ZAM000177336 | 1000000    | 5.7   |  | TERM | None              |   |   |                |                 |  |                         |                         |  |            |            | Category2 |
| Linked Negotiable Certificates Of Deposit     | SBSLNCDD201505083U03XXXXPLP0.45 | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2014/05/08 |  | 2015/05/08 | ZAM000177351 | 6000000    | 6.225 |  | ISDF | None              |   |   | ZAR-JIBAR3     | PLUS-0.45-PRCT  |  | None                    | Issuer Defined          |  |            |            | Category3 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000177351 |            | 6.475 |  |      |                   |   |   |                |                 |  |                         |                         |  | 2015/05/08 | 2015/05/08 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000177351 |            | 6.542 |  |      |                   |   |   |                |                 |  |                         |                         |  | 2014/08/08 | 2014/08/08 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000177351 |            | 6.55  |  |      |                   |   |   |                |                 |  |                         |                         |  | 2014/11/10 | 2014/11/10 |           |
| Linked Negotiable Certificates Of Deposit     | NBKLNCD201605063U03XXXXPLP0.575 | NEDBANK CAPITAL                                         | Matured | 2014/05/08 |  | 2016/05/06 | ZAM000177526 | 9000000    | 7.56  |  | ISDF | None              |   |   | ZAR-JIBAR3     | PLUS-0.575-PRCT |  | Quarterly Payment Cycle | Issuer Defined          |  | 2015/02/09 | 2015/02/09 | Category3 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000177526 |            | 6.6   |  |      |                   |   |   |                |                 |  |                         |                         |  | 2016/05/06 | 2016/05/06 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000177526 |            | 6.667 |  |      |                   |   |   |                |                 |  |                         |                         |  | 2014/08/08 | 2014/08/08 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000177526 |            | 6.675 |  |      |                   |   |   |                |                 |  |                         |                         |  | 2014/11/10 | 2014/11/10 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000177526 |            | 6.675 |  |      |                   |   |   |                |                 |  |                         |                         |  | 2015/02/09 | 2015/02/09 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000177526 |            | 6.692 |  |      |                   |   |   |                |                 |  |                         |                         |  | 2015/05/08 | 2015/05/08 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000177526 |            | 6.875 |  |      |                   |   |   |                |                 |  |                         |                         |  | 2015/08/11 | 2015/08/11 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000177526 |            | 6.9   |  |      |                   |   |   |                |                 |  |                         |                         |  | 2015/11/09 | 2015/11/09 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000177526 |            | 7.558 |  |      |                   |   |   |                |                 |  |                         |                         |  | 2016/02/08 | 2016/02/08 |           |
| Linked Negotiable Certificates Of Deposit     | RANLNCD201411073MPRMFIRNPLP0.   | RAND MERCHANT BANK                                      | Matured | 2014/05/08 |  | 2014/11/07 | ZAM000177088 | 0          | 9     |  | MNTH | None              |   | 7 | ZAR-PRIME-FIRN | PLUS-0-PRCT     |  | None                    | Ad Hoc                  |  |            |            | Category3 |
| Linked Negotiable Certificates Of Deposit     | RANLNCD201411063MPRMFIRNMIB289. | RAND MERCHANT BANK                                      | Matured | 2014/05/08 |  | 2014/11/06 | ZAM000177187 | 40000000   | 6.11  |  | MNTH | None              |   | 6 | ZAR-PRIME-FIRN | MINUS-289-BPS   |  | None                    | Ad Hoc                  |  | 2014/07/25 |            | Category3 |
| Floating Rate Notes                           | RANFRNX201605063U03XXXXPLB57.5  | RAND MERCHANT BANK                                      | Matured | 2014/05/08 |  | 2016/05/06 | ZAM000177310 | 9000000    | 7.56  |  | ISDF | None              |   |   | ZAR-JIBAR3     | PLUS-57.5-BPS   |  | None                    | Issuer Defined          |  |            |            | Category3 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000177310 |            | 6.55  |  |      |                   |   |   |                |                 |  |                         |                         |  | 2014/08/06 | 2014/08/06 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000177310 |            | 6.65  |  |      |                   |   |   |                |                 |  |                         |                         |  | 2014/11/06 | 2014/11/06 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000177310 |            | 6.675 |  |      |                   |   |   |                |                 |  |                         |                         |  | 2015/02/06 | 2015/02/06 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000177310 |            | 6.692 |  |      |                   |   |   |                |                 |  |                         |                         |  | 2015/05/06 | 2015/05/06 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000177310 |            | 6.875 |  |      |                   |   |   |                |                 |  |                         |                         |  | 2015/08/06 | 2015/08/06 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000177310 |            | 6.892 |  |      |                   |   |   |                |                 |  |                         |                         |  | 2015/11/06 | 2015/11/06 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000177310 |            | 7.558 |  |      |                   |   |   |                |                 |  |                         |                         |  | 2016/02/08 | 2016/02/08 |           |
| Linked Negotiable Certificates Of Deposit     | SBSLNCDD201605063U03XXXXPLP0.55 | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2014/05/08 |  | 2016/05/06 | ZAM000177385 | 9000000    | 7.53  |  | ISDF | None              |   |   | ZAR-JIBAR3     | PLUS-0.55-PRCT  |  | None                    | Issuer Defined          |  |            |            | Category3 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000177385 |            | 6.575 |  |      |                   |   |   |                |                 |  |                         |                         |  | 2014/08/06 | 2016/05/06 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000177385 |            | 6.642 |  |      |                   |   |   |                |                 |  |                         |                         |  | 2014/11/10 | 2014/11/10 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000177385 |            | 6.65  |  |      |                   |   |   |                |                 |  |                         |                         |  | 2015/02/09 | 2015/02/09 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000177385 |            | 6.667 |  |      |                   |   |   |                |                 |  |                         |                         |  | 2015/05/08 | 2015/05/08 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000177385 |            | 6.85  |  |      |                   |   |   |                |                 |  |                         |                         |  | 2015/08/11 | 2015/08/11 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000177385 |            | 6.875 |  |      |                   |   |   |                |                 |  |                         |                         |  | 2015/11/09 | 2015/11/09 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000177385 |            | 7.533 |  |      |                   |   |   |                |                 |  |                         |                         |  | 2016/02/08 | 2016/02/08 |           |
| Linked Negotiable Certificates Of Deposit     | NBKLNCD201411073U03XXXXPLP0.38  | NEDBANK CAPITAL                                         | Matured | 2014/05/08 |  | 2014/11/07 | ZAM000177591 | 20000000   | 6.155 |  | ISDF | None              |   |   | ZAR-JIBAR3     | PLUS-0.38-PRCT  |  | Quarterly Payment Cycle | Issuer Defined          |  |            |            | Category3 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000177591 |            | 6.405 |  |      |                   |   |   |                |                 |  |                         |                         |  | 2014/11/07 | 2014/11/07 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000177591 |            | 6.405 |  |      |                   |   |   |                |                 |  |                         |                         |  | 2014/08/06 | 2014/08/06 |           |
| Negotiable Certificates Of Deposit            | ABPNCDX201408042T5.7            | ABSA BANK LIMITED                                       | Matured | 2014/05/08 |  | 2014/08/04 | ZAM000177070 | 10000000   | 5.7   |  | TERM | None              |   |   |                |                 |  |                         |                         |  |            |            | Category2 |
| Negotiable Certificates Of Deposit            | ABPNCDX201411102T6.35           | ABSA BANK LIMITED                                       | Matured | 2014/05/08 |  | 2014/11/10 | ZAM000177328 | 10000000   | 6.35  |  | TERM | None              |   |   |                |                 |  |                         |                         |  |            |            | Category2 |
| Debentures                                    | SRBDEBX201405142T5.440          | SOUTH AFRICAN RESERVE BANK                              | Matured | 2014/05/08 |  | 2014/05/14 | ZAM000177427 | 494000000  | 5.44  |  | TERM | None              |   |   |                |                 |  |                         |                         |  |            |            | Category2 |
| Negotiable Certificates Of Deposit            | RANNCDX201411062T6.4250000      | RAND MERCHANT BANK                                      | Matured | 2014/05/08 |  | 2014/11/06 | ZAM000177211 | 50000000   | 6.425 |  | TERM | None              |   |   |                |                 |  |                         |                         |  |            |            | Category2 |
| Negotiable Certificates Of Deposit            | SBSNCDX201408082T5.6            | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2014/05/08 |  | 2014/08/08 | ZAM000177344 | 5000000    | 5.6   |  | TERM | None              |   |   |                |                 |  |                         |                         |  |            |            | Category2 |
| Debentures                                    | SRBDEBX201405142T5.450          | SOUTH AFRICAN RESERVE BANK                              | Matured | 2014/05/08 |  | 2014/05/14 | ZAM000177450 | 1039000000 | 5.45  |  | TERM | None              |   |   |                |                 |  |                         |                         |  |            |            | Category2 |
| Debentures                                    | SRBDEBX201407022T5.400          | SOUTH AFRICAN RESERVE BANK                              | Matured | 2014/05/08 |  | 2014/07/02 | ZAM000177492 | 300000000  | 5.4   |  | TERM | None              |   |   |                |                 |  |                         |                         |  |            |            | Category2 |
| Linked Negotiable Certificates Of Deposit     | RANLNCD201411073MPRMFIRNMIB290. | RAND MERCHANT BANK                                      | Matured | 2014/05/08 |  |            |              |            |       |  |      |                   |   |   |                |                 |  |                         |                         |  |            |            |           |



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



|                                               |                                  |                                                         |         |            |  |            |              |           |       |  |      |      |            |                 |      |  |                |            |            |
|-----------------------------------------------|----------------------------------|---------------------------------------------------------|---------|------------|--|------------|--------------|-----------|-------|--|------|------|------------|-----------------|------|--|----------------|------------|------------|
| Promissory Notes                              | ABPPFNXX201506242T6.28           | ABSA BANK LIMITED                                       | Matured | 2014/06/23 |  | 2015/06/24 | ZAM000184854 | 10000000  | 6.28  |  | TERM | None |            |                 |      |  |                |            | Category2  |
| Negotiable Certificates Of Deposit            | RANNCDX201506232T7.0000000       | RAND MERCHANT BANK                                      | Matured | 2014/06/23 |  | 2015/06/24 | ZAM000184613 | 7160000   | 7     |  | TERM | None |            |                 |      |  |                |            | Category2  |
| Negotiable Certificates Of Deposit            | RANNCDX201410232T5.9750000       | RAND MERCHANT BANK                                      | Matured | 2014/06/23 |  | 2014/10/23 | ZAM000184662 | 25000000  | 5.975 |  | TERM | None |            |                 |      |  |                |            | Category2  |
| Negotiable Certificates Of Deposit            | RANNCDX20140923T5.7250000        | RAND MERCHANT BANK                                      | Matured | 2014/06/23 |  | 2014/09/23 | ZAM000184605 | 25000000  | 5.725 |  | TERM | None |            |                 |      |  |                |            | Category2  |
| Bridging Bonds                                | DBSBBXX201409222T5.825           | DEVELOPMENT BANK OF SOUTHERN AFRICA                     | Matured | 2014/06/23 |  | 2014/09/22 | ZAM000184639 | 100000000 | 5.825 |  | TERM | None |            |                 |      |  |                |            | Category2  |
| Negotiable Certificates Of Deposit            | NBKNCDX20140623T7                | NEDBANK CAPITAL                                         | Matured | 2014/06/23 |  | 2015/06/23 | ZAM000184621 | 50000000  | 7     |  | TERM | None |            |                 |      |  |                |            | Category2  |
| Negotiable Certificates Of Deposit            | SBSNCDX20141223T6.35             | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2014/06/24 |  | 2014/12/23 | ZAM000184811 | 1000000   | 6.35  |  | TERM | None |            |                 |      |  |                |            | Category2  |
| Negotiable Certificates Of Deposit            | SBSNCDX20140825T5.675            | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2014/06/24 |  | 2014/08/25 | ZAM000184787 | 1000000   | 5.675 |  | TERM | None |            |                 |      |  |                |            | Category2  |
| Commercial Paper Bills/ Capital Project Bills | ESKCPBX20150623T1                | ESKOM HOLDINGS SOC LTD                                  | Matured | 2014/06/24 |  | 2015/06/23 | ZAM000184712 | 100000000 |       |  | None |      |            |                 |      |  |                |            | Category1  |
| Floating Rate Notes                           | RANFRNX201507243U03XXXXPLB54     | RAND MERCHANT BANK                                      | Matured | 2014/06/24 |  | 2015/07/24 | ZAM000184688 | 115000000 | 6.348 |  | ISDF | None | ZAR-JIBAR3 | PLUS-54-BPS     | None |  | Issuer Defined |            | Category3  |
|                                               |                                  |                                                         |         |            |  |            | ZAM000184688 |           |       |  |      |      |            |                 |      |  |                |            |            |
|                                               |                                  |                                                         |         |            |  |            | ZAM000184688 | 6.498     |       |  |      |      |            |                 |      |  |                | 2015/07/24 | 2015/07/24 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000184688 | 6.615     |       |  |      |      |            |                 |      |  |                | 2014/07/24 | 2014/07/24 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000184688 | 6.615     |       |  |      |      |            |                 |      |  |                | 2014/10/24 | 2014/10/24 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000184688 | 6.64      |       |  |      |      |            |                 |      |  |                | 2015/01/26 | 2015/01/26 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000184688 | 6.657     |       |  |      |      |            |                 |      |  |                | 2015/04/24 | 2015/04/24 |
| Commercial Paper Bills/ Capital Project Bills | ESKCPBX20150624T1                | ESKOM HOLDINGS SOC LTD                                  | Matured | 2014/06/24 |  | 2015/06/24 | ZAM000184738 | 200000000 |       |  | None |      |            |                 |      |  |                |            | Category1  |
| Floating Rate Notes                           | RANFRNX201503243U03XXXXPLB50     | RAND MERCHANT BANK                                      | Matured | 2014/06/24 |  | 2015/03/24 | ZAM000184779 | 0         | 6.308 |  | ISDF | None | ZAR-JIBAR3 | PLUS-50-BPS     | None |  | Issuer Defined |            | Category3  |
|                                               |                                  |                                                         |         |            |  |            | ZAM000184779 |           |       |  |      |      |            |                 |      |  |                |            |            |
|                                               |                                  |                                                         |         |            |  |            | ZAM000184779 | 6.633     |       |  |      |      |            |                 |      |  |                | 2015/03/24 | 2015/03/24 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000184779 | 6.6       |       |  |      |      |            |                 |      |  |                | 2014/09/25 | 2014/09/25 |
| Floating Rate Notes                           | ABPPFRNX201506243U03XXXXPLP0.50  | ABSA BANK LIMITED                                       | Matured | 2014/06/24 |  | 2015/06/24 | ZAM000184761 | 50000000  | 6.308 |  | ISDF | None | ZAR-JIBAR3 | PLUS-0.5-PRCT   | None |  | Issuer Defined |            | Category3  |
|                                               |                                  |                                                         |         |            |  |            | ZAM000184761 |           |       |  |      |      |            |                 |      |  |                |            |            |
|                                               |                                  |                                                         |         |            |  |            | ZAM000184761 | 6.633     |       |  |      |      |            |                 |      |  |                | 2015/03/24 | 2015/03/24 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000184761 | 6.6       |       |  |      |      |            |                 |      |  |                | 2014/09/25 | 2014/12/24 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000184761 | 6.608     |       |  |      |      |            |                 |      |  |                | 2014/12/24 | 2015/06/24 |
| Floating Rate Notes                           | RANFRNX201612233U03XXXXPLB66     | RAND MERCHANT BANK                                      | Matured | 2014/06/24 |  | 2016/12/23 | ZAM000184696 | 11000000  | 8.02  |  | ISDF | None | ZAR-JIBAR3 | PLUS-66-BPS     | None |  | Issuer Defined |            | Category3  |
|                                               |                                  |                                                         |         |            |  |            | ZAM000184696 |           |       |  |      |      |            |                 |      |  |                |            |            |
|                                               |                                  |                                                         |         |            |  |            | ZAM000184696 | 6.793     |       |  |      |      |            |                 |      |  |                | 2016/12/23 | 2016/12/23 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000184696 | 6.793     |       |  |      |      |            |                 |      |  |                | 2014/09/23 | 2014/09/23 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000184696 | 6.752     |       |  |      |      |            |                 |      |  |                | 2014/12/23 | 2014/12/23 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000184696 | 6.786     |       |  |      |      |            |                 |      |  |                | 2015/03/23 | 2015/03/23 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000184696 | 6.802     |       |  |      |      |            |                 |      |  |                | 2015/06/23 | 2015/06/23 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000184696 | 6.968     |       |  |      |      |            |                 |      |  |                | 2015/09/23 | 2015/09/23 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000184696 | 7.285     |       |  |      |      |            |                 |      |  |                | 2015/12/23 | 2015/12/23 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000184696 | 7.893     |       |  |      |      |            |                 |      |  |                | 2016/03/23 | 2016/03/23 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000184696 | 7.985     |       |  |      |      |            |                 |      |  |                | 2016/06/23 | 2016/06/23 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000184696 | 8.018     |       |  |      |      |            |                 |      |  |                | 2016/09/23 | 2016/09/23 |
| Floating Rate Notes                           | RANFRNX201708313U03XXXXPLB70     | RAND MERCHANT BANK                                      | Matured | 2014/06/24 |  | 2017/08/31 | ZAM000184670 | 200000000 | 8.03  |  | ISDF | None | ZAR-JIBAR3 | PLUS-70-BPS     | None |  | Issuer Defined |            | Category3  |
|                                               |                                  |                                                         |         |            |  |            | ZAM000184670 |           |       |  |      |      |            |                 |      |  |                |            |            |
|                                               |                                  |                                                         |         |            |  |            | ZAM000184670 | 6.808     |       |  |      |      |            |                 |      |  |                | 2017/08/31 | 2017/08/31 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000184670 | 6.783     |       |  |      |      |            |                 |      |  |                | 2014/08/29 | 2014/08/29 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000184670 | 6.8       |       |  |      |      |            |                 |      |  |                | 2014/11/28 | 2014/11/28 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000184670 | 6.833     |       |  |      |      |            |                 |      |  |                | 2015/02/27 | 2015/02/27 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000184670 | 7         |       |  |      |      |            |                 |      |  |                | 2015/05/29 | 2015/05/29 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000184670 | 7.217     |       |  |      |      |            |                 |      |  |                | 2015/08/31 | 2015/08/31 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000184670 | 7.7       |       |  |      |      |            |                 |      |  |                | 2015/11/30 | 2015/11/30 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000184670 | 8.017     |       |  |      |      |            |                 |      |  |                | 2016/02/29 | 2016/02/29 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000184670 | 8.017     |       |  |      |      |            |                 |      |  |                | 2016/05/31 | 2016/05/31 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000184670 | 8.058     |       |  |      |      |            |                 |      |  |                | 2016/08/31 | 2016/08/31 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000184670 | 8.058     |       |  |      |      |            |                 |      |  |                | 2016/11/30 | 2016/11/30 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000184670 | 8.025     |       |  |      |      |            |                 |      |  |                | 2017/02/28 | 2017/02/28 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000184670 | 8.033     |       |  |      |      |            |                 |      |  |                | 2017/05/31 | 2017/05/31 |
| Negotiable Certificates Of Deposit            | NBKNCDX201506192T6.975           | NEDBANK CAPITAL                                         | Matured | 2014/06/24 |  | 2015/06/19 | ZAM000184720 | 70000000  | 6.975 |  | TERM | None |            |                 |      |  |                |            | Category2  |
| Negotiable Certificates Of Deposit            | SBSNCDX20141024T5.95             | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2014/06/24 |  | 2014/10/24 | ZAM000184693 | 1000000   | 5.95  |  | TERM | None |            |                 |      |  |                |            | Category2  |
| Bridging Bonds                                | DBSBBXX20140923T5.833            | DEVELOPMENT BANK OF SOUTHERN AFRICA                     | Matured | 2014/06/24 |  | 2014/09/23 | ZAM000184753 | 100000000 | 5.833 |  | TERM | None |            |                 |      |  |                |            | Category2  |
| Bridging Bonds                                | DBSBBXX20141124T6.224            | DEVELOPMENT BANK OF SOUTHERN AFRICA                     | Matured | 2014/06/24 |  | 2014/11/24 | ZAM000184746 | 100000000 | 6.224 |  | TERM | None |            |                 |      |  |                |            | Category2  |
| Negotiable Certificates Of Deposit            | SBSNCDX20140923T5.725            | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2014/06/24 |  | 2014/09/23 | ZAM000184795 | 1000000   | 5.725 |  | TERM | None |            |                 |      |  |                |            | Category2  |
| Floating Rate Notes                           | ABPPFRNX201708313U03XXXXPLP0.675 | ABSA BANK LIMITED                                       | Matured | 2014/06/24 |  | 2017/08/31 | ZAM000184597 | 200000000 | 8.01  |  | ISDF | None | ZAR-JIBAR3 | PLUS-0.675-PRCT | None |  | Issuer Defined |            | Category3  |
|                                               |                                  |                                                         |         |            |  |            | ZAM000184597 |           |       |  |      |      |            |                 |      |  |                |            |            |
|                                               |                                  |                                                         |         |            |  |            | ZAM000184597 | 6.783     |       |  |      |      |            |                 |      |  |                |            |            |
|                                               |                                  |                                                         |         |            |  |            | ZAM000184597 | 6.758     |       |  |      |      |            |                 |      |  |                | 2014/08/29 | 2014/08/29 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000184597 | 6.775     |       |  |      |      |            |                 |      |  |                | 2014/11/28 | 2017/08/31 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000184597 | 6.808     |       |  |      |      |            |                 |      |  |                | 2015/02/27 | 2015/05/29 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000184597 | 6.975     |       |  |      |      |            |                 |      |  |                | 2015/05/29 | 2017/05/31 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000184597 | 7.192     |       |  |      |      |            |                 |      |  |                | 2015/08/31 | 2015/08/31 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000184597 | 7.675     |       |  |      |      |            |                 |      |  |                | 2015/11/30 | 2015/11/30 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000184597 | 7.992     |       |  |      |      |            |                 |      |  |                | 2016/02/29 | 2015/08/31 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000184597 | 8.033     |       |  |      |      |            |                 |      |  |                | 2016/05/31 | 2014/11/28 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000184597 | 8.033     |       |  |      |      |            |                 |      |  |                | 2016/08/31 | 2016/08/31 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000184597 | 8.033     |       |  |      |      |            |                 |      |  |                | 2016/11/30 | 2016/11/30 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000184597 | 8         |       |  |      |      |            |                 |      |  |                | 2017/02/28 | 2017/02/28 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000184597 | 8.008     |       |  |      |      |            |                 |      |  |                | 2017/05/31 | 2016/05/31 |
| Negotiable Certificates Of Deposit            | RANNCDX201506242T7.0000000       | RAND MERCHANT BANK                                      | Matured | 2014/06/24 |  | 2015/06/24 | ZAM000184704 | 0         | 7     |  | TERM | None |            |                 |      |  |                |            | Category2  |
| Negotiable Certificates Of Deposit            | SBSNCDX20150623T7                | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2014/06/25 |  | 2015/06/25 | ZAM000184875 | 89000000  | 7     |  | TERM | None |            |                 |      |  |                |            | Category2  |
| Linked Negotiable Certificates Of Deposit     | SBSLNCD201412243U03XXXXPLP0.375  | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2014/06/25 |  | 2014/12/24 | ZAM000184894 | 66000000  | 6.183 |  | ISDF | None | ZAR-JIBAR3 | PLUS-0.375-PRCT | None |  | Issuer Defined |            | Category3  |
|                                               |                                  |                                                         |         |            |  |            | ZAM000184894 |           |       |  |      |      |            |                 |      |  |                |            |            |
|                                               |                                  |                                                         |         |            |  |            | ZAM000184894 | 6.508     |       |  |      |      |            |                 |      |  |                | 2014/12/24 | 2014/12/24 |
| Linked Negotiable Certificates Of Deposit     | SBSLNCD201706263U03XXXXPLP0.7    | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2014/06/25 |  | 2017/06/26 | ZAM000185008 | 10000000  | 8.03  |  | ISDF | None | ZAR-JIBAR3 | PLUS-0.7-PRCT   | None |  | Issuer Defined |            | Category3  |
|                                               |                                  |                                                         |         |            |  |            | ZAM000185008 |           |       |  |      |      |            |                 |      |  |                |            |            |
|                                               |                                  |                                                         |         |            |  |            | ZAM000185008 |           |       |  |      |      |            |                 |      |  |                | 2015/06/25 | 2015/06/25 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000185008 |           |       |  |      |      |            |                 |      |  |                | 2015/09/25 | 2015/09/25 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000185008 |           |       |  |      |      |            |                 |      |  |                | 2015/12/28 | 2015/12/28 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000185008 |           |       |  |      |      |            |                 |      |  |                | 2016/03/29 | 2016/03/29 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000185008 |           |       |  |      |      |            |                 |      |  |                | 2016/06/27 | 2016/06/27 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000185008 |           |       |  |      |      |            |                 |      |  |                | 2016/12/27 | 2016/12/27 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000185008 |           |       |  |      |      |            |                 |      |  |                | 2017/03/27 | 2017/03/27 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000185008 |           |       |  |      |      |            |                 |      |  |                | 2017/06/26 | 2017/06/26 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000185008 | 6.833     |       |  |      |      |            |                 |      |  |                | 2014/09/25 | 2014/09/25 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000185008 | 6.825     |       |  |      |      |            |                 |      |  |                | 2014/12/29 | 2014/12/29 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000185008 | 8.025     |       |  |      |      |            |                 |      |  |                | 2017/03/27 | 2015/03/25 |
| Negotiable Certificates Of Deposit            | S                                |                                                         |         |            |  |            |              |           |       |  |      |      |            |                 |      |  |                |            |            |



[illegible]



[illegible]



[illegible]



[illegible]



|                                               |                                 |                                                         |         |            |            |              |           |       |      |      |  |                |                 |                         |                |            |            |           |
|-----------------------------------------------|---------------------------------|---------------------------------------------------------|---------|------------|------------|--------------|-----------|-------|------|------|--|----------------|-----------------|-------------------------|----------------|------------|------------|-----------|
| Linked Negotiable Certificates Of Deposit     | NBKLNCD201507073IPRMNEDSMIP2.7  | NEDBANK CAPITAL                                         | Matured | 2014/07/07 | 2015/07/07 | ZAM000186832 | 80000000  | 6.633 | ISDF | None |  | ZAR-PRIME-NEDS | MINUS-2.7-PRCT  | None                    | Ad Hoc         | 2015/04/07 | 2015/04/07 | Category3 |
|                                               |                                 |                                                         |         |            |            | ZAM000186741 |           | 6.3   |      |      |  |                |                 |                         |                |            | 2014/09/08 |           |
|                                               |                                 |                                                         |         |            |            | ZAM000186741 |           |       |      |      |  |                |                 |                         |                |            | 2014/08/07 |           |
|                                               |                                 |                                                         |         |            |            | ZAM000186741 |           |       |      |      |  |                |                 |                         |                |            | 2014/10/07 |           |
|                                               |                                 |                                                         |         |            |            | ZAM000186741 |           |       |      |      |  |                |                 |                         |                |            | 2014/11/07 |           |
|                                               |                                 |                                                         |         |            |            | ZAM000186741 |           |       |      |      |  |                |                 |                         |                |            | 2014/12/08 |           |
|                                               |                                 |                                                         |         |            |            | ZAM000186741 |           |       |      |      |  |                |                 |                         |                |            | 2015/04/07 |           |
|                                               |                                 |                                                         |         |            |            | ZAM000186741 |           |       |      |      |  |                |                 |                         |                |            | 2015/02/09 |           |
|                                               |                                 |                                                         |         |            |            | ZAM000186741 |           |       |      |      |  |                |                 |                         |                |            | 2015/01/07 |           |
|                                               |                                 |                                                         |         |            |            | ZAM000186741 |           |       |      |      |  |                |                 |                         |                |            | 2015/03/09 |           |
|                                               |                                 |                                                         |         |            |            | ZAM000186741 |           |       |      |      |  |                |                 |                         |                |            | 2015/05/07 |           |
|                                               |                                 |                                                         |         |            |            | ZAM000186741 |           |       |      |      |  |                |                 |                         |                |            | 2015/06/08 |           |
|                                               |                                 |                                                         |         |            |            | ZAM000186741 |           |       |      |      |  |                |                 |                         |                |            | 2015/07/07 |           |
| Linked Negotiable Certificates Of Deposit     | SBSLNCD201507073IPRMSBZAMIP2.7  | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2014/07/07 | 2015/07/07 | ZAM000186733 | 50000000  | 6.55  | ISDF | None |  | ZAR-PRIME-SBZA | MINUS-2.7-PRCT  | None                    | Ad Hoc         | 2014/07/18 |            | Category3 |
|                                               |                                 |                                                         |         |            |            | ZAM000186733 |           | 6.3   |      |      |  |                |                 |                         |                |            | 2014/09/08 |           |
|                                               |                                 |                                                         |         |            |            | ZAM000186733 |           |       |      |      |  |                |                 |                         |                |            | 2014/08/07 |           |
|                                               |                                 |                                                         |         |            |            | ZAM000186733 |           |       |      |      |  |                |                 |                         |                |            | 2014/10/07 |           |
|                                               |                                 |                                                         |         |            |            | ZAM000186733 |           |       |      |      |  |                |                 |                         |                |            | 2014/11/07 |           |
|                                               |                                 |                                                         |         |            |            | ZAM000186733 |           |       |      |      |  |                |                 |                         |                |            | 2014/12/08 |           |
|                                               |                                 |                                                         |         |            |            | ZAM000186733 |           |       |      |      |  |                |                 |                         |                |            | 2015/01/07 |           |
|                                               |                                 |                                                         |         |            |            | ZAM000186733 |           |       |      |      |  |                |                 |                         |                |            | 2015/02/09 |           |
|                                               |                                 |                                                         |         |            |            | ZAM000186733 |           |       |      |      |  |                |                 |                         |                |            | 2015/03/09 |           |
|                                               |                                 |                                                         |         |            |            | ZAM000186733 |           |       |      |      |  |                |                 |                         |                |            | 2015/04/07 |           |
|                                               |                                 |                                                         |         |            |            | ZAM000186733 |           |       |      |      |  |                |                 |                         |                |            | 2015/05/07 |           |
|                                               |                                 |                                                         |         |            |            | ZAM000186733 |           |       |      |      |  |                |                 |                         |                |            | 2015/06/08 |           |
|                                               |                                 |                                                         |         |            |            | ZAM000186733 |           |       |      |      |  |                |                 |                         |                |            | 2015/07/07 |           |
| Linked Negotiable Certificates Of Deposit     | NBKLNCD201507073U03XXXXPLP0.525 | NEDBANK CAPITAL                                         | Matured | 2014/07/07 | 2015/07/07 | ZAM000186840 | 10000000  | 6.35  | ISDF | None |  | ZAR-JIBAR3     | PLUS-0.525-PRCT | Quarterly Payment Cycle | Issuer Defined | 2014/07/18 |            | Category3 |
|                                               |                                 |                                                         |         |            |            | ZAM000186840 |           | 6.6   |      |      |  |                |                 |                         |                |            | 2015/07/07 |           |
|                                               |                                 |                                                         |         |            |            | ZAM000186840 |           | 6.6   |      |      |  |                |                 |                         |                |            | 2014/10/07 |           |
|                                               |                                 |                                                         |         |            |            | ZAM000186840 |           | 6.65  |      |      |  |                |                 |                         |                |            | 2015/01/07 |           |
|                                               |                                 |                                                         |         |            |            | ZAM000186840 |           | 6.633 |      |      |  |                |                 |                         |                |            | 2015/04/07 |           |
| Linked Negotiable Certificates Of Deposit     | SBSLNCD201507073U03XXXXPLP0.525 | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2014/07/07 | 2015/07/07 | ZAM000186766 | 1000000   | 6.35  | ISDF | None |  | ZAR-JIBAR3     | PLUS-0.525-PRCT | None                    | Issuer Defined |            |            | Category3 |
|                                               |                                 |                                                         |         |            |            | ZAM000186766 |           |       |      |      |  |                |                 |                         |                |            | 2015/07/07 |           |
|                                               |                                 |                                                         |         |            |            | ZAM000186766 |           | 6.6   |      |      |  |                |                 |                         |                |            | 2014/10/07 |           |
|                                               |                                 |                                                         |         |            |            | ZAM000186766 |           | 6.65  |      |      |  |                |                 |                         |                |            | 2015/01/07 |           |
|                                               |                                 |                                                         |         |            |            | ZAM000186766 |           | 6.633 |      |      |  |                |                 |                         |                |            | 2015/04/07 |           |
| Linked Negotiable Certificates Of Deposit     | NBKLNCD201507073U03XXXXPLP0.35  | NEDBANK CAPITAL                                         | Matured | 2014/07/07 | 2015/01/07 | ZAM000186857 | 70000000  | 6.175 | ISDF | None |  | ZAR-JIBAR3     | PLUS-0.35-PRCT  | Quarterly Payment Cycle | Issuer Defined |            |            | Category3 |
|                                               |                                 |                                                         |         |            |            | ZAM000186857 |           | 6.425 |      |      |  |                |                 |                         |                |            | 2015/01/07 |           |
|                                               |                                 |                                                         |         |            |            | ZAM000186857 |           | 7.075 |      |      |  |                |                 |                         |                |            | 2014/10/07 |           |
| Negotiable Certificates Of Deposit            | ABPNCDX201507022T7.075          | ABSA BANK LIMITED                                       | Matured | 2014/07/07 | 2015/07/02 | ZAM000186782 | 14000000  |       | TERM | None |  |                |                 |                         |                |            |            | Category2 |
| Commercial Paper Bills/ Capital Project Bills | ESKCPBX201412111                | ESKOM HOLDINGS SOC LTD                                  | Matured | 2014/07/07 | 2014/12/11 | ZAM000186758 | 150000000 |       |      | None |  |                |                 |                         |                |            |            | Category1 |
| Commercial Paper Bills/ Capital Project Bills | ESKCPBX201411051                | ESKOM HOLDINGS SOC LTD                                  | Matured | 2014/07/07 | 2014/11/05 | ZAM000186725 | 100000000 |       |      | None |  |                |                 |                         |                |            |            | Category1 |
| Commercial Paper Bills/ Capital Project Bills | ESKCPBX201411041                | ESKOM HOLDINGS SOC LTD                                  | Matured | 2014/07/07 | 2014/11/04 | ZAM000186717 | 200000000 |       |      | None |  |                |                 |                         |                |            |            | Category1 |
| Negotiable Certificates Of Deposit            | RANNCDX201411192T6.1000000      | RAND MERCHANT BANK                                      | Matured | 2014/07/07 | 2014/11/19 | ZAM000186691 | 150000000 | 6.1   | TERM | None |  |                |                 |                         |                |            |            | Category2 |
| Negotiable Certificates Of Deposit            | NBKNCX201410072T5.75            | NEDBANK CAPITAL                                         | Matured | 2014/07/08 | 2014/10/07 | ZAM000186712 | 3000000   | 5.75  | TERM | None |  |                |                 |                         |                |            |            | Category2 |
| Negotiable Certificates Of Deposit            | ABPNCDX201507082T7.075          | ABSA BANK LIMITED                                       | Matured | 2014/07/08 | 2015/07/08 | ZAM000187061 | 2000000   | 7.05  | TERM | None |  |                |                 |                         |                |            |            | Category2 |
| Negotiable Certificates Of Deposit            | SBSNCDX201507082T7.075          | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2014/07/08 | 2015/07/08 | ZAM000186980 | 5000000   | 7.075 | TERM | None |  |                |                 |                         |                |            |            | Category2 |
| Negotiable Certificates Of Deposit            | RANNCDX201408082T5.6500000      | RAND MERCHANT BANK                                      | Matured | 2014/07/08 | 2014/08/08 | ZAM000187004 | 300000000 | 5.65  | TERM | None |  |                |                 |                         |                |            |            | Category2 |
| Negotiable Certificates Of Deposit            | RANNCDX201507082T7.0750000      | RAND MERCHANT BANK                                      | Matured | 2014/07/08 | 2015/07/08 | ZAM000187063 | 1000000   | 7.075 | TERM | None |  |                |                 |                         |                |            |            | Category2 |
| Linked Negotiable Certificates Of Deposit     | SBSLNCD201707073U03XXXXPLP0.7   | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2014/07/08 | 2017/07/07 | ZAM000187087 | 15000000  | 8.06  | ISDF | None |  | ZAR-JIBAR3     | PLUS-0.7-PRCT   | None                    | Issuer Defined |            |            | Category3 |
|                                               |                                 |                                                         |         |            |            | ZAM000187087 |           |       |      |      |  |                |                 |                         |                |            | 2017/07/07 |           |
|                                               |                                 |                                                         |         |            |            | ZAM000187087 |           | 6.775 |      |      |  |                |                 |                         |                |            | 2014/10/08 |           |
|                                               |                                 |                                                         |         |            |            | ZAM000187087 |           | 6.825 |      |      |  |                |                 |                         |                |            | 2015/01/08 |           |
|                                               |                                 |                                                         |         |            |            | ZAM000187087 |           | 6.808 |      |      |  |                |                 |                         |                |            | 2015/04/08 |           |
|                                               |                                 |                                                         |         |            |            | ZAM000187087 |           | 6.858 |      |      |  |                |                 |                         |                |            | 2015/07/08 |           |
|                                               |                                 |                                                         |         |            |            | ZAM000187087 |           | 7.008 |      |      |  |                |                 |                         |                |            | 2015/10/08 |           |
|                                               |                                 |                                                         |         |            |            | ZAM000187087 |           | 7.333 |      |      |  |                |                 |                         |                |            | 2016/01/08 |           |
|                                               |                                 |                                                         |         |            |            | ZAM000187087 |           | 7.95  |      |      |  |                |                 |                         |                |            | 2016/04/08 |           |
|                                               |                                 |                                                         |         |            |            | ZAM000187087 |           | 8.058 |      |      |  |                |                 |                         |                |            | 2016/07/08 |           |
|                                               |                                 |                                                         |         |            |            | ZAM000187087 |           | 8.058 |      |      |  |                |                 |                         |                |            | 2016/10/10 |           |
|                                               |                                 |                                                         |         |            |            | ZAM000187087 |           | 8.058 |      |      |  |                |                 |                         |                |            | 2017/01/09 |           |
|                                               |                                 |                                                         |         |            |            | ZAM000187087 |           | 8.058 |      |      |  |                |                 |                         |                |            | 2017/04/10 |           |
| Linked Negotiable Certificates Of Deposit     | NBKLNCD201807063U03XXXXPLP0.825 | NEDBANK CAPITAL                                         | Matured | 2014/07/08 | 2018/07/06 | ZAM000187079 | 15000000  | 7.73  | ISDF | None |  | ZAR-JIBAR3     | PLUS-0.825-PRCT | Quarterly Payment Cycle | Issuer Defined |            |            | Category3 |
|                                               |                                 |                                                         |         |            |            | ZAM000187079 |           |       |      |      |  |                |                 |                         |                |            | 2018/07/06 |           |
|                                               |                                 |                                                         |         |            |            | ZAM000187079 |           | 6.9   |      |      |  |                |                 |                         |                |            | 2014/10/08 |           |
|                                               |                                 |                                                         |         |            |            | ZAM000187079 |           | 6.95  |      |      |  |                |                 |                         |                |            | 2015/01/08 |           |
|                                               |                                 |                                                         |         |            |            | ZAM000187079 |           | 6.933 |      |      |  |                |                 |                         |                |            | 2015/04/08 |           |
|                                               |                                 |                                                         |         |            |            | ZAM000187079 |           | 6.983 |      |      |  |                |                 |                         |                |            | 2015/07/08 |           |
|                                               |                                 |                                                         |         |            |            | ZAM000187079 |           | 7.133 |      |      |  |                |                 |                         |                |            | 2015/10/08 |           |
|                                               |                                 |                                                         |         |            |            | ZAM000187079 |           | 7.458 |      |      |  |                |                 |                         |                |            | 2016/01/08 |           |
|                                               |                                 |                                                         |         |            |            | ZAM000187079 |           | 8.075 |      |      |  |                |                 |                         |                |            | 2016/04/08 |           |
|                                               |                                 |                                                         |         |            |            | ZAM000187079 |           | 8.183 |      |      |  |                |                 |                         |                |            | 2016/07/08 |           |
|                                               |                                 |                                                         |         |            |            | ZAM000187079 |           | 8.183 |      |      |  |                |                 |                         |                |            | 2016/10/10 |           |
|                                               |                                 |                                                         |         |            |            | ZAM000187079 |           | 8.183 |      |      |  |                |                 |                         |                |            | 2017/01/09 |           |
|                                               |                                 |                                                         |         |            |            | ZAM000187079 |           | 8.183 |      |      |  |                |                 |                         |                |            | 2017/04/10 |           |
|                                               |                                 |                                                         |         |            |            | ZAM000187079 |           | 8.167 |      |      |  |                |                 |                         |                |            | 2017/07/10 |           |
|                                               |                                 |                                                         |         |            |            | ZAM000187079 |           | 7.817 |      |      |  |                |                 |                         |                |            | 2017/10/09 |           |
|                                               |                                 |                                                         |         |            |            | ZAM000187079 |           | 7.983 |      |      |  |                |                 |                         |                |            | 2018/01/08 |           |
|                                               |                                 |                                                         |         |            |            | ZAM000187079 |           | 7.725 |      |      |  |                |                 |                         |                |            | 2018/04/09 |           |
| Linked Negotiable Certificates Of Deposit     | SBSLNCD201907083U03XXXXPLP1.025 | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2014/07/08 | 2019/07/08 | ZAM000187038 | 650000000 | 8.18  | ISDF | None |  | ZAR-JIBAR3     | PLUS-1.025-PRCT | None                    | Issuer Defined |            |            | Category3 |
|                                               |                                 |                                                         |         |            |            | ZAM000187038 |           | 7.1   |      |      |  |                |                 |                         |                |            | 2019/07/08 |           |
|                                               |                                 |                                                         |         |            |            | ZAM000187038 |           | 7.1   |      |      |  |                |                 |                         |                |            | 2014/10/08 |           |
|                                               |                                 |                                                         |         |            |            | ZAM000187038 |           | 7.15  |      |      |  |                |                 |                         |                |            | 2015/01/08 |           |
|                                               |                                 |                                                         |         |            |            | ZAM000187038 |           | 7.133 |      |      |  |                |                 |                         |                |            | 2015/04/08 |           |
|                                               |                                 |                                                         |         |            |            | ZAM000187038 |           | 7.183 |      |      |  |                |                 |                         |                |            | 2015/07/08 |           |
|                                               |                                 |                                                         |         |            |            | ZAM000187038 |           | 7.333 |      |      |  |                |                 |                         |                |            | 2015/10/08 |           |
|                                               |                                 |                                                         |         |            |            | ZAM000187038 |           | 7.658 |      |      |  |                |                 |                         |                |            | 2016/01/08 |           |
|                                               |                                 |                                                         |         |            |            | ZAM000187038 |           | 8.275 |      |      |  |                |                 |                         |                |            | 2016/04/08 |           |
|                                               |                                 |                                                         |         |            |            | ZAM000187038 |           | 8.383 |      |      |  |                |                 |                         |                |            | 2016/07/08 |           |
|                                               |                                 |                                                         |         |            |            | ZAM000187038 |           | 8.383 |      |      |  |                |                 |                         |                |            | 2016/10/10 |           |
|                                               |                                 |                                                         |         |            |            | ZAM000187038 |           | 8.383 |      |      |  |                |                 |                         |                |            | 2017/01/09 |           |
|                                               |                                 |                                                         |         |            |            | ZAM000187038 |           | 8.383 |      |      |  |                |                 |                         |                |            | 2017/04/10 |           |
|                                               |                                 |                                                         |         |            |            | ZAM000187038 |           | 8.367 |      |      |  |                |                 |                         |                |            | 2017/07/10 |           |
|                                               |                                 |                                                         |         |            |            | ZAM000187038 |           | 8.017 |      |      |  |                |                 |                         |                |            | 2017/10/09 |           |
|                                               |                                 |                                                         |         |            |            | ZAM000187038 |           | 8.183 |      |      |  |                |                 |                         |                |            | 2018/01/08 |           |
|                                               |                                 |                                                         |         |            |            | ZAM000187038 |           | 7.925 |      |      |  |                |                 |                         |                |            | 2018/04/09 |           |
|                                               |                                 |                                                         |         |            |            | ZAM000187038 |           | 7.983 |      |      |  |                |                 |                         |                |            | 2018/07/09 |           |
|                                               |                                 |                                                         |         |            |            | ZAM000187038 |           | 8.042 |      |      |  |                |                 |                         |                |            | 2018/10/08 |           |
|                                               |                                 |                                                         |         |            |            | ZAM000187038 |           | 8.175 |      |      |  |                |                 |                         |                |            | 2019/01/08 |           |
|                                               |                                 |                                                         |         |            |            | ZAM000187038 |           | 8.183 |      |      |  |                |                 |                         |                |            | 2019/04/08 |           |
| Linked Negotiable Certificates Of Deposit     | IPNLNCD201807063U03XXXXPLP0.87  | INVESTEC BANK LIMITED                                   | Matured | 2014/07/08 | 2018/07/06 | ZAM000187103 | 0         | 7.77  | ISDF | None |  | ZAR-JIBAR3     | PLUS-0.87-PRCT  | None                    | Issuer Defined |            |            | Category3 |
|                                               |                                 |                                                         |         |            |            | ZAM000187103 |           |       |      |      |  |                |                 |                         |                |            | 2015/10/06 |           |
|                                               |                                 |                                                         |         |            |            | ZAM000187103 | </        |       |      |      |  |                |                 |                         |                |            |            |           |



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



|                                           |                                  |                                                           |         |            |  |            |                              |               |        |      |                     |      |            |                 |               |                         |                         |                |            |            |           |  |
|-------------------------------------------|----------------------------------|-----------------------------------------------------------|---------|------------|--|------------|------------------------------|---------------|--------|------|---------------------|------|------------|-----------------|---------------|-------------------------|-------------------------|----------------|------------|------------|-----------|--|
| Floating Rate Notes                       | ABPFRNX201708183U03XXXXPLP0.825  | ABSA BANK LIMITED                                         | Matured | 2014/08/21 |  | 2017/08/18 | ZAM000193416<br>ZAM000193424 | 6.492<br>8.17 |        | ISDF | None                |      | ZAR-JIBAR3 | PLUS-0.825-PRCT |               | None                    | Issuer Defined          | 2014/11/20     | 2014/11/20 | Category3  |           |  |
|                                           |                                  |                                                           |         |            |  |            | ZAM000193424                 | 6.917         |        |      |                     |      |            |                 |               |                         |                         |                | 2015/05/18 | 2014/11/18 |           |  |
|                                           |                                  |                                                           |         |            |  |            | ZAM000193424                 | 6.925         |        |      |                     |      |            |                 |               |                         |                         |                | 2015/02/18 | 2015/02/18 |           |  |
|                                           |                                  |                                                           |         |            |  |            | ZAM000193424                 | 6.95          |        |      |                     |      |            |                 |               |                         |                         |                | 2015/05/18 | 2015/05/18 |           |  |
|                                           |                                  |                                                           |         |            |  |            | ZAM000193424                 | 7.125         |        |      |                     |      |            |                 |               |                         |                         |                | 2015/08/18 | 2015/08/18 |           |  |
|                                           |                                  |                                                           |         |            |  |            | ZAM000193424                 | 7.167         |        |      |                     |      |            |                 |               |                         |                         |                | 2015/11/18 | 2015/11/18 |           |  |
|                                           |                                  |                                                           |         |            |  |            | ZAM000193424                 | 7.808         |        |      |                     |      |            |                 |               |                         |                         |                | 2016/02/18 | 2017/08/18 |           |  |
|                                           |                                  |                                                           |         |            |  |            | ZAM000193424                 | 8.133         |        |      |                     |      |            |                 |               |                         |                         |                | 2016/05/18 | 2016/05/18 |           |  |
|                                           |                                  |                                                           |         |            |  |            | ZAM000193424                 | 8.167         |        |      |                     |      |            |                 |               |                         |                         |                | 2016/08/18 | 2016/02/18 |           |  |
|                                           |                                  |                                                           |         |            |  |            | ZAM000193424                 | 8.192         |        |      |                     |      |            |                 |               |                         |                         |                | 2016/11/18 | 2016/11/18 |           |  |
|                                           |                                  |                                                           |         |            |  |            | ZAM000193424                 | 8.15          |        |      |                     |      |            |                 |               |                         |                         |                | 2017/02/20 | 2017/02/20 |           |  |
|                                           |                                  |                                                           |         |            |  |            | ZAM000193424                 | 8.167         |        |      |                     |      |            |                 |               |                         |                         |                | 2017/05/18 | 2017/05/18 |           |  |
| Promissory Notes                          | TLDPNXX201409221                 | THE LAND AND AGRICULTURE DEVELOPMENT BANK OF SOUTH AFRICA | Matured | 2014/08/21 |  | 2014/09/22 | ZAM000193507                 | 10000000      |        | None |                     |      |            |                 |               |                         |                         |                |            |            |           |  |
| Floating Rate Notes                       | ABPFRNX201808213QJ03XXXXPLP0.975 | ABSA BANK LIMITED                                         | Matured | 2014/08/21 |  | 2018/08/21 | ZAM000193457                 | 20000000      |        | QUTR | Based on issue date | 21   | ZAR-JIBAR3 | PLUS-0.975-PRCT |               | None                    | Quarterly Payment Cycle | 2014/11/21     |            | Category1  |           |  |
|                                           |                                  |                                                           |         |            |  |            | ZAM000193457                 | 7.058         |        |      |                     |      |            |                 |               |                         |                         |                | 2014/11/21 | Category3  |           |  |
|                                           |                                  |                                                           |         |            |  |            | ZAM000193457                 | 7.075         |        |      |                     |      |            |                 |               |                         |                         |                | 2015/02/23 |            |           |  |
|                                           |                                  |                                                           |         |            |  |            | ZAM000193457                 | 7.1           |        |      |                     |      |            |                 |               |                         |                         |                | 2015/05/21 |            |           |  |
|                                           |                                  |                                                           |         |            |  |            | ZAM000193457                 | 7.275         |        |      |                     |      |            |                 |               |                         |                         |                | 2015/08/21 |            |           |  |
|                                           |                                  |                                                           |         |            |  |            | ZAM000193457                 | 7.467         |        |      |                     |      |            |                 |               |                         |                         |                | 2015/11/23 |            |           |  |
|                                           |                                  |                                                           |         |            |  |            | ZAM000193457                 | 7.967         |        |      |                     |      |            |                 |               |                         |                         |                | 2016/02/22 |            |           |  |
|                                           |                                  |                                                           |         |            |  |            | ZAM000193457                 | 8.275         |        |      |                     |      |            |                 |               |                         |                         |                | 2016/05/23 |            |           |  |
|                                           |                                  |                                                           |         |            |  |            | ZAM000193457                 | 8.317         |        |      |                     |      |            |                 |               |                         |                         |                | 2016/08/22 |            |           |  |
|                                           |                                  |                                                           |         |            |  |            | ZAM000193457                 | 8.342         |        |      |                     |      |            |                 |               |                         |                         |                | 2016/11/21 |            |           |  |
|                                           |                                  |                                                           |         |            |  |            | ZAM000193457                 | 8.3           |        |      |                     |      |            |                 |               |                         |                         |                | 2017/02/21 |            |           |  |
|                                           |                                  |                                                           |         |            |  |            | ZAM000193457                 | 8.317         |        |      |                     |      |            |                 |               |                         |                         |                | 2017/05/22 |            |           |  |
|                                           |                                  |                                                           |         |            |  |            | ZAM000193457                 | 8.033         |        |      |                     |      |            |                 |               |                         |                         |                | 2017/08/21 |            |           |  |
|                                           |                                  |                                                           |         |            |  |            | ZAM000193457                 | 8.058         |        |      |                     |      |            |                 |               |                         |                         |                | 2017/11/21 |            |           |  |
|                                           |                                  |                                                           |         |            |  |            | ZAM000193457                 | 8.1           |        |      |                     |      |            |                 |               |                         |                         |                | 2018/02/21 |            |           |  |
|                                           |                                  |                                                           |         |            |  |            | ZAM000193457                 | 7.875         |        |      |                     |      |            |                 |               |                         |                         |                | 2018/05/21 |            |           |  |
| Negotiable Certificates Of Deposit        | SBSNCDX201502192T6.6             | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2014/08/21 |  | 2015/02/19 | ZAM000193333                 | 84000000      |        | TERM | None                |      |            |                 |               |                         |                         |                |            | Category2  |           |  |
| Negotiable Certificates Of Deposit        | NBKNCDX201412102T6.025           | NEDBANK CAPITAL                                           | Matured | 2014/08/21 |  | 2014/12/10 | ZAM000193317                 | 200000000     |        | TERM | None                |      |            |                 |               |                         |                         |                |            | Category2  |           |  |
| Negotiable Certificates Of Deposit        | ABPNCDX20140922T5.80             | ABSA BANK LIMITED                                         | Matured | 2014/08/21 |  | 2014/09/22 | ZAM000193390                 | 5.9           |        | TERM | None                |      |            |                 |               |                         |                         |                |            | Category2  |           |  |
| Floating Rate Notes                       | RANFRNX201502203U03XXXXPLB42.5   | RAND MERCHANT BANK                                        | Matured | 2014/08/21 |  | 2015/02/20 | ZAM000193382                 | 15000000      |        | ISDF | None                |      | ZAR-JIBAR3 | PLUS-42.5-BPS   |               | None                    | Issuer Defined          |                |            | Category3  |           |  |
|                                           |                                  |                                                           |         |            |  |            | ZAM000193382                 | 6.517         |        |      |                     |      |            |                 |               |                         |                         |                | 2015/02/20 | 2014/11/20 |           |  |
| Floating Rate Notes                       | RANFRNX201708183U03XXXXPLB82.5   | RAND MERCHANT BANK                                        | Matured | 2014/08/21 |  | 2017/08/18 | ZAM000193390                 | 31000000      |        | ISDF | None                |      | ZAR-JIBAR3 | PLUS-82.5-BPS   |               | None                    | Issuer Defined          |                |            | Category3  |           |  |
|                                           |                                  |                                                           |         |            |  |            | ZAM000193390                 | 6.917         |        |      |                     |      |            |                 |               |                         |                         |                | 2017/08/18 |            |           |  |
|                                           |                                  |                                                           |         |            |  |            | ZAM000193390                 | 6.925         |        |      |                     |      |            |                 |               |                         |                         |                | 2014/11/18 | 2014/11/18 |           |  |
|                                           |                                  |                                                           |         |            |  |            | ZAM000193390                 | 6.925         |        |      |                     |      |            |                 |               |                         |                         |                | 2015/02/18 | 2015/02/18 |           |  |
|                                           |                                  |                                                           |         |            |  |            | ZAM000193390                 | 6.95          |        |      |                     |      |            |                 |               |                         |                         |                | 2015/05/18 | 2015/05/18 |           |  |
|                                           |                                  |                                                           |         |            |  |            | ZAM000193390                 | 7.125         |        |      |                     |      |            |                 |               |                         |                         |                | 2015/08/18 | 2015/08/18 |           |  |
|                                           |                                  |                                                           |         |            |  |            | ZAM000193390                 | 7.167         |        |      |                     |      |            |                 |               |                         |                         |                | 2015/11/18 | 2015/11/18 |           |  |
|                                           |                                  |                                                           |         |            |  |            | ZAM000193390                 | 7.808         |        |      |                     |      |            |                 |               |                         |                         |                | 2016/02/18 | 2016/02/18 |           |  |
|                                           |                                  |                                                           |         |            |  |            | ZAM000193390                 | 8.133         |        |      |                     |      |            |                 |               |                         |                         |                | 2016/05/18 | 2016/05/18 |           |  |
|                                           |                                  |                                                           |         |            |  |            | ZAM000193390                 | 8.167         |        |      |                     |      |            |                 |               |                         |                         |                | 2016/08/18 | 2016/08/18 |           |  |
|                                           |                                  |                                                           |         |            |  |            | ZAM000193390                 | 8.192         |        |      |                     |      |            |                 |               |                         |                         |                | 2016/11/18 | 2016/11/18 |           |  |
|                                           |                                  |                                                           |         |            |  |            | ZAM000193390                 | 8.15          |        |      |                     |      |            |                 |               |                         |                         |                | 2017/02/20 | 2017/02/20 |           |  |
| Floating Rate Notes                       | RANFRNX201502203U03XXXXPLB425.   | RAND MERCHANT BANK                                        | Matured | 2014/08/21 |  | 2015/02/20 | ZAM000193390                 | 8.167         |        | ISDF | None                |      | ZAR-JIBAR3 | PLUS-425-BPS    |               | None                    | Issuer Defined          |                |            | Category3  |           |  |
|                                           |                                  |                                                           |         |            |  |            | ZAM000193366                 | 0             | 10.325 |      |                     |      |            |                 |               |                         |                         |                | 2017/05/18 | 2017/05/18 |           |  |
|                                           |                                  |                                                           |         |            |  |            | ZAM000193366                 | 10.342        |        |      |                     |      |            |                 |               |                         |                         |                | 2015/02/20 |            |           |  |
| Linked Negotiable Certificates Of Deposit | NBKLNCD201502233U03XXXXPLP0.425  | NEDBANK CAPITAL                                           | Matured | 2014/08/21 |  | 2015/02/23 | ZAM000193499                 | 65000000      |        | ISDF | None                |      | ZAR-JIBAR3 | PLUS-0.425-PRCT |               | Quarterly Payment Cycle | Issuer Defined          | 2014/11/20     | 2014/11/20 | Category3  |           |  |
|                                           |                                  |                                                           |         |            |  |            | ZAM000193499                 | 6.5           |        |      |                     |      |            |                 |               |                         |                         |                | 2015/02/23 |            |           |  |
|                                           |                                  |                                                           |         |            |  |            | ZAM000193499                 | 6.508         |        |      |                     |      |            |                 |               |                         |                         |                | 2014/11/21 | 2014/11/21 |           |  |
| Floating Rate Notes                       | ABPFRNX201502203U03XXXXPLP0.375  | ABSA BANK LIMITED                                         | Matured | 2014/08/21 |  | 2015/02/20 | ZAM000193341                 | 15000000      |        | ISDF | None                |      | ZAR-JIBAR3 | PLUS-0.375-PRCT |               | None                    | Issuer Defined          |                |            | Category3  |           |  |
|                                           |                                  |                                                           |         |            |  |            | ZAM000193341                 | 6.45          |        |      |                     |      |            |                 |               |                         |                         |                | 2014/11/21 | 2014/11/21 |           |  |
|                                           |                                  |                                                           |         |            |  |            | ZAM000193341                 | 6.467         |        |      |                     |      |            |                 |               |                         |                         |                | 2015/02/20 | 2014/11/20 |           |  |
| Linked Negotiable Certificates Of Deposit | SBSLNCD201502203U03XXXXPLP0.425  | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2014/08/21 |  | 2015/02/20 | ZAM000193432                 | 15000000      |        | ISDF | None                |      | ZAR-JIBAR3 | PLUS-0.425-PRCT |               | None                    | Issuer Defined          |                |            | Category3  |           |  |
|                                           |                                  |                                                           |         |            |  |            | ZAM000193432                 | 6.5           |        |      |                     |      |            |                 |               |                         |                         |                | 2015/02/20 | 2014/11/20 |           |  |
| Floating Rate Notes                       | RANFRNX201808213U03XXXXPLB97.5   | RAND MERCHANT BANK                                        | Matured | 2014/08/21 |  | 2018/08/21 | ZAM000193481                 | 0             | 7.88   |      | ISDF                | None |            | ZAR-JIBAR3      | PLUS-97.5-BPS |                         | None                    | Issuer Defined |            |            | Category3 |  |
|                                           |                                  |                                                           |         |            |  |            | ZAM000193481                 | 6.508         |        |      |                     |      |            |                 |               |                         |                         |                | 2014/11/21 | 2014/11/21 |           |  |
|                                           |                                  |                                                           |         |            |  |            | ZAM000193481                 | 7.058         |        |      |                     |      |            |                 |               |                         |                         |                | 2018/08/21 |            |           |  |
|                                           |                                  |                                                           |         |            |  |            | ZAM000193481                 | 7.075         |        |      |                     |      |            |                 |               |                         |                         |                | 2014/11/21 | 2014/11/21 |           |  |
|                                           |                                  |                                                           |         |            |  |            | ZAM000193481                 | 7.1           |        |      |                     |      |            |                 |               |                         |                         |                | 2015/02/23 | 2015/02/23 |           |  |
|                                           |                                  |                                                           |         |            |  |            | ZAM000193481                 | 7.1           |        |      |                     |      |            |                 |               |                         |                         |                | 2015/05/21 | 2015/05/21 |           |  |
|                                           |                                  |                                                           |         |            |  |            | ZAM000193481                 | 7.275         |        |      |                     |      |            |                 |               |                         |                         |                | 2015/08/21 | 2015/08/21 |           |  |
|                                           |                                  |                                                           |         |            |  |            | ZAM000193481                 | 7.467         |        |      |                     |      |            |                 |               |                         |                         |                | 2015/11/23 | 2015/11/23 |           |  |
|                                           |                                  |                                                           |         |            |  |            | ZAM000193481                 | 7.967         |        |      |                     |      |            |                 |               |                         |                         |                | 2016/02/22 | 2016/02/22 |           |  |
|                                           |                                  |                                                           |         |            |  |            | ZAM000193481                 | 8.275         |        |      |                     |      |            |                 |               |                         |                         |                | 2016/05/23 | 2016/05/23 |           |  |
|                                           |                                  |                                                           |         |            |  |            | ZAM000193481                 | 8.317         |        |      |                     |      |            |                 |               |                         |                         |                | 2016/08/22 | 2016/08/22 |           |  |
|                                           |                                  |                                                           |         |            |  |            | ZAM000193481                 | 8.342         |        |      |                     |      |            |                 |               |                         |                         |                | 2016/11/21 | 2016/11/21 |           |  |
|                                           |                                  |                                                           |         |            |  |            | ZAM000193481                 | 8.3           |        |      |                     |      |            |                 |               |                         |                         |                | 2017/02/21 | 2017/02/21 |           |  |
|                                           |                                  |                                                           |         |            |  |            | ZAM000193481                 | 8.317         |        |      |                     |      |            |                 |               |                         |                         |                | 2017/05/22 | 2017/05/22 |           |  |
|                                           |                                  |                                                           |         |            |  |            | ZAM000193481                 | 8.033         |        |      |                     |      |            |                 |               |                         |                         |                | 2017/08/21 | 2017/08/21 |           |  |
|                                           |                                  |                                                           |         |            |  |            | ZAM000193481                 | 8.058         |        |      |                     |      |            |                 |               |                         |                         |                | 2017/11/21 | 2017/11/21 |           |  |
|                                           |                                  |                                                           |         |            |  |            | ZAM000193481                 | 8.1           |        |      |                     |      |            |                 |               |                         |                         |                | 2018/02/21 | 2018/02/21 |           |  |
| Floating Rate Notes                       | RANFRNX201509213U03XXXXPLB67.    | RAND MERCHANT BANK                                        | Matured | 2014/08/21 |  | 2015/09/21 | ZAM000193481                 | 7.875         |        | ISDF | None                |      | ZAR-JIBAR3 | PLUS-67-BPS     |               | None                    | Issuer Defined          |                |            | Category3  |           |  |
|                                           |                                  |                                                           |         |            |  |            | ZAM000193473                 | 6.745         |        |      |                     |      |            |                 |               |                         |                         |                | 2018/05/21 | 2018/05/21 |           |  |
|                                           |                                  |                                                           |         |            |  |            | ZAM000193473                 | 6.803         |        |      |                     |      |            |                 |               |                         |                         |                | 2015/09/21 |            |           |  |
|                                           |                                  |                                                           |         |            |  |            | ZAM000193473                 | 6.803         |        |      |                     |      |            |                 |               |                         |                         |                | 2014/09/22 | 2014/09/22 |           |  |
|                                           |                                  |                                                           |         |            |  |            | ZAM000193473                 | 6.762         |        |      |                     |      |            |                 |               |                         |                         |                | 2014/12/22 | 2014/12/22 |           |  |
|                                           |                                  |                                                           |         |            |  |            | ZAM000193473                 | 6.778         |        |      |                     |      |            |                 |               |                         |                         |                | 2015/03/23 | 2015/03/23 |           |  |
| Floating Rate Notes                       | RANFRNX201509213U03XXXXPLB67.    | RAND MERCHANT BANK                                        | Matured | 2014/08/21 |  | 2015/09/21 | ZAM000193358                 | 100000000     |        | ISDF | None                |      | ZAR-JIBAR3 | PLUS-67-BPS     |               | None                    | Issuer Defined          |                |            | Category3  |           |  |
|                                           |                                  |                                                           |         |            |  |            | ZAM000193358                 | 6.745         |        |      |                     |      |            |                 |               |                         |                         |                | 2015/06/22 | 2015/06/22 |           |  |
|                                           |                                  |                                                           |         |            |  |            | ZAM000193358                 | 6.803         |        |      |                     |      |            |                 |               |                         |                         |                | 2015/09/21 |            |           |  |
|                                           |                                  |                                                           |         |            |  |            | ZAM000193358                 | 6.803         |        |      |                     |      |            |                 |               |                         |                         |                | 2014/09/22 | 2014/09/22 |           |  |
|                                           |                                  |                                                           |         |            |  |            | ZAM000193358                 | 6.762         |        |      |                     |      |            |                 |               |                         |                         |                | 2014/12/22 | 2014/12/22 |           |  |
|                                           |                                  |                                                           |         |            |  |            | ZAM000193358                 | 6.778         |        |      |                     |      |            |                 |               |                         |                         |                | 2015/03/23 | 2015/03/23 |           |  |
|                                           |                                  |                                                           |         |            |  |            | ZAM000193358                 | 6.803         |        |      |                     |      |            |                 |               |                         |                         |                | 2015/06/22 | 2015/06/22 |           |  |
| Linked Negotiable Certificates Of Deposit | SBSLNCD201708183U03XXXXPLP0.825  | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2014/08/21 |  | 2017/08/18 | ZAM000193465                 | 22000000      |        | ISDF | None                |      | ZAR-JIBAR3 | PLUS-0.825-PRCT |               | None                    | Issuer Defined          |                |            | Category   |           |  |



|                                               |                                 |                                                           |         |            |  |            |              |           |       |      |      |            |                 |               |      |                         |                |            |            |
|-----------------------------------------------|---------------------------------|-----------------------------------------------------------|---------|------------|--|------------|--------------|-----------|-------|------|------|------------|-----------------|---------------|------|-------------------------|----------------|------------|------------|
| Promissory Notes                              | SBSPNXX201508242T6.51           | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2014/08/25 |  | 2015/08/24 | ZAM000193845 | 10000000  | 6.51  | TERM | None |            |                 |               |      |                         |                |            | Category2  |
| Linked Negotiable Certificates Of Deposit     | NBKLNCD201509253U03XXXXPLP0.7   | NEDBANK CAPITAL                                           | Matured | 2014/08/25 |  | 2015/09/25 | ZAM000193887 | 323000000 | 6.808 | ISDF | None |            | ZAR-JIBAR3      | PLUS-0.7-PRCT |      | Quarterly Payment Cycle | Issuer Defined |            | Category3  |
|                                               |                                 |                                                           |         |            |  |            | ZAM000193887 |           | 6.833 |      |      |            |                 |               |      |                         |                | 2015/09/25 |            |
|                                               |                                 |                                                           |         |            |  |            | ZAM000193887 |           | 6.825 |      |      |            |                 |               |      |                         |                | 2014/09/25 | 2014/09/25 |
|                                               |                                 |                                                           |         |            |  |            | ZAM000193887 |           | 6.808 |      |      |            |                 |               |      |                         |                | 2014/12/29 | 2014/12/29 |
|                                               |                                 |                                                           |         |            |  |            | ZAM000193887 |           | 6.842 |      |      |            |                 |               |      |                         |                | 2015/03/25 | 2015/03/25 |
|                                               |                                 |                                                           |         |            |  |            | ZAM000193887 |           | 6.842 |      |      |            |                 |               |      |                         |                | 2015/06/25 | 2015/06/25 |
| Commercial Paper Bills/ Capital Project Bills | ESKCPBX201502231                | ESKOM HOLDINGS SOC LTD                                    | Matured | 2014/08/25 |  | 2015/02/23 | ZAM000193846 | 20000000  |       |      | None |            |                 |               |      |                         |                |            | Category1  |
| Promissory Notes                              | TLDPNXX201505251                | THE LAND AND AGRICULTURE DEVELOPMENT BANK OF SOUTH AFRICA | Matured | 2014/08/25 |  | 2015/05/25 | ZAM000193879 | 50000000  |       |      | None |            |                 |               |      |                         |                |            | Category1  |
| Linked Negotiable Certificates Of Deposit     | SBSLNCD201502233U03XXXXPLP0.425 | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2014/08/25 |  | 2015/02/23 | ZAM000193978 | 55000000  | 6.533 | ISDF | None | ZAR-JIBAR3 | PLUS-0.425-PRCT |               | None |                         | Issuer Defined |            | Category3  |
|                                               |                                 |                                                           |         |            |  |            | ZAM000193978 |           |       |      |      |            |                 |               |      |                         |                | 2015/02/23 |            |
|                                               |                                 |                                                           |         |            |  |            | ZAM000193978 |           | 6.508 |      |      |            |                 |               |      |                         |                | 2014/11/25 | 2014/11/25 |
| Promissory Notes                              | TLDPNXX201502231                | THE LAND AND AGRICULTURE DEVELOPMENT BANK OF SOUTH AFRICA | Matured | 2014/08/25 |  | 2015/02/23 | ZAM000193895 | 50000000  |       |      | None |            |                 |               |      |                         |                |            | Category1  |
| Negotiable Certificates Of Deposit            | NBKNCDX201908262I8.62           | NEDBANK CAPITAL                                           | Matured | 2014/08/25 |  | 2019/08/26 | ZAM000193853 | 280000000 | 8.62  | ISDF | None |            |                 |               |      |                         |                |            | Category2  |
|                                               |                                 |                                                           |         |            |  |            | ZAM000193853 |           |       |      |      |            |                 |               |      |                         |                | 2015/08/25 |            |
|                                               |                                 |                                                           |         |            |  |            | ZAM000193853 |           |       |      |      |            |                 |               |      |                         |                | 2016/02/25 |            |
|                                               |                                 |                                                           |         |            |  |            | ZAM000193853 |           |       |      |      |            |                 |               |      |                         |                | 2016/08/25 |            |
|                                               |                                 |                                                           |         |            |  |            | ZAM000193853 |           |       |      |      |            |                 |               |      |                         |                | 2015/02/25 |            |
|                                               |                                 |                                                           |         |            |  |            | ZAM000193853 |           |       |      |      |            |                 |               |      |                         |                | 2017/02/27 |            |
|                                               |                                 |                                                           |         |            |  |            | ZAM000193853 |           |       |      |      |            |                 |               |      |                         |                | 2018/02/26 |            |
|                                               |                                 |                                                           |         |            |  |            | ZAM000193853 |           |       |      |      |            |                 |               |      |                         |                | 2017/08/25 |            |
|                                               |                                 |                                                           |         |            |  |            | ZAM000193853 |           |       |      |      |            |                 |               |      |                         |                | 2018/08/27 |            |
|                                               |                                 |                                                           |         |            |  |            | ZAM000193853 |           |       |      |      |            |                 |               |      |                         |                | 2019/02/25 |            |
|                                               |                                 |                                                           |         |            |  |            | ZAM000193853 |           |       |      |      |            |                 |               |      |                         |                | 2019/08/26 |            |
| Negotiable Certificates Of Deposit            | SBSNCDX201502232T6.65           | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2014/08/25 |  | 2015/02/23 | ZAM000193852 | 2000000   | 6.65  | TERM | None |            |                 |               |      |                         |                |            | Category2  |
| Negotiable Certificates Of Deposit            | IPNNCDX201412022T6.275          | INVESTEC BANK LIMITED                                     | Matured | 2014/08/25 |  | 2014/12/02 | ZAM000193903 | 106900000 | 6.275 | TERM | None |            |                 |               |      |                         |                |            | Category2  |
| Negotiable Certificates Of Deposit            | NBKNCDX201503022T6.7            | NEDBANK CAPITAL                                           | Matured | 2014/08/25 |  | 2015/03/02 | ZAM000193929 | 300000000 | 6.7   | TERM | None |            |                 |               |      |                         |                |            | Category2  |
| Floating Rate Notes                           | RANFRNX201509253U03XXXXPLB42.5  | RAND MERCHANT BANK                                        | Matured | 2014/08/25 |  | 2015/02/25 | ZAM000193960 | 50000000  | 6.533 | ISDF | None | ZAR-JIBAR3 | PLUS-42.5-BPS   |               | None |                         | Issuer Defined |            | Category3  |
|                                               |                                 |                                                           |         |            |  |            | ZAM000193960 |           |       |      |      |            |                 |               |      |                         |                | 2015/02/25 |            |
|                                               |                                 |                                                           |         |            |  |            | ZAM000193960 |           | 6.508 |      |      |            |                 |               |      |                         |                | 2014/11/25 | 2014/11/25 |
| Negotiable Certificates Of Deposit            | SBSNCDX201508252T7.175          | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2014/08/25 |  | 2015/08/25 | ZAM000193812 | 51000000  | 7.175 | TERM | None |            |                 |               |      |                         |                |            | Category2  |
| Floating Rate Notes                           | RANFRNX201509253U03XXXXPLB68.   | RAND MERCHANT BANK                                        | Matured | 2014/08/25 |  | 2015/09/25 | ZAM000193911 | 35000000  | 6.788 | ISDF | None | ZAR-JIBAR3 | PLUS-68-BPS     |               | None |                         | Issuer Defined |            | Category3  |
|                                               |                                 |                                                           |         |            |  |            | ZAM000193911 |           |       |      |      |            |                 |               |      |                         |                | 2015/09/25 |            |
|                                               |                                 |                                                           |         |            |  |            | ZAM000193911 |           | 6.813 |      |      |            |                 |               |      |                         |                | 2014/09/25 | 2014/09/25 |
|                                               |                                 |                                                           |         |            |  |            | ZAM000193911 |           | 6.805 |      |      |            |                 |               |      |                         |                | 2014/12/29 | 2014/12/29 |
|                                               |                                 |                                                           |         |            |  |            | ZAM000193911 |           | 6.788 |      |      |            |                 |               |      |                         |                | 2015/03/25 | 2015/03/25 |
|                                               |                                 |                                                           |         |            |  |            | ZAM000193911 |           | 6.822 |      |      |            |                 |               |      |                         |                | 2015/06/25 | 2015/06/25 |
| Linked Negotiable Certificates Of Deposit     | SBSLNCD201508253U03XXXXPLP0.675 | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2014/08/25 |  | 2015/08/25 | ZAM000193804 | 250000000 | 6.783 | ISDF | None | ZAR-JIBAR3 | PLUS-0.675-PRCT |               | None |                         | Issuer Defined |            | Category3  |
|                                               |                                 |                                                           |         |            |  |            | ZAM000193804 |           |       |      |      |            |                 |               |      |                         |                | 2015/08/25 |            |
|                                               |                                 |                                                           |         |            |  |            | ZAM000193804 |           | 6.758 |      |      |            |                 |               |      |                         |                | 2014/11/25 | 2014/11/25 |
|                                               |                                 |                                                           |         |            |  |            | ZAM000193804 |           | 6.775 |      |      |            |                 |               |      |                         |                | 2015/02/25 | 2015/02/25 |
|                                               |                                 |                                                           |         |            |  |            | ZAM000193804 |           | 6.8   |      |      |            |                 |               |      |                         |                | 2015/05/25 | 2015/05/25 |
| Linked Negotiable Certificates Of Deposit     | SBSLNCD201503253U03XXXXPLP0.475 | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2014/08/25 |  | 2015/03/25 | ZAM000193937 | 500000000 | 6.583 | ISDF | None | ZAR-JIBAR3 | PLUS-0.475-PRCT |               | None |                         | Issuer Defined |            | Category3  |
|                                               |                                 |                                                           |         |            |  |            | ZAM000193937 |           |       |      |      |            |                 |               |      |                         |                | 2015/03/25 |            |
|                                               |                                 |                                                           |         |            |  |            | ZAM000193937 |           | 6.608 |      |      |            |                 |               |      |                         |                | 2014/09/25 | 2014/09/25 |
|                                               |                                 |                                                           |         |            |  |            | ZAM000193937 |           | 6.6   |      |      |            |                 |               |      |                         |                | 2014/12/29 | 2014/12/29 |
| Linked Negotiable Certificates Of Deposit     | SBSLNCD201508253U03XXXXPLP0.65  | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2014/08/25 |  | 2015/08/25 | ZAM000193820 | 50000000  | 6.758 | ISDF | None | ZAR-JIBAR3 | PLUS-0.65-PRCT  |               | None |                         | Issuer Defined |            | Category3  |
|                                               |                                 |                                                           |         |            |  |            | ZAM000193820 |           |       |      |      |            |                 |               |      |                         |                | 2015/08/25 |            |
|                                               |                                 |                                                           |         |            |  |            | ZAM000193820 |           | 6.733 |      |      |            |                 |               |      |                         |                | 2014/11/25 | 2014/11/25 |
|                                               |                                 |                                                           |         |            |  |            | ZAM000193820 |           | 6.75  |      |      |            |                 |               |      |                         |                | 2015/02/25 | 2015/02/25 |
|                                               |                                 |                                                           |         |            |  |            | ZAM000193820 |           | 6.775 |      |      |            |                 |               |      |                         |                | 2015/05/25 | 2015/05/25 |
| Linked Negotiable Certificates Of Deposit     | SBSLNCD201708253U03XXXXPLP0.95  | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2014/08/25 |  | 2017/08/25 | ZAM000193861 | 165000000 | 8.28  | ISDF | None | ZAR-JIBAR3 | PLUS-0.95-PRCT  |               | None |                         | Issuer Defined |            | Category3  |
|                                               |                                 |                                                           |         |            |  |            | ZAM000193861 |           |       |      |      |            |                 |               |      |                         |                | 2017/08/25 |            |
|                                               |                                 |                                                           |         |            |  |            | ZAM000193861 |           | 7.033 |      |      |            |                 |               |      |                         |                | 2014/11/25 | 2014/11/25 |
|                                               |                                 |                                                           |         |            |  |            | ZAM000193861 |           | 7.05  |      |      |            |                 |               |      |                         |                | 2015/02/25 | 2015/02/25 |
|                                               |                                 |                                                           |         |            |  |            | ZAM000193861 |           | 7.075 |      |      |            |                 |               |      |                         |                | 2015/05/25 | 2015/05/25 |
|                                               |                                 |                                                           |         |            |  |            | ZAM000193861 |           | 7.25  |      |      |            |                 |               |      |                         |                | 2015/08/25 | 2015/08/25 |
|                                               |                                 |                                                           |         |            |  |            | ZAM000193861 |           | 7.442 |      |      |            |                 |               |      |                         |                | 2015/11/25 | 2015/11/25 |
|                                               |                                 |                                                           |         |            |  |            | ZAM000193861 |           | 7.942 |      |      |            |                 |               |      |                         |                | 2016/02/25 | 2016/02/25 |
|                                               |                                 |                                                           |         |            |  |            | ZAM000193861 |           | 8.258 |      |      |            |                 |               |      |                         |                | 2016/05/25 | 2016/05/25 |
|                                               |                                 |                                                           |         |            |  |            | ZAM000193861 |           | 8.308 |      |      |            |                 |               |      |                         |                | 2016/08/25 | 2016/08/25 |
|                                               |                                 |                                                           |         |            |  |            | ZAM000193861 |           | 8.308 |      |      |            |                 |               |      |                         |                | 2016/11/25 | 2016/11/25 |
|                                               |                                 |                                                           |         |            |  |            | ZAM000193861 |           | 8.275 |      |      |            |                 |               |      |                         |                | 2017/02/27 | 2017/02/27 |
|                                               |                                 |                                                           |         |            |  |            | ZAM000193861 |           | 8.283 |      |      |            |                 |               |      |                         |                | 2017/05/25 | 2017/05/25 |
| Commercial Paper Bills/ Capital Project Bills | ESKCPBX201502241                | ESKOM HOLDINGS SOC LTD                                    | Matured | 2014/08/25 |  | 2015/02/24 | ZAM000193838 | 100000000 |       |      | None |            |                 |               |      |                         |                |            | Category1  |
| Commercial Paper Bills/ Capital Project Bills | ESKCPBX201412101                | ESKOM HOLDINGS SOC LTD                                    | Matured | 2014/08/25 |  | 2014/12/10 | ZAM000194042 | 150000000 |       |      | None |            |                 |               |      |                         |                |            | Category1  |
| Negotiable Certificates Of Deposit            | RANNCDX201409262T5.9250000      | RAND MERCHANT BANK                                        | Matured | 2014/08/26 |  | 2014/09/26 | ZAM000194281 | 20000000  | 5.925 | TERM | None |            |                 |               |      |                         |                |            | Category2  |
| Linked Negotiable Certificates Of Deposit     | NBKLNCD201508263U03XXXXPLP0.65  | NEDBANK CAPITAL                                           | Matured | 2014/08/26 |  | 2015/08/26 | ZAM000194067 | 4000000   | 6.758 | ISDF | None | ZAR-JIBAR3 | PLUS-0.65-PRCT  |               |      | Quarterly Payment Cycle | Issuer Defined |            | Category3  |
|                                               |                                 |                                                           |         |            |  |            | ZAM000194067 |           |       |      |      |            |                 |               |      |                         |                | 2015/08/26 |            |
|                                               |                                 |                                                           |         |            |  |            | ZAM000194067 |           | 6.733 |      |      |            |                 |               |      |                         |                | 2014/11/26 | 2014/11/26 |
|                                               |                                 |                                                           |         |            |  |            | ZAM000194067 |           | 6.75  |      |      |            |                 |               |      |                         |                | 2015/02/26 |            |
|                                               |                                 |                                                           |         |            |  |            | ZAM000194067 |           | 6.775 |      |      |            |                 |               |      |                         |                | 2015/05/26 | 2015/05/26 |
| Floating Rate Notes                           | RANFRNX201502243U03XXXXPLB42.5  | RAND MERCHANT BANK                                        | Matured | 2014/08/26 |  | 2015/02/24 | ZAM000194026 | 4000000   | 6.533 | ISDF | None | ZAR-JIBAR3 | PLUS-42.5-BPS   |               | None |                         | Issuer Defined |            | Category3  |
|                                               |                                 |                                                           |         |            |  |            | ZAM000194026 |           |       |      |      |            |                 |               |      |                         |                | 2015/02/24 |            |
|                                               |                                 |                                                           |         |            |  |            | ZAM000194026 |           | 6.508 |      |      |            |                 |               |      |                         |                | 2014/11/24 | 2014/11/24 |
| Linked Negotiable Certificates Of Deposit     | NBKLNCD201908263U03XXXXPLP1.2   | NEDBANK CAPITAL                                           | Matured | 2014/08/26 |  | 2019/08/26 | ZAM000194182 | 25000000  | 8.33  | ISDF | None | ZAR-JIBAR3 | PLUS-1.2-PRCT   |               |      | Quarterly Payment Cycle | Issuer Defined |            | Category3  |
|                                               |                                 |                                                           |         |            |  |            | ZAM000194182 |           |       |      |      |            |                 |               |      |                         |                | 2019/08/26 |            |
|                                               |                                 |                                                           |         |            |  |            | ZAM000194182 |           | 7.283 |      |      |            |                 |               |      |                         |                | 2014/11/26 | 2014/11/26 |
|                                               |                                 |                                                           |         |            |  |            | ZAM000194182 |           | 7.3   |      |      |            |                 |               |      |                         |                | 2015/02/26 | 2015/02/26 |
|                                               |                                 |                                                           |         |            |  |            | ZAM000194182 |           | 7.325 |      |      |            |                 |               |      |                         |                | 2015/05/26 | 2015/05/26 |
|                                               |                                 |                                                           |         |            |  |            | ZAM000194182 |           | 7.5   |      |      |            |                 |               |      |                         |                | 2015/08/26 | 2015/08/26 |
|                                               |                                 |                                                           |         |            |  |            | ZAM000194182 |           | 7.692 |      |      |            |                 |               |      |                         |                | 2015/11/26 | 2015/11/26 |
|                                               |                                 |                                                           |         |            |  |            | ZAM000194182 |           | 8.192 |      |      |            |                 |               |      |                         |                | 2016/02/26 | 2016/02/26 |
|                                               |                                 |                                                           |         |            |  |            | ZAM000194182 |           | 8.508 |      |      |            |                 |               |      |                         |                | 2016/05/26 | 2016/05/26 |
|                                               |                                 |                                                           |         |            |  |            | ZAM000194182 |           | 8.558 |      |      |            |                 |               |      |                         |                | 2016/08/26 | 2016/08/26 |
|                                               |                                 |                                                           |         |            |  |            | ZAM000194182 |           | 8.558 |      |      |            |                 |               |      |                         |                | 2016/11/26 | 2016/11/26 |
|                                               |                                 |                                                           |         |            |  |            | ZAM000194182 |           | 8.525 |      |      |            |                 |               |      |                         |                | 2017/02/27 | 2017/02/27 |
|                                               |                                 |                                                           |         |            |  |            | ZAM000194182 |           | 8.533 |      |      |            |                 |               |      |                         |                | 2017/05/26 | 2017/05/26 |
|                                               |                                 |                                                           |         |            |  |            | ZAM000194182 |           |       |      |      |            |                 |               |      |                         |                | 2017/08/26 | 2017/08/26 |
|                                               |                                 |                                                           |         |            |  |            | ZAM000194182 |           | 8.325 |      |      |            |                 |               |      |                         |                | 2017/11/27 | 2017/11/27 |
|                                               |                                 |                                                           |         |            |  |            | ZAM000194182 |           | 8.325 |      |      |            |                 |               |      |                         |                | 2018/02/26 | 2018/02/26 |
|                                               |                                 |                                                           |         |            |  |            | ZAM000194182 |           | 8.1   |      | </   |            |                 |               |      |                         |                |            |            |



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



|                                           |                                  |                                                           |         |            |  |            |              |            |         |  |      |      |            |                 |                         |  |                |  |            |
|-------------------------------------------|----------------------------------|-----------------------------------------------------------|---------|------------|--|------------|--------------|------------|---------|--|------|------|------------|-----------------|-------------------------|--|----------------|--|------------|
| Negotiable Certificates Of Deposit        | SBSNCDX201507102T7.05            | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2014/09/30 |  | 2015/07/10 | ZAM000200062 | 340000000  | 7.05    |  | TERM | None |            |                 |                         |  |                |  | Category2  |
| Debentures                                | SRBDEBX201410082T5.610           | SOUTH AFRICAN RESERVE BANK                                | Matured | 2014/10/01 |  | 2014/10/08 | ZAM000200036 | 320000000  | 5.61    |  | TERM | None |            |                 |                         |  |                |  | Category2  |
| Debentures                                | SRBDEBX201410152T5.740           | SOUTH AFRICAN RESERVE BANK                                | Matured | 2014/10/01 |  | 2014/10/15 | ZAM000200344 | 430000000  | 5.74    |  | TERM | None |            |                 |                         |  |                |  | Category2  |
| Debentures                                | SRBDEBX201410292T5.720           | SOUTH AFRICAN RESERVE BANK                                | Matured | 2014/10/01 |  | 2014/10/29 | ZAM000200419 | 450000000  | 5.72    |  | TERM | None |            |                 |                         |  |                |  | Category2  |
| Promissory Notes                          | TLDPNXX201503031                 | THE LAND AND AGRICULTURE DEVELOPMENT BANK OF SOUTH AFRICA | Matured | 2014/10/01 |  | 2015/03/03 | ZAM000200492 | 200000000  |         |  | None | None |            |                 |                         |  |                |  | Category1  |
| Promissory Notes                          | TLDPNXX201501141                 | THE LAND AND AGRICULTURE DEVELOPMENT BANK OF SOUTH AFRICA | Matured | 2014/10/01 |  | 2015/01/14 | ZAM000200500 | 290000000  |         |  | None | None |            |                 |                         |  |                |  | Category1  |
| Floating Rate Notes                       | ABPFRNX201510013U01XXXXPLB75     | ABSA BANK LIMITED                                         | Matured | 2014/10/01 |  | 2015/10/01 | ZAM000200450 | 200000000  | 6.775   |  | ISDF | None | ZAR-JIBAR1 | PLUS-75-BPS     | None                    |  | Issuer Defined |  | Category3  |
|                                           |                                  |                                                           |         |            |  |            | ZAM000200450 |            |         |  |      |      |            |                 |                         |  |                |  | 2015/09/01 |
|                                           |                                  |                                                           |         |            |  |            | ZAM000200450 |            | 6.717   |  |      |      |            |                 |                         |  |                |  | 2014/11/03 |
|                                           |                                  |                                                           |         |            |  |            | ZAM000200450 |            | 6.675   |  |      |      |            |                 |                         |  |                |  | 2014/12/01 |
|                                           |                                  |                                                           |         |            |  |            | ZAM000200450 |            | 6.725   |  |      |      |            |                 |                         |  |                |  | 2015/01/02 |
|                                           |                                  |                                                           |         |            |  |            | ZAM000200450 |            | 6.683   |  |      |      |            |                 |                         |  |                |  | 2015/02/02 |
|                                           |                                  |                                                           |         |            |  |            | ZAM000200450 |            | 6.683   |  |      |      |            |                 |                         |  |                |  | 2015/03/02 |
|                                           |                                  |                                                           |         |            |  |            | ZAM000200450 |            | 6.708   |  |      |      |            |                 |                         |  |                |  | 2015/04/01 |
|                                           |                                  |                                                           |         |            |  |            | ZAM000200450 |            | 6.7     |  |      |      |            |                 |                         |  |                |  | 2015/05/04 |
|                                           |                                  |                                                           |         |            |  |            | ZAM000200450 |            | 6.7     |  |      |      |            |                 |                         |  |                |  | 2015/06/01 |
|                                           |                                  |                                                           |         |            |  |            | ZAM000200450 |            | 6.708   |  |      |      |            |                 |                         |  |                |  | 2015/07/01 |
|                                           |                                  |                                                           |         |            |  |            | ZAM000200450 |            | 6.883   |  |      |      |            |                 |                         |  |                |  | 2015/08/03 |
|                                           |                                  |                                                           |         |            |  |            | ZAM000200450 |            | 6.875   |  |      |      |            |                 |                         |  |                |  | 2015/09/01 |
| Linked Negotiable Certificates Of Deposit | NBKLNCD201510013U03XXXXPLP0.65   | NEDBANK CAPITAL                                           | Matured | 2014/10/01 |  | 2015/10/01 | ZAM000200229 | 180000000  | 6.775   |  | ISDF | None | ZAR-JIBAR3 | PLUS-0.65-PRCT  | Quarterly Payment Cycle |  | Issuer Defined |  | Category3  |
|                                           |                                  |                                                           |         |            |  |            | ZAM000200229 |            |         |  |      |      |            |                 |                         |  |                |  | 2015/10/01 |
|                                           |                                  |                                                           |         |            |  |            | ZAM000200229 |            | 6.775   |  |      |      |            |                 |                         |  |                |  | 2015/01/02 |
|                                           |                                  |                                                           |         |            |  |            | ZAM000200229 |            | 6.758   |  |      |      |            |                 |                         |  |                |  | 2015/04/01 |
|                                           |                                  |                                                           |         |            |  |            | ZAM000200229 |            | 6.8     |  |      |      |            |                 |                         |  |                |  | 2015/07/01 |
| Linked Negotiable Certificates Of Deposit | NBKLNCD201709293U03XXXXPLP0.925  | NEDBANK CAPITAL                                           | Matured | 2014/10/01 |  | 2017/09/29 | ZAM000200278 | 1000000    | 8.28    |  | ISDF | None | ZAR-JIBAR3 | PLUS-0.925-PRCT | Quarterly Payment Cycle |  | Issuer Defined |  | Category3  |
|                                           |                                  |                                                           |         |            |  |            | ZAM000200278 |            |         |  |      |      |            |                 |                         |  |                |  | 2017/09/29 |
|                                           |                                  |                                                           |         |            |  |            | ZAM000200278 |            | 7.05    |  |      |      |            |                 |                         |  |                |  | 2015/01/02 |
|                                           |                                  |                                                           |         |            |  |            | ZAM000200278 |            | 7.033   |  |      |      |            |                 |                         |  |                |  | 2015/04/01 |
|                                           |                                  |                                                           |         |            |  |            | ZAM000200278 |            | 7.075   |  |      |      |            |                 |                         |  |                |  | 2015/07/01 |
|                                           |                                  |                                                           |         |            |  |            | ZAM000200278 |            | 7.233   |  |      |      |            |                 |                         |  |                |  | 2015/10/01 |
|                                           |                                  |                                                           |         |            |  |            | ZAM000200278 |            | 7.55    |  |      |      |            |                 |                         |  |                |  | 2016/01/04 |
|                                           |                                  |                                                           |         |            |  |            | ZAM000200278 |            | 8.158   |  |      |      |            |                 |                         |  |                |  | 2016/04/01 |
|                                           |                                  |                                                           |         |            |  |            | ZAM000200278 |            | 8.283   |  |      |      |            |                 |                         |  |                |  | 2016/07/01 |
|                                           |                                  |                                                           |         |            |  |            | ZAM000200278 |            | 8.28333 |  |      |      |            |                 |                         |  |                |  | 2016/10/03 |
|                                           |                                  |                                                           |         |            |  |            | ZAM000200278 |            | 8.283   |  |      |      |            |                 |                         |  |                |  | 2017/01/03 |
|                                           |                                  |                                                           |         |            |  |            | ZAM000200278 |            | 8.283   |  |      |      |            |                 |                         |  |                |  | 2017/04/03 |
|                                           |                                  |                                                           |         |            |  |            | ZAM000200278 |            | 8.275   |  |      |      |            |                 |                         |  |                |  | 2017/07/03 |
| Floating Rate Notes                       | RANFRNX201709293U03XXXXPLB92.5   | RAND MERCHANT BANK                                        | Matured | 2014/10/01 |  | 2017/09/29 | ZAM000200286 | 1000000    | 8.26    |  | ISDF | None | ZAR-JIBAR3 | PLUS-92.5-BPS   | None                    |  | Issuer Defined |  | Category3  |
|                                           |                                  |                                                           |         |            |  |            | ZAM000200286 |            |         |  |      |      |            |                 |                         |  |                |  | 2017/09/29 |
|                                           |                                  |                                                           |         |            |  |            | ZAM000200286 |            | 7.05    |  |      |      |            |                 |                         |  |                |  | 2014/12/29 |
|                                           |                                  |                                                           |         |            |  |            | ZAM000200286 |            | 7.033   |  |      |      |            |                 |                         |  |                |  | 2015/03/30 |
|                                           |                                  |                                                           |         |            |  |            | ZAM000200286 |            | 7.067   |  |      |      |            |                 |                         |  |                |  | 2015/06/29 |
|                                           |                                  |                                                           |         |            |  |            | ZAM000200286 |            | 7.233   |  |      |      |            |                 |                         |  |                |  | 2015/09/29 |
|                                           |                                  |                                                           |         |            |  |            | ZAM000200286 |            | 7.55    |  |      |      |            |                 |                         |  |                |  | 2015/12/29 |
|                                           |                                  |                                                           |         |            |  |            | ZAM000200286 |            | 8.158   |  |      |      |            |                 |                         |  |                |  | 2016/03/29 |
|                                           |                                  |                                                           |         |            |  |            | ZAM000200286 |            | 8.283   |  |      |      |            |                 |                         |  |                |  | 2016/06/29 |
|                                           |                                  |                                                           |         |            |  |            | ZAM000200286 |            | 8.283   |  |      |      |            |                 |                         |  |                |  | 2016/09/29 |
|                                           |                                  |                                                           |         |            |  |            | ZAM000200286 |            | 8.283   |  |      |      |            |                 |                         |  |                |  | 2016/12/29 |
|                                           |                                  |                                                           |         |            |  |            | ZAM000200286 |            | 8.267   |  |      |      |            |                 |                         |  |                |  | 2017/03/29 |
|                                           |                                  |                                                           |         |            |  |            | ZAM000200286 |            | 8.258   |  |      |      |            |                 |                         |  |                |  | 2017/06/29 |
| Promissory Notes                          | TLDPNXX201504011                 | THE LAND AND AGRICULTURE DEVELOPMENT BANK OF SOUTH AFRICA | Matured | 2014/10/01 |  | 2015/04/01 | ZAM000200518 | 250000000  |         |  | None | None |            |                 |                         |  |                |  | Category1  |
| Treasury Bills                            | NATFBXX201509301                 | GOVERNMENT OF SOUTH AFRICA                                | Matured | 2014/10/01 |  | 2015/09/30 | ZAM000199710 | 5697920000 |         |  | None | None |            |                 |                         |  |                |  | Category1  |
| Floating Rate Notes                       | RANFRNX201504013U03XXXXPLB47.5   | RAND MERCHANT BANK                                        | Matured | 2014/10/01 |  | 2015/04/01 | ZAM000200526 | 390000000  | 6.6     |  | ISDF | None | ZAR-JIBAR3 | PLUS-47.5-BPS   | None                    |  | Issuer Defined |  | Category3  |
|                                           |                                  |                                                           |         |            |  |            | ZAM000200526 |            |         |  |      |      |            |                 |                         |  |                |  | 2015/04/01 |
| Debentures                                | SRBDEBX201410082T5.680           | SOUTH AFRICAN RESERVE BANK                                | Matured | 2014/10/01 |  | 2014/10/08 | ZAM000200393 | 878000000  | 5.68    |  | TERM | None |            |                 |                         |  |                |  | 2015/01/02 |
| Debentures                                | SRBDEBX201410292T5.740           | SOUTH AFRICAN RESERVE BANK                                | Matured | 2014/10/01 |  | 2014/10/29 | ZAM000200435 | 250000000  | 5.74    |  | TERM | None |            |                 |                         |  |                |  | Category2  |
| Linked Negotiable Certificates Of Deposit | IPNLNCD201510013U03XXXXXPLP0.70  | INVESTEC BANK LIMITED                                     | Matured | 2014/10/01 |  | 2015/10/01 | ZAM000200294 | 700000000  | 6.825   |  | ISDF | None | ZAR-JIBAR3 | PLUS-0.7-PRCT   | None                    |  | Issuer Defined |  | Category3  |
|                                           |                                  |                                                           |         |            |  |            | ZAM000200294 |            |         |  |      |      |            |                 |                         |  |                |  | 2015/01/02 |
|                                           |                                  |                                                           |         |            |  |            | ZAM000200294 |            | 6.825   |  |      |      |            |                 |                         |  |                |  | 2015/01/02 |
|                                           |                                  |                                                           |         |            |  |            | ZAM000200294 |            | 6.808   |  |      |      |            |                 |                         |  |                |  | 2015/04/01 |
|                                           |                                  |                                                           |         |            |  |            | ZAM000200294 |            | 6.85    |  |      |      |            |                 |                         |  |                |  | 2015/07/01 |
| Linked Negotiable Certificates Of Deposit | SBSLNCD201510013U03XXXXXPLP0.65  | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2014/10/01 |  | 2015/10/01 | ZAM000200443 | 60000000   | 6.775   |  | ISDF | None | ZAR-JIBAR3 | PLUS-0.65-PRCT  | None                    |  | Issuer Defined |  | Category3  |
|                                           |                                  |                                                           |         |            |  |            | ZAM000200443 |            |         |  |      |      |            |                 |                         |  |                |  | 2015/10/01 |
|                                           |                                  |                                                           |         |            |  |            | ZAM000200443 |            | 6.775   |  |      |      |            |                 |                         |  |                |  | 2015/01/02 |
|                                           |                                  |                                                           |         |            |  |            | ZAM000200443 |            | 6.758   |  |      |      |            |                 |                         |  |                |  | 2015/04/01 |
|                                           |                                  |                                                           |         |            |  |            | ZAM000200443 |            | 6.8     |  |      |      |            |                 |                         |  |                |  | 2015/07/01 |
| Debentures                                | SRBDEBX201410292T5.700           | SOUTH AFRICAN RESERVE BANK                                | Matured | 2014/10/01 |  | 2014/10/29 | ZAM000200427 | 200000000  | 5.7     |  | TERM | None |            |                 |                         |  |                |  | Category2  |
| Promissory Notes                          | TLDPNXX201412011                 | THE LAND AND AGRICULTURE DEVELOPMENT BANK OF SOUTH AFRICA | Matured | 2014/10/01 |  | 2014/12/01 | ZAM000200484 | 250000000  |         |  | None | None |            |                 |                         |  |                |  | Category1  |
| Negotiable Certificates Of Deposit        | ABPNCDX201504012T6.70            | ABSA BANK LIMITED                                         | Matured | 2014/10/01 |  | 2015/04/01 | ZAM000200252 | 300000000  | 6.7     |  | TERM | None |            |                 |                         |  |                |  | Category2  |
| Debentures                                | SRBDEBX201410082T5.700           | SOUTH AFRICAN RESERVE BANK                                | Matured | 2014/10/01 |  | 2014/10/08 | ZAM000200310 | 320000000  | 5.7     |  | TERM | None |            |                 |                         |  |                |  | Category2  |
| Debentures                                | SRBDEBX201410082T5.600           | SOUTH AFRICAN RESERVE BANK                                | Matured | 2014/10/01 |  | 2014/10/08 | ZAM000200328 | 320000000  | 5.6     |  | TERM | None |            |                 |                         |  |                |  | Category2  |
| Debentures                                | SRBDEBX201410152T5.640           | SOUTH AFRICAN RESERVE BANK                                | Matured | 2014/10/01 |  | 2014/10/15 | ZAM000200401 | 240000000  | 5.64    |  | TERM | None |            |                 |                         |  |                |  | Category2  |
| Floating Rate Notes                       | RANFRNX201510013U03XXXXXPLB65    | RAND MERCHANT BANK                                        | Matured | 2014/10/01 |  | 2015/10/01 | ZAM000200237 | 60000000   | 6.775   |  | ISDF | None | ZAR-JIBAR3 | PLUS-65-BPS     | None                    |  | Issuer Defined |  | Category3  |
|                                           |                                  |                                                           |         |            |  |            | ZAM000200237 |            |         |  |      |      |            |                 |                         |  |                |  | 2015/10/01 |
|                                           |                                  |                                                           |         |            |  |            | ZAM000200237 |            | 6.775   |  |      |      |            |                 |                         |  |                |  | 2015/01/02 |
|                                           |                                  |                                                           |         |            |  |            | ZAM000200237 |            | 6.758   |  |      |      |            |                 |                         |  |                |  | 2015/04/01 |
|                                           |                                  |                                                           |         |            |  |            | ZAM000200237 |            | 6.8     |  |      |      |            |                 |                         |  |                |  | 2015/07/01 |
| Debentures                                | SRBDEBX201410082T5.710           | SOUTH AFRICAN RESERVE BANK                                | Matured | 2014/10/01 |  | 2014/10/08 | ZAM000200351 | 702000000  | 5.71    |  | TERM | None |            |                 |                         |  |                |  | Category2  |
| Debentures                                | SRBDEBX201410152T5.730           | SOUTH AFRICAN RESERVE BANK                                | Matured | 2014/10/01 |  | 2014/10/15 | ZAM000200327 | 250000000  | 5.73    |  | TERM | None |            |                 |                         |  |                |  | Category2  |
| Debentures                                | SRBDEBX201410082T5.620           | SOUTH AFRICAN RESERVE BANK                                | Matured | 2014/10/01 |  | 2014/10/08 | ZAM000200385 | 340000000  | 5.62    |  | TERM | None |            |                 |                         |  |                |  | Category2  |
| Negotiable Certificates Of Deposit        | SBSNCDX201410312T5.95            | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2014/10/01 |  | 2014/10/31 | ZAM000200260 | 150000000  | 5.95    |  | TERM | None |            |                 |                         |  |                |  | Category2  |
| Negotiable Certificates Of Deposit        | ABPNCDX201709292I8.243           | ABSA BANK LIMITED                                         | Matured | 2014/10/01 |  | 2017/09/29 | ZAM000200245 | 10000000   | 8.243   |  | ISDF | None |            |                 |                         |  |                |  | Category2  |
|                                           |                                  |                                                           |         |            |  |            | ZAM000200245 |            |         |  |      |      |            |                 |                         |  |                |  | 2015/03/29 |
|                                           |                                  |                                                           |         |            |  |            | ZAM000200245 |            |         |  |      |      |            |                 |                         |  |                |  | 2017/03/29 |
|                                           |                                  |                                                           |         |            |  |            | ZAM000200245 |            |         |  |      |      |            |                 |                         |  |                |  | 2015/09/29 |
|                                           |                                  |                                                           |         |            |  |            | ZAM000200245 |            |         |  |      |      |            |                 |                         |  |                |  | 2016/03/29 |
|                                           |                                  |                                                           |         |            |  |            | ZAM000200245 |            |         |  |      |      |            |                 |                         |  |                |  | 2017/09/29 |
|                                           |                                  |                                                           |         |            |  |            | ZAM000200245 |            |         |  |      |      |            |                 |                         |  |                |  | 2016/09/29 |
| Negotiable Certificates Of Deposit        | RANNCX201504012T6.7750000        | RAND MERCHANT BANK                                        | Matured | 2014/10/01 |  | 2015/04/01 | ZAM000200211 | 100000000  | 6.775   |  | TERM | None |            |                 |                         |  |                |  | Category2  |
| Negotiable Certificates Of Deposit        | SBSNCDX201510012T7.375           | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2014/10/01 |  | 2015/10/01 | ZAM000200302 | 600000000  | 7.375   |  | TERM | None |            |                 |                         |  |                |  | Category2  |
| Debentures                                | SRBDEBX201410082T5.675           | SOUTH AFRICAN RESERVE BANK                                | Matured | 2014/10/01 |  | 2014/10/08 | ZAM000200369 | 1200000000 | 5.675   |  | TERM | None |            |                 |                         |  |                |  | Category2  |
| Floating Rate Notes                       | RANFRNX201910013U03XXXXXPLB117.5 | RAND MERCHANT                                             |         |            |  |            |              |            |         |  |      |      |            |                 |                         |  |                |  |            |



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



|                                               |                                 |                                                         |         |            |  |            |              |           |       |      |                     |    |            |                |      |                         |                |            |
|-----------------------------------------------|---------------------------------|---------------------------------------------------------|---------|------------|--|------------|--------------|-----------|-------|------|---------------------|----|------------|----------------|------|-------------------------|----------------|------------|
| Negotiable Certificates Of Deposit            | NBKNCDX20141222T5.975           | NEDBANK CAPITAL                                         | Matured | 2014/10/20 |  | 2014/12/22 | ZAM000204482 | 400000000 | 5.975 | TERM | None                |    |            |                |      |                         |                | Category2  |
| Negotiable Certificates Of Deposit            | NBKNCDX20150420T6.675           | NEDBANK CAPITAL                                         | Matured | 2014/10/20 |  | 2015/04/20 | ZAM000204627 | 10000000  | 6.675 | TERM | None                |    |            |                |      |                         |                | Category2  |
| Negotiable Certificates Of Deposit            | ABPNCDX20150420T6.675           | ABSA BANK LIMITED                                       | Matured | 2014/10/20 |  | 2015/04/20 | ZAM000204635 | 2000000   | 6.675 | TERM | None                |    |            |                |      |                         |                | Category2  |
| Negotiable Certificates Of Deposit            | ABPNCDX20150417T6.6750          | ABSA BANK LIMITED                                       | Matured | 2014/10/20 |  | 2015/04/17 | ZAM000204676 | 10000000  | 6.675 | TERM | None                |    |            |                |      |                         |                | Category2  |
| Floating Rate Notes                           | ABPFRNX201710203QJ03XXXXPLB100. | ABSA BANK LIMITED                                       | Matured | 2014/10/20 |  | 2017/10/20 | ZAM000204536 | 200000000 | 8.34  | QUTR | Based on issue date | 20 | ZAR-JIBAR3 | PLUS-100-BPS   | None | Quarterly Payment Cycle | 2015/01/20     | Category3  |
|                                               |                                 |                                                         |         |            |  |            | ZAM000204536 |           | 7.108 |      |                     |    |            |                |      |                         | 2015/01/20     |            |
|                                               |                                 |                                                         |         |            |  |            | ZAM000204536 |           | 7.108 |      |                     |    |            |                |      |                         | 2015/04/20     |            |
|                                               |                                 |                                                         |         |            |  |            | ZAM000204536 |           | 7.158 |      |                     |    |            |                |      |                         | 2015/07/20     |            |
|                                               |                                 |                                                         |         |            |  |            | ZAM000204536 |           | 7.308 |      |                     |    |            |                |      |                         | 2015/10/20     |            |
|                                               |                                 |                                                         |         |            |  |            | ZAM000204536 |           | 7.658 |      |                     |    |            |                |      |                         | 2016/01/20     |            |
|                                               |                                 |                                                         |         |            |  |            | ZAM000204536 |           | 8.262 |      |                     |    |            |                |      |                         | 2016/04/20     |            |
|                                               |                                 |                                                         |         |            |  |            | ZAM000204536 |           | 8.35  |      |                     |    |            |                |      |                         | 2016/07/20     |            |
|                                               |                                 |                                                         |         |            |  |            | ZAM000204536 |           | 8.358 |      |                     |    |            |                |      |                         | 2016/10/20     |            |
|                                               |                                 |                                                         |         |            |  |            | ZAM000204536 |           | 8.358 |      |                     |    |            |                |      |                         | 2017/01/20     |            |
|                                               |                                 |                                                         |         |            |  |            | ZAM000204536 |           | 8.342 |      |                     |    |            |                |      |                         | 2017/04/20     |            |
|                                               |                                 |                                                         |         |            |  |            | ZAM000204536 |           | 8.342 |      |                     |    |            |                |      |                         | 2017/07/20     |            |
| Linked Negotiable Certificates Of Deposit     | NBKNCDD201510203U03XXXXPLP0.65  | NEDBANK CAPITAL                                         | Matured | 2014/10/20 |  | 2015/10/20 | ZAM000204528 | 900000000 | 6.725 | ISDF | None                |    | ZAR-JIBAR3 | PLUS-0.65-PRCT |      | Quarterly Payment Cycle | Issuer Defined | Category3  |
|                                               |                                 |                                                         |         |            |  |            | ZAM000204528 |           | 6.758 |      |                     |    |            |                |      |                         | 2015/01/20     |            |
|                                               |                                 |                                                         |         |            |  |            | ZAM000204528 |           | 6.758 |      |                     |    |            |                |      |                         | 2015/01/20     |            |
|                                               |                                 |                                                         |         |            |  |            | ZAM000204528 |           | 6.758 |      |                     |    |            |                |      |                         | 2015/04/20     |            |
|                                               |                                 |                                                         |         |            |  |            | ZAM000204528 |           | 6.808 |      |                     |    |            |                |      |                         | 2015/07/20     |            |
| Negotiable Certificates Of Deposit            | SBSNCDX20151020T7.225           | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2014/10/20 |  | 2015/10/20 | ZAM000204684 | 200000000 | 7.225 | TERM | None                |    |            |                |      |                         |                | Category2  |
| Floating Rate Notes                           | ABPFRNX201710193U03XXXXPLB92.5  | ABSA BANK LIMITED                                       | Matured | 2014/10/20 |  | 2017/10/19 | ZAM000204692 | 220000000 | 8.27  | ISDF | None                |    | ZAR-JIBAR3 | PLUS-92.5-BPS  | None | Issuer Defined          |                | Category3  |
|                                               |                                 |                                                         |         |            |  |            | ZAM000204692 |           | 7.042 |      |                     |    |            |                |      |                         | 2015/01/19     | 2015/07/20 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000204692 |           | 7.033 |      |                     |    |            |                |      |                         | 2015/04/20     | 2015/04/20 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000204692 |           | 7.083 |      |                     |    |            |                |      |                         | 2015/07/20     | 2017/01/19 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000204692 |           | 7.233 |      |                     |    |            |                |      |                         | 2015/10/19     | 2015/10/19 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000204692 |           | 7.583 |      |                     |    |            |                |      |                         | 2016/01/19     | 2016/01/19 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000204692 |           | 8.2   |      |                     |    |            |                |      |                         | 2016/04/19     | 2016/04/19 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000204692 |           | 8.275 |      |                     |    |            |                |      |                         | 2016/07/19     | 2016/07/19 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000204692 |           | 8.283 |      |                     |    |            |                |      |                         | 2016/10/19     | 2016/10/19 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000204692 |           | 8.283 |      |                     |    |            |                |      |                         | 2017/01/19     | 2017/01/19 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000204692 |           | 8.287 |      |                     |    |            |                |      |                         | 2017/04/19     | 2017/04/19 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000204692 |           | 8.267 |      |                     |    |            |                |      |                         | 2017/07/19     | 2017/07/19 |
| Floating Rate Notes                           | RANFRNX201510213U03XXXXPLB65.   | RAND MERCHANT BANK                                      | Matured | 2014/10/21 |  | 2015/10/21 | ZAM000204775 | 120000000 | 6.725 | ISDF | None                |    | ZAR-JIBAR3 | PLUS-65-BPS    | None | Issuer Defined          |                | Category3  |
|                                               |                                 |                                                         |         |            |  |            | ZAM000204775 |           | 6.758 |      |                     |    |            |                |      |                         | 2015/01/21     | 2015/10/21 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000204775 |           | 6.758 |      |                     |    |            |                |      |                         | 2015/01/21     | 2015/01/21 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000204775 |           | 6.767 |      |                     |    |            |                |      |                         | 2015/04/21     | 2015/04/21 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000204775 |           | 6.808 |      |                     |    |            |                |      |                         | 2015/07/21     | 2015/07/21 |
| Negotiable Certificates Of Deposit            | ABPNCDX20141223T5.975           | ABSA BANK LIMITED                                       | Matured | 2014/10/21 |  | 2014/12/23 | ZAM000204734 | 200000000 | 5.975 | TERM | None                |    |            |                |      |                         |                | Category2  |
| Negotiable Certificates Of Deposit            | ABPNCDX20141215T5.975           | ABSA BANK LIMITED                                       | Matured | 2014/10/21 |  | 2014/12/15 | ZAM000204767 | 150000000 | 5.975 | TERM | None                |    |            |                |      |                         |                | Category2  |
| Floating Rate Notes                           | RANFRNX201504213U03XXXXPLB47.5  | RAND MERCHANT BANK                                      | Matured | 2014/10/21 |  | 2015/04/21 | ZAM000204882 | 600000000 | 6.55  | ISDF | None                |    | ZAR-JIBAR3 | PLUS-47.5-BPS  | None | Issuer Defined          |                | Category3  |
|                                               |                                 |                                                         |         |            |  |            | ZAM000204882 |           | 6.583 |      |                     |    |            |                |      |                         | 2015/04/21     | 2015/04/21 |
| Linked Negotiable Certificates Of Deposit     | NBKNCDD201510213U03XXXXPLP0.7   | NEDBANK CAPITAL                                         | Matured | 2014/10/21 |  | 2015/10/21 | ZAM000204890 | 200000000 | 6.775 | ISDF | None                |    | ZAR-JIBAR3 | PLUS-0.7-PRCT  |      | Quarterly Payment Cycle | Issuer Defined | Category3  |
|                                               |                                 |                                                         |         |            |  |            | ZAM000204890 |           | 6.808 |      |                     |    |            |                |      |                         | 2015/01/21     | 2015/10/21 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000204890 |           | 6.817 |      |                     |    |            |                |      |                         | 2015/04/21     | 2015/04/21 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000204890 |           | 6.858 |      |                     |    |            |                |      |                         | 2015/07/21     | 2015/07/21 |
| Floating Rate Notes                           | ABPFRNX201510213QJ03XXXXPLP0.65 | ABSA BANK LIMITED                                       | Matured | 2014/10/21 |  | 2015/10/21 | ZAM000204858 | 170000000 | 6.725 | QUTR | Based on issue date | 21 | ZAR-JIBAR3 | PLUS-0.65-PRCT | None | Quarterly Payment Cycle | 2015/01/21     | Category3  |
|                                               |                                 |                                                         |         |            |  |            | ZAM000204858 |           | 6.758 |      |                     |    |            |                |      |                         | 2015/01/21     | 2015/01/21 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000204858 |           | 6.767 |      |                     |    |            |                |      |                         | 2015/04/21     | 2015/04/21 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000204858 |           | 6.808 |      |                     |    |            |                |      |                         | 2015/07/21     | 2015/07/21 |
| Commercial Paper Bills/ Capital Project Bills | ESKCPBX201510211                | ESKOM HOLDINGS SOC LTD                                  | Matured | 2014/10/21 |  | 2015/10/21 | ZAM000204759 | 50000000  |       |      | None                |    |            |                |      |                         |                | Category1  |
| Negotiable Certificates Of Deposit            | ABPNCDX201610212T.595           | ABSA BANK LIMITED                                       | Matured | 2014/10/21 |  | 2016/10/21 | ZAM000204874 | 110000000 | 7.595 | ISDF | None                |    |            |                |      |                         |                | Category2  |
|                                               |                                 |                                                         |         |            |  |            | ZAM000204874 |           |       |      |                     |    |            |                |      |                         | 2015/10/21     | 2015/10/21 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000204874 |           |       |      |                     |    |            |                |      |                         | 2016/10/21     | 2016/10/21 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000204874 |           |       |      |                     |    |            |                |      |                         | 2015/04/21     | 2015/04/21 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000204874 |           |       |      |                     |    |            |                |      |                         | 2016/04/21     | 2016/04/21 |
| Negotiable Certificates Of Deposit            | RANNCDX201510212T7.2250000      | RAND MERCHANT BANK                                      | Matured | 2014/10/21 |  | 2015/10/21 | ZAM000204742 | 340000000 | 7.225 | TERM | None                |    |            |                |      |                         |                | Category2  |
| Negotiable Certificates Of Deposit            | SBSNCDX20141121T5.95            | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2014/10/21 |  | 2014/11/21 | ZAM000204817 | 30000000  | 5.95  | TERM | None                |    |            |                |      |                         |                | Category2  |
| Negotiable Certificates Of Deposit            | SBSNCDX201504212T6.675          | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2014/10/21 |  | 2015/04/21 | ZAM000204833 | 50000000  | 6.675 | TERM | None                |    |            |                |      |                         |                | Category2  |
| Negotiable Certificates Of Deposit            | ABPNCDX20150817T7.0250          | ABSA BANK LIMITED                                       | Matured | 2014/10/21 |  | 2015/08/17 | ZAM000204916 | 400000000 | 7.025 | TERM | None                |    |            |                |      |                         |                | Category2  |
| Negotiable Certificates Of Deposit            | NBKNCDX20141121T5.95            | NEDBANK CAPITAL                                         | Matured | 2014/10/21 |  | 2014/11/21 | ZAM000204791 | 30000000  | 5.95  | TERM | None                |    |            |                |      |                         |                | Category2  |
| Negotiable Certificates Of Deposit            | ABPNCDX20141121T5.95            | ABSA BANK LIMITED                                       | Matured | 2014/10/21 |  | 2014/11/21 | ZAM000204841 | 30000000  | 5.95  | TERM | None                |    |            |                |      |                         |                | Category2  |
| Negotiable Certificates Of Deposit            | SBSNCDX20151021T7.225           | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2014/10/21 |  | 2015/10/21 | ZAM000204866 | 80000000  | 7.225 | TERM | None                |    |            |                |      |                         |                | Category2  |
| Floating Rate Notes                           | ABPFRNX201510213QJ03XXXXPLB65.  | ABSA BANK LIMITED                                       | Matured | 2014/10/21 |  | 2015/10/21 | ZAM000204932 | 400000000 | 6.725 | QUTR | Based on calendar   | 1  | ZAR-JIBAR3 | PLUS-65-BPS    | None | Quarterly Payment Cycle | 2015/01/21     | Category3  |
|                                               |                                 |                                                         |         |            |  |            | ZAM000204932 |           | 6.758 |      |                     |    |            |                |      |                         | 2015/01/21     | 2015/01/21 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000204932 |           | 6.767 |      |                     |    |            |                |      |                         | 2015/04/21     | 2015/04/21 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000204932 |           | 6.808 |      |                     |    |            |                |      |                         | 2015/07/21     | 2015/07/21 |
| Negotiable Certificates Of Deposit            | ABPNCDX20141222T5.975           | ABSA BANK LIMITED                                       | Matured | 2014/10/21 |  | 2014/12/22 | ZAM000204726 | 400000000 | 5.975 | TERM | None                |    |            |                |      |                         |                | Category2  |
| Negotiable Certificates Of Deposit            | SBSNCDX201510212T7.225          | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2014/10/21 |  | 2015/10/21 | ZAM000204783 | 30000000  | 7.225 | TERM | None                |    |            |                |      |                         |                | Category2  |
| Negotiable Certificates Of Deposit            | ABPNCDX20150121T6.              | ABSA BANK LIMITED                                       | Matured | 2014/10/21 |  | 2015/01/21 | ZAM000204924 | 20000000  | 6     | TERM | None                |    |            |                |      |                         |                | Category2  |
| Linked Negotiable Certificates Of Deposit     | SBSLNCDD201601213U01XXXXPLB75.  | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2014/10/21 |  | 2016/01/21 | ZAM000204718 | 250000000 | 7.12  | ISDF | None                |    | ZAR-JIBAR1 | PLUS-75-BPS    |      | Monthly Payment Cycle   | Issuer Defined | Category3  |
|                                               |                                 |                                                         |         |            |  |            | ZAM000204718 |           | 6.675 |      |                     |    |            |                |      |                         | 2015/12/21     | 2015/12/21 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000204718 |           | 6.683 |      |                     |    |            |                |      |                         | 2014/11/21     | 2014/11/21 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000204718 |           | 6.683 |      |                     |    |            |                |      |                         | 2014/12/22     | 2014/12/22 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000204718 |           | 6.683 |      |                     |    |            |                |      |                         | 2015/01/30     | 2014/11/21 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000204718 |           | 6.683 |      |                     |    |            |                |      |                         | 2015/02/23     | 2015/02/23 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000204718 |           | 6.7   |      |                     |    |            |                |      |                         | 2015/03/23     | 2015/05/22 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000204718 |           | 6.7   |      |                     |    |            |                |      |                         | 2015/04/21     | 2015/04/21 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000204718 |           | 6.7   |      |                     |    |            |                |      |                         | 2015/05/22     | 2015/10/21 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000204718 |           | 6.7   |      |                     |    |            |                |      |                         | 2015/06/22     | 2015/06/22 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000204718 |           | 6.725 |      |                     |    |            |                |      |                         | 2015/07/21     | 2015/07/21 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000204718 |           | 6.875 |      |                     |    |            |                |      |                         | 2015/08/21     | 2015/08/21 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000204718 |           | 6.883 |      |                     |    |            |                |      |                         | 2015/09/21     | 2016/01/21 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000204718 |           | 6.883 |      |                     |    |            |                |      |                         | 2015/10/21     | 2015/03/23 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000204718 |           | 7     |      |                     |    |            |                |      |                         | 2015/11/23     | 2015/11/23 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000204718 |           | 7.117 |      |                     |    |            |                |      |                         | 2015/12/21     | 2015/01/30 |
| Floating Rate Notes                           | RANFRNX201701203U03XXXXPLB82.5  | RAND MERCHANT BANK                                      | Matured | 2014/10/21 |  | 2017/01/20 | ZAM000204809 | 50000000  | 8.18  | ISDF | None                |    | ZAR-JIBAR3 | PLUS-82.5-BPS  | None | Issuer Defined          |                | Category3  |
|                                               |                                 |                                                         |         |            |  |            | ZAM000204809 |           | 6.933 |      |                     |    |            |                |      |                         | 2015/01/21     | 2015/01/21 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000204809 |           | 6.942 |      |                     |    |            |                |      |                         | 2015/04/21     | 2015/04/21 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000204809 |           | 6.983 |      |                     |    |            |                |      |                         |                |            |



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



|                                               |                                 |                                                         |         |            |  |            |              |           |       |  |      |                     |    |            |                 |  |                         |                         |  |            |            |           |
|-----------------------------------------------|---------------------------------|---------------------------------------------------------|---------|------------|--|------------|--------------|-----------|-------|--|------|---------------------|----|------------|-----------------|--|-------------------------|-------------------------|--|------------|------------|-----------|
| Linked Negotiable Certificates Of Deposit     | NBKLNCD201511113U03XXXXPLP0.675 | NEDBANK CAPITAL                                         | Matured | 2014/11/11 |  | 2015/11/11 | ZAM000208701 | 8000000   | 6.975 |  | ISDF | None                |    | ZAR-JIBAR3 | PLUS-0.675-PRCT |  | Quarterly Payment Cycle | Issuer Defined          |  | 2015/08/11 | 2015/08/11 | Category3 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000208636 |           | 6.767 |  |      |                     |    |            |                 |  |                         |                         |  | 2015/11/11 | 2015/11/11 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000208636 |           | 6.775 |  |      |                     |    |            |                 |  |                         |                         |  | 2015/02/11 | 2015/02/11 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000208636 |           | 6.8   |  |      |                     |    |            |                 |  |                         |                         |  | 2015/05/11 | 2015/05/11 |           |
| Linked Negotiable Certificates Of Deposit     | SBSLNCD201511113U03XXXXPLP0.675 | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2014/11/11 |  | 2015/11/11 | ZAM000208792 | 7000000   | 6.767 |  | ISDF | None                |    | ZAR-JIBAR3 | PLUS-0.675-PRCT |  | None                    | Issuer Defined          |  | 2015/08/11 | 2015/08/11 | Category3 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000208792 |           | 6.775 |  |      |                     |    |            |                 |  |                         |                         |  | 2015/11/11 | 2015/11/11 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000208792 |           | 6.8   |  |      |                     |    |            |                 |  |                         |                         |  | 2015/02/11 | 2015/02/11 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000208792 |           | 6.975 |  |      |                     |    |            |                 |  |                         |                         |  | 2015/05/11 | 2015/05/11 |           |
| Linked Negotiable Certificates Of Deposit     | SBSLNCD201711103U03XXXXPLP0.925 | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2014/11/11 |  | 2017/11/10 | ZAM000208800 | 28000000  | 7.98  |  | ISDF | None                |    | ZAR-JIBAR3 | PLUS-0.925-PRCT |  | None                    | Issuer Defined          |  | 2015/08/11 | 2015/08/11 | Category3 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000208800 |           | 7.025 |  |      |                     |    |            |                 |  |                         |                         |  | 2017/11/10 | 2017/11/10 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000208800 |           | 7.05  |  |      |                     |    |            |                 |  |                         |                         |  | 2015/02/11 | 2015/02/11 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000208800 |           | 7.225 |  |      |                     |    |            |                 |  |                         |                         |  | 2015/05/11 | 2015/05/11 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000208800 |           | 7.267 |  |      |                     |    |            |                 |  |                         |                         |  | 2015/08/11 | 2015/08/11 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000208800 |           | 7.908 |  |      |                     |    |            |                 |  |                         |                         |  | 2015/11/11 | 2015/11/11 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000208800 |           | 8.233 |  |      |                     |    |            |                 |  |                         |                         |  | 2016/02/11 | 2016/02/11 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000208800 |           | 8.275 |  |      |                     |    |            |                 |  |                         |                         |  | 2016/05/11 | 2016/05/11 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000208800 |           | 8.283 |  |      |                     |    |            |                 |  |                         |                         |  | 2016/08/11 | 2016/08/11 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000208800 |           | 8.267 |  |      |                     |    |            |                 |  |                         |                         |  | 2016/11/11 | 2016/11/11 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000208800 |           | 8.267 |  |      |                     |    |            |                 |  |                         |                         |  | 2017/02/13 | 2017/02/13 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000208800 |           | 7.983 |  |      |                     |    |            |                 |  |                         |                         |  | 2017/05/11 | 2017/05/11 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000208800 |           | 7.225 |  |      |                     |    |            |                 |  |                         |                         |  | 2017/08/11 | 2017/08/11 |           |
| Negotiable Certificates Of Deposit            | RANNCDX201511112T7.2250000      | RAND MERCHANT BANK                                      | Matured | 2014/11/11 |  | 2015/11/11 | ZAM000208644 | 0         | 7.225 |  | TERM | None                |    |            |                 |  |                         |                         |  |            |            | Category2 |
| Negotiable Certificates Of Deposit            | RANNCDX201502112T6.0000000      | RAND MERCHANT BANK                                      | Matured | 2014/11/11 |  | 2015/02/11 | ZAM000208644 | 3000000   | 6     |  | TERM | None                |    |            |                 |  |                         |                         |  |            |            | Category2 |
| Negotiable Certificates Of Deposit            | SBSNCDX201503112T6.2            | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2014/11/11 |  | 2015/03/11 | ZAM000208768 | 1000000   | 6.2   |  | TERM | None                |    |            |                 |  |                         |                         |  |            |            | Category2 |
| Negotiable Certificates Of Deposit            | NBKNCX201503112T6.25            | NEDBANK CAPITAL                                         | Matured | 2014/11/11 |  | 2015/03/11 | ZAM000208784 | 200000000 | 6.25  |  | TERM | None                |    |            |                 |  |                         |                         |  |            |            | Category2 |
| Negotiable Certificates Of Deposit            | SBSNCDX201505112T6.7            | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2014/11/11 |  | 2015/05/12 | ZAM000208692 | 5000000   | 6.7   |  | TERM | None                |    |            |                 |  |                         |                         |  |            |            | Category2 |
| Negotiable Certificates Of Deposit            | RANNCDX201511112T7.2250000      | RAND MERCHANT BANK                                      | Matured | 2014/11/11 |  | 2015/11/11 | ZAM000208867 | 19000000  | 7.225 |  | TERM | None                |    |            |                 |  |                         |                         |  |            |            | Category2 |
| Negotiable Certificates Of Deposit            | ABPNCDX201511112T7.225          | ABSA BANK LIMITED                                       | Matured | 2014/11/11 |  | 2015/11/11 | ZAM000208610 | 50000000  | 7.225 |  | TERM | None                |    |            |                 |  |                         |                         |  |            |            | Category2 |
| Commercial Paper Bills/ Capital Project Bills | ESKCPBX201501191                | ESKOM HOLDINGS SOC LTD                                  | Matured | 2014/11/11 |  | 2015/01/19 | ZAM000208875 | 50000000  |       |  |      | None                |    |            |                 |  |                         |                         |  |            |            | Category1 |
| Negotiable Certificates Of Deposit            | NBKNCX201502112T6.025           | NEDBANK CAPITAL                                         | Matured | 2014/11/11 |  | 2015/02/11 | ZAM000208602 | 7000000   | 6.025 |  | TERM | None                |    |            |                 |  |                         |                         |  |            |            | Category2 |
| Negotiable Certificates Of Deposit            | NBKNCX20150325T6.4              | NEDBANK CAPITAL                                         | Matured | 2014/11/11 |  | 2015/03/25 | ZAM000208715 | 18400000  | 6.4   |  | TERM | None                |    |            |                 |  |                         |                         |  |            |            | Category2 |
| Negotiable Certificates Of Deposit            | SBSNCDX201502112T5.975          | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2014/11/11 |  | 2015/02/11 | ZAM000208735 | 20000000  | 5.975 |  | TERM | None                |    |            |                 |  |                         |                         |  |            |            | Category2 |
| Negotiable Certificates Of Deposit            | SBSNCDX201511112T7.225          | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2014/11/11 |  | 2015/11/11 | ZAM000208826 | 9000000   | 7.225 |  | TERM | None                |    |            |                 |  |                         |                         |  |            |            | Category2 |
| Negotiable Certificates Of Deposit            | NBKNCX201511112T7.225           | NEDBANK CAPITAL                                         | Matured | 2014/11/11 |  | 2015/11/11 | ZAM000208834 | 100000000 | 7.225 |  | TERM | None                |    |            |                 |  |                         |                         |  |            |            | Category2 |
| Linked Negotiable Certificates Of Deposit     | NBKLNCD201711103U03XXXXPLP0.925 | NEDBANK CAPITAL                                         | Matured | 2014/11/11 |  | 2017/11/10 | ZAM000208651 | 28000000  | 7.98  |  | ISDF | None                |    | ZAR-JIBAR3 | PLUS-0.925-PRCT |  | Quarterly Payment Cycle | Issuer Defined          |  |            |            | Category3 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000208651 |           | 7.025 |  |      |                     |    |            |                 |  |                         |                         |  | 2017/11/10 | 2017/11/10 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000208651 |           | 7.05  |  |      |                     |    |            |                 |  |                         |                         |  | 2015/02/11 | 2015/02/11 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000208651 |           | 7.05  |  |      |                     |    |            |                 |  |                         |                         |  | 2015/05/11 | 2015/05/11 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000208651 |           | 7.225 |  |      |                     |    |            |                 |  |                         |                         |  | 2015/08/11 | 2015/08/11 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000208651 |           | 7.267 |  |      |                     |    |            |                 |  |                         |                         |  | 2015/11/11 | 2015/11/11 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000208651 |           | 7.908 |  |      |                     |    |            |                 |  |                         |                         |  | 2016/02/11 | 2016/02/11 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000208651 |           | 8.233 |  |      |                     |    |            |                 |  |                         |                         |  | 2016/05/11 | 2016/05/11 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000208651 |           | 8.275 |  |      |                     |    |            |                 |  |                         |                         |  | 2016/08/11 | 2016/08/11 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000208651 |           | 8.283 |  |      |                     |    |            |                 |  |                         |                         |  | 2016/11/11 | 2016/11/11 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000208651 |           | 8.267 |  |      |                     |    |            |                 |  |                         |                         |  | 2017/02/13 | 2017/02/13 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000208651 |           | 8.267 |  |      |                     |    |            |                 |  |                         |                         |  | 2017/05/11 | 2017/05/11 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000208651 |           | 7.983 |  |      |                     |    |            |                 |  |                         |                         |  | 2017/08/11 | 2017/08/11 |           |
| Floating Rate Notes                           | RANFRNX201911113U03XXXXPLB117.5 | RAND MERCHANT BANK                                      | Matured | 2014/11/11 |  | 2019/11/11 | ZAM000208750 | 0         | 8.02  |  | ISDF | None                |    | ZAR-JIBAR3 | PLUS-117.5-BPS  |  | None                    | Issuer Defined          |  |            |            | Category3 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000208750 |           | 7.275 |  |      |                     |    |            |                 |  |                         |                         |  | 2019/11/11 | 2019/11/11 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000208750 |           | 7.3   |  |      |                     |    |            |                 |  |                         |                         |  | 2015/02/11 | 2015/02/11 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000208750 |           | 7.475 |  |      |                     |    |            |                 |  |                         |                         |  | 2015/05/11 | 2015/05/11 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000208750 |           | 7.517 |  |      |                     |    |            |                 |  |                         |                         |  | 2015/08/11 | 2015/08/11 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000208750 |           | 8.158 |  |      |                     |    |            |                 |  |                         |                         |  | 2015/11/11 | 2015/11/11 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000208750 |           | 8.483 |  |      |                     |    |            |                 |  |                         |                         |  | 2016/02/11 | 2016/02/11 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000208750 |           | 8.525 |  |      |                     |    |            |                 |  |                         |                         |  | 2016/05/11 | 2016/05/11 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000208750 |           | 8.533 |  |      |                     |    |            |                 |  |                         |                         |  | 2016/08/11 | 2016/08/11 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000208750 |           | 8.517 |  |      |                     |    |            |                 |  |                         |                         |  | 2016/11/11 | 2016/11/11 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000208750 |           | 8.517 |  |      |                     |    |            |                 |  |                         |                         |  | 2017/02/13 | 2017/02/13 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000208750 |           | 8.233 |  |      |                     |    |            |                 |  |                         |                         |  | 2017/05/11 | 2017/05/11 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000208750 |           | 8.225 |  |      |                     |    |            |                 |  |                         |                         |  | 2017/08/11 | 2017/08/11 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000208750 |           | 8.308 |  |      |                     |    |            |                 |  |                         |                         |  | 2017/11/13 | 2017/11/13 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000208750 |           | 8.075 |  |      |                     |    |            |                 |  |                         |                         |  | 2018/02/12 | 2018/02/12 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000208750 |           | 8.175 |  |      |                     |    |            |                 |  |                         |                         |  | 2018/05/11 | 2018/05/11 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000208750 |           | 8.192 |  |      |                     |    |            |                 |  |                         |                         |  | 2018/08/13 | 2018/08/13 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000208750 |           | 8.325 |  |      |                     |    |            |                 |  |                         |                         |  | 2018/11/12 | 2018/11/12 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000208750 |           | 8.333 |  |      |                     |    |            |                 |  |                         |                         |  | 2019/02/11 | 2019/02/11 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000208750 |           | 8.017 |  |      |                     |    |            |                 |  |                         |                         |  | 2019/05/13 | 2019/05/13 |           |
| Floating Rate Notes                           | RANFRNX201505113U03XXXXPLB50.   | RAND MERCHANT BANK                                      | Matured | 2014/11/11 |  | 2015/05/11 | ZAM000208818 | 50000000  | 6.592 |  | ISDF | None                |    | ZAR-JIBAR3 | PLUS-50-BPS     |  | None                    | Issuer Defined          |  |            |            | Category3 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000208818 |           | 6.6   |  |      |                     |    |            |                 |  |                         |                         |  | 2015/02/11 | 2015/02/11 |           |
| Floating Rate Notes                           | RANFRNX201711103U03XXXXPLB92.5  | RAND MERCHANT BANK                                      | Matured | 2014/11/11 |  | 2017/11/10 | ZAM000208727 | 0         | 7.98  |  | QUTR | Based on issue date | 11 | ZAR-JIBAR3 | PLUS-92.5-BPS   |  | None                    | Quarterly Payment Cycle |  | 2015/02/10 | 2015/02/10 | Category3 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000208727 |           | 7.025 |  |      |                     |    |            |                 |  |                         |                         |  | 2015/05/11 | 2015/05/11 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000208727 |           | 7.05  |  |      |                     |    |            |                 |  |                         |                         |  | 2015/08/11 | 2015/08/11 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000208727 |           | 7.225 |  |      |                     |    |            |                 |  |                         |                         |  | 2015/11/10 | 2015/11/10 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000208727 |           | 7.258 |  |      |                     |    |            |                 |  |                         |                         |  | 2016/02/10 | 2016/02/10 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000208727 |           | 7.908 |  |      |                     |    |            |                 |  |                         |                         |  | 2016/05/10 | 2016/05/10 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000208727 |           | 8.233 |  |      |                     |    |            |                 |  |                         |                         |  | 2016/08/10 | 2016/08/10 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000208727 |           | 8.283 |  |      |                     |    |            |                 |  |                         |                         |  | 2016/11/10 | 2016/11/10 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000208727 |           | 8.275 |  |      |                     |    |            |                 |  |                         |                         |  | 2017/02/10 | 2017/02/10 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000208727 |           | 8.267 |  |      |                     |    |            |                 |  |                         |                         |  | 2017/05/10 | 2017/05/10 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000208727 |           | 7.983 |  |      |                     |    |            |                 |  |                         |                         |  | 2017/08/10 | 2017/08/10 |           |
| Negotiable Certificates Of Deposit            | SBSNCDX201505122T6.7            | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2014/11/11 |  | 2015/05/12 | ZAM000208628 | 500000000 | 6.7   |  | TERM | None                |    |            |                 |  |                         |                         |  |            |            | Category2 |
| Floating Rate Notes                           | ABPFRNX201511113U03XXXXPLP0.675 | ABSA BANK LIMITED                                       | Matured | 2014/11/11 |  |            |              |           |       |  |      |                     |    |            |                 |  |                         |                         |  |            |            |           |



[illegible]



|                                               |                                  |                                                         |         |            |  |            |              |            |       |      |      |  |  |            |                 |  |      |                |  |  |  |  |  |            |            |           |
|-----------------------------------------------|----------------------------------|---------------------------------------------------------|---------|------------|--|------------|--------------|------------|-------|------|------|--|--|------------|-----------------|--|------|----------------|--|--|--|--|--|------------|------------|-----------|
| Linked Negotiable Certificates Of Deposit     | SBSLNCDD201711103U03XXXXPLP0.925 | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2014/11/13 |  | 2017/11/10 | ZAM000209410 | 33000000   | 7.98  | ISDF | None |  |  | ZAR-JIBAR3 | PLUS-0.925-PRCT |  | None | Issuer Defined |  |  |  |  |  |            | 2017/11/10 | Category3 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000209410 |            | 7.025 |      |      |  |  |            |                 |  |      |                |  |  |  |  |  | 2015/02/13 | 2015/02/13 |           |
|                                               |                                  |                                                         |         |            |  |            | ZAM000209410 |            | 7.05  |      |      |  |  |            |                 |  |      |                |  |  |  |  |  | 2015/05/13 | 2015/05/13 |           |
|                                               |                                  |                                                         |         |            |  |            | ZAM000209410 |            | 7.225 |      |      |  |  |            |                 |  |      |                |  |  |  |  |  | 2015/08/13 | 2015/08/13 |           |
|                                               |                                  |                                                         |         |            |  |            | ZAM000209410 |            | 7.267 |      |      |  |  |            |                 |  |      |                |  |  |  |  |  | 2015/11/13 | 2015/11/13 |           |
|                                               |                                  |                                                         |         |            |  |            | ZAM000209410 |            | 7.908 |      |      |  |  |            |                 |  |      |                |  |  |  |  |  | 2016/02/15 | 2016/02/15 |           |
|                                               |                                  |                                                         |         |            |  |            | ZAM000209410 |            | 8.233 |      |      |  |  |            |                 |  |      |                |  |  |  |  |  | 2016/05/13 | 2016/05/13 |           |
|                                               |                                  |                                                         |         |            |  |            | ZAM000209410 |            | 8.275 |      |      |  |  |            |                 |  |      |                |  |  |  |  |  | 2016/08/15 | 2016/08/15 |           |
|                                               |                                  |                                                         |         |            |  |            | ZAM000209410 |            | 8.283 |      |      |  |  |            |                 |  |      |                |  |  |  |  |  | 2016/11/14 | 2016/11/14 |           |
|                                               |                                  |                                                         |         |            |  |            | ZAM000209410 |            | 8.287 |      |      |  |  |            |                 |  |      |                |  |  |  |  |  | 2017/02/13 | 2017/02/13 |           |
|                                               |                                  |                                                         |         |            |  |            | ZAM000209410 |            | 8.267 |      |      |  |  |            |                 |  |      |                |  |  |  |  |  | 2017/05/15 | 2017/05/15 |           |
|                                               |                                  |                                                         |         |            |  |            | ZAM000209410 |            | 7.983 |      |      |  |  |            |                 |  |      |                |  |  |  |  |  | 2017/08/14 | 2017/08/14 |           |
| Negotiable Certificates Of Deposit            | ABPNCDDX201502132T6.0250         | ABSA BANK LIMITED                                       | Matured | 2014/11/13 |  | 2015/02/13 | ZAM000209337 | 24000000   | 6.025 | TERM | None |  |  |            |                 |  |      |                |  |  |  |  |  |            | Category2  |           |
| Negotiable Certificates Of Deposit            | SBSNCDX201503132T5.975           | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2014/11/13 |  | 2015/03/13 | ZAM000209469 | 20000000   | 5.975 | TERM | None |  |  |            |                 |  |      |                |  |  |  |  |  |            | Category2  |           |
| Negotiable Certificates Of Deposit            | SBSNCDX201511132T7.225           | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2014/11/13 |  | 2015/11/13 | ZAM000209493 | 90000000   | 7.225 | TERM | None |  |  |            |                 |  |      |                |  |  |  |  |  |            | Category2  |           |
| Negotiable Certificates Of Deposit            | NBKNCDDX201511132T7.2            | NEDBANK CAPITAL                                         | Matured | 2014/11/13 |  | 2015/11/13 | ZAM000209527 | 20000000   | 7.2   | TERM | None |  |  |            |                 |  |      |                |  |  |  |  |  |            | Category2  |           |
| Negotiable Certificates Of Deposit            | ABPNCDDX201511132T7.2            | ABSA BANK LIMITED                                       | Matured | 2014/11/13 |  | 2015/11/13 | ZAM000209535 | 42910447   | 7.2   | TERM | None |  |  |            |                 |  |      |                |  |  |  |  |  |            | Category2  |           |
| Negotiable Certificates Of Deposit            | ABPNCDDX201511132T7.20           | ABSA BANK LIMITED                                       | Matured | 2014/11/13 |  | 2015/11/13 | ZAM000209543 | 0          | 7.2   | TERM | None |  |  |            |                 |  |      |                |  |  |  |  |  |            | Category2  |           |
| Floating Rate Notes                           | RANFRNX201806133U03XXXXPLB105.   | RAND MERCHANT BANK                                      | Matured | 2014/11/13 |  | 2018/06/13 | ZAM000209311 | 93000000   | 8.18  | ISDF | None |  |  | ZAR-JIBAR3 | PLUS-105-BPS    |  | None | Issuer Defined |  |  |  |  |  |            | Category3  |           |
|                                               |                                  |                                                         |         |            |  |            | ZAM000209311 |            | 7.133 |      |      |  |  |            |                 |  |      |                |  |  |  |  |  | 2014/12/15 | 2014/12/15 |           |
|                                               |                                  |                                                         |         |            |  |            | ZAM000209311 |            | 7.158 |      |      |  |  |            |                 |  |      |                |  |  |  |  |  | 2015/03/13 | 2015/03/13 |           |
|                                               |                                  |                                                         |         |            |  |            | ZAM000209311 |            | 7.183 |      |      |  |  |            |                 |  |      |                |  |  |  |  |  | 2015/06/15 | 2015/06/15 |           |
|                                               |                                  |                                                         |         |            |  |            | ZAM000209311 |            | 7.358 |      |      |  |  |            |                 |  |      |                |  |  |  |  |  | 2015/09/14 | 2015/09/14 |           |
|                                               |                                  |                                                         |         |            |  |            | ZAM000209311 |            | 7.633 |      |      |  |  |            |                 |  |      |                |  |  |  |  |  | 2015/12/14 | 2015/12/14 |           |
|                                               |                                  |                                                         |         |            |  |            | ZAM000209311 |            | 8.083 |      |      |  |  |            |                 |  |      |                |  |  |  |  |  | 2016/03/14 | 2016/03/14 |           |
|                                               |                                  |                                                         |         |            |  |            | ZAM000209311 |            | 8.35  |      |      |  |  |            |                 |  |      |                |  |  |  |  |  | 2016/06/13 | 2016/06/13 |           |
|                                               |                                  |                                                         |         |            |  |            | ZAM000209311 |            | 8.408 |      |      |  |  |            |                 |  |      |                |  |  |  |  |  | 2016/09/13 | 2016/09/13 |           |
|                                               |                                  |                                                         |         |            |  |            | ZAM000209311 |            | 8.408 |      |      |  |  |            |                 |  |      |                |  |  |  |  |  | 2016/12/13 | 2016/12/13 |           |
|                                               |                                  |                                                         |         |            |  |            | ZAM000209311 |            | 8.392 |      |      |  |  |            |                 |  |      |                |  |  |  |  |  | 2017/03/13 | 2017/03/13 |           |
|                                               |                                  |                                                         |         |            |  |            | ZAM000209311 |            | 8.367 |      |      |  |  |            |                 |  |      |                |  |  |  |  |  | 2017/06/13 | 2017/06/13 |           |
|                                               |                                  |                                                         |         |            |  |            | ZAM000209311 |            | 8.092 |      |      |  |  |            |                 |  |      |                |  |  |  |  |  | 2017/09/13 | 2017/09/13 |           |
|                                               |                                  |                                                         |         |            |  |            | ZAM000209311 |            | 8.183 |      |      |  |  |            |                 |  |      |                |  |  |  |  |  | 2017/12/13 | 2017/12/13 |           |
|                                               |                                  |                                                         |         |            |  |            | ZAM000209311 |            | 8.175 |      |      |  |  |            |                 |  |      |                |  |  |  |  |  | 2018/03/13 | 2018/03/13 |           |
| Floating Rate Notes                           | ABPFRNX201709133U03XXXXPLB97.5   | ABSA BANK LIMITED                                       | Matured | 2014/11/13 |  | 2017/09/13 | ZAM000209436 | 33000000   | 8.29  | ISDF | None |  |  | ZAR-JIBAR3 | PLUS-97.5-BPS   |  | None | Issuer Defined |  |  |  |  |  |            | Category3  |           |
|                                               |                                  |                                                         |         |            |  |            | ZAM000209436 |            | 7.058 |      |      |  |  |            |                 |  |      |                |  |  |  |  |  | 2014/12/15 | 2016/03/14 |           |
|                                               |                                  |                                                         |         |            |  |            | ZAM000209436 |            | 7.083 |      |      |  |  |            |                 |  |      |                |  |  |  |  |  | 2015/03/13 | 2014/12/15 |           |
|                                               |                                  |                                                         |         |            |  |            | ZAM000209436 |            | 7.108 |      |      |  |  |            |                 |  |      |                |  |  |  |  |  | 2015/06/15 | 2015/06/15 |           |
|                                               |                                  |                                                         |         |            |  |            | ZAM000209436 |            | 7.283 |      |      |  |  |            |                 |  |      |                |  |  |  |  |  | 2015/09/14 | 2016/06/13 |           |
|                                               |                                  |                                                         |         |            |  |            | ZAM000209436 |            | 7.558 |      |      |  |  |            |                 |  |      |                |  |  |  |  |  | 2015/12/14 | 2016/09/13 |           |
|                                               |                                  |                                                         |         |            |  |            | ZAM000209436 |            | 8.008 |      |      |  |  |            |                 |  |      |                |  |  |  |  |  | 2016/03/14 | 2015/03/13 |           |
|                                               |                                  |                                                         |         |            |  |            | ZAM000209436 |            | 8.275 |      |      |  |  |            |                 |  |      |                |  |  |  |  |  | 2016/06/13 | 2017/06/13 |           |
|                                               |                                  |                                                         |         |            |  |            | ZAM000209436 |            | 8.333 |      |      |  |  |            |                 |  |      |                |  |  |  |  |  | 2016/09/13 | 2017/09/13 |           |
|                                               |                                  |                                                         |         |            |  |            | ZAM000209436 |            | 8.333 |      |      |  |  |            |                 |  |      |                |  |  |  |  |  | 2016/12/13 | 2016/12/13 |           |
|                                               |                                  |                                                         |         |            |  |            | ZAM000209436 |            | 8.317 |      |      |  |  |            |                 |  |      |                |  |  |  |  |  | 2017/03/13 | 2017/03/13 |           |
|                                               |                                  |                                                         |         |            |  |            | ZAM000209436 |            | 8.292 |      |      |  |  |            |                 |  |      |                |  |  |  |  |  | 2017/06/13 | 2015/12/14 |           |
| Commercial Paper Bills/ Capital Project Bills | ESKCPBX201505151                 | ESKOM HOLDINGS SOC LTD                                  | Matured | 2014/11/14 |  | 2015/05/15 | ZAM000209659 | 25000000   |       |      | None |  |  |            |                 |  |      |                |  |  |  |  |  |            | Category1  |           |
| Commercial Paper Bills/ Capital Project Bills | ESKCPBX201511131                 | ESKOM HOLDINGS SOC LTD                                  | Matured | 2014/11/14 |  | 2015/11/13 | ZAM000209683 | 20000000   |       |      | None |  |  |            |                 |  |      |                |  |  |  |  |  |            | Category1  |           |
| Commercial Paper Bills/ Capital Project Bills | ESKCPBX201412221                 | ESKOM HOLDINGS SOC LTD                                  | Matured | 2014/11/14 |  | 2014/12/22 | ZAM000209687 | 1000000000 |       |      | None |  |  |            |                 |  |      |                |  |  |  |  |  |            | Category1  |           |
| Negotiable Certificates Of Deposit            | NBKNCDDX201511162T7.2            | NEDBANK CAPITAL                                         | Matured | 2014/11/14 |  | 2015/11/16 | ZAM000209682 | 90000000   | 7.2   | TERM | None |  |  |            |                 |  |      |                |  |  |  |  |  |            | Category2  |           |
| Negotiable Certificates Of Deposit            | ABPNCDDX201511162T7.20           | ABSA BANK LIMITED                                       | Matured | 2014/11/14 |  | 2015/11/16 | ZAM000209618 | 70000000   | 7.2   | TERM | None |  |  |            |                 |  |      |                |  |  |  |  |  |            | Category2  |           |
| Negotiable Certificates Of Deposit            | SBSNCDX201511132T7.2             | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2014/11/14 |  | 2015/11/13 | ZAM000209642 | 200000000  | 7.2   | TERM | None |  |  |            |                 |  |      |                |  |  |  |  |  |            | Category2  |           |
| Negotiable Certificates Of Deposit            | RANNCDDX201505152T6.7250000      | RAND MERCHANT BANK                                      | Matured | 2014/11/14 |  | 2015/05/15 | ZAM000209808 | 500000000  | 6.725 | TERM | None |  |  |            |                 |  |      |                |  |  |  |  |  |            | Category2  |           |
| Negotiable Certificates Of Deposit            | RANNCDDX201505132T6.7000000      | RAND MERCHANT BANK                                      | Matured | 2014/11/14 |  | 2015/05/13 | ZAM000209824 | 100000000  | 6.7   | TERM | None |  |  |            |                 |  |      |                |  |  |  |  |  |            | Category2  |           |
| Linked Negotiable Certificates Of Deposit     | SBSLNCDD201911143U03XXXXPLP1.175 | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2014/11/14 |  | 2019/11/14 | ZAM000209675 | 70000000   | 8.02  | ISDF | None |  |  | ZAR-JIBAR3 | PLUS-1.175-PRCT |  | None | Issuer Defined |  |  |  |  |  |            | Category3  |           |
|                                               |                                  |                                                         |         |            |  |            | ZAM000209675 |            | 7.275 |      |      |  |  |            |                 |  |      |                |  |  |  |  |  | 2019/11/14 |            |           |
|                                               |                                  |                                                         |         |            |  |            | ZAM000209675 |            | 7.275 |      |      |  |  |            |                 |  |      |                |  |  |  |  |  | 2015/02/16 | 2015/02/16 |           |
|                                               |                                  |                                                         |         |            |  |            | ZAM000209675 |            | 7.3   |      |      |  |  |            |                 |  |      |                |  |  |  |  |  | 2015/05/14 | 2015/05/14 |           |
|                                               |                                  |                                                         |         |            |  |            | ZAM000209675 |            | 7.475 |      |      |  |  |            |                 |  |      |                |  |  |  |  |  | 2015/08/14 | 2015/08/14 |           |
|                                               |                                  |                                                         |         |            |  |            | ZAM000209675 |            | 7.517 |      |      |  |  |            |                 |  |      |                |  |  |  |  |  | 2015/11/16 | 2015/11/16 |           |
|                                               |                                  |                                                         |         |            |  |            | ZAM000209675 |            | 8.158 |      |      |  |  |            |                 |  |      |                |  |  |  |  |  | 2016/02/15 | 2016/02/15 |           |
|                                               |                                  |                                                         |         |            |  |            | ZAM000209675 |            | 8.475 |      |      |  |  |            |                 |  |      |                |  |  |  |  |  | 2016/05/16 | 2016/05/16 |           |
|                                               |                                  |                                                         |         |            |  |            | ZAM000209675 |            | 8.525 |      |      |  |  |            |                 |  |      |                |  |  |  |  |  | 2016/08/15 | 2016/08/15 |           |
|                                               |                                  |                                                         |         |            |  |            | ZAM000209675 |            | 8.533 |      |      |  |  |            |                 |  |      |                |  |  |  |  |  | 2016/11/14 | 2016/11/14 |           |
|                                               |                                  |                                                         |         |            |  |            | ZAM000209675 |            | 8.508 |      |      |  |  |            |                 |  |      |                |  |  |  |  |  | 2017/02/14 | 2017/02/14 |           |
|                                               |                                  |                                                         |         |            |  |            | ZAM000209675 |            | 8.517 |      |      |  |  |            |                 |  |      |                |  |  |  |  |  | 2017/05/15 | 2017/05/15 |           |
|                                               |                                  |                                                         |         |            |  |            | ZAM000209675 |            | 8.233 |      |      |  |  |            |                 |  |      |                |  |  |  |  |  | 2017/08/14 | 2017/08/14 |           |
|                                               |                                  |                                                         |         |            |  |            | ZAM000209675 |            | 8.225 |      |      |  |  |            |                 |  |      |                |  |  |  |  |  | 2017/11/14 | 2017/11/14 |           |
|                                               |                                  |                                                         |         |            |  |            | ZAM000209675 |            | 8.308 |      |      |  |  |            |                 |  |      |                |  |  |  |  |  | 2018/02/14 | 2018/02/14 |           |
|                                               |                                  |                                                         |         |            |  |            | ZAM000209675 |            | 8.075 |      |      |  |  |            |                 |  |      |                |  |  |  |  |  | 2018/05/14 | 2018/05/14 |           |
|                                               |                                  |                                                         |         |            |  |            | ZAM000209675 |            | 8.192 |      |      |  |  |            |                 |  |      |                |  |  |  |  |  | 2018/08/14 | 2018/08/14 |           |
|                                               |                                  |                                                         |         |            |  |            | ZAM000209675 |            | 8.192 |      |      |  |  |            |                 |  |      |                |  |  |  |  |  | 2018/11/14 | 2018/11/14 |           |
|                                               |                                  |                                                         |         |            |  |            | ZAM000209675 |            | 8.325 |      |      |  |  |            |                 |  |      |                |  |  |  |  |  | 2019/02/14 | 2019/02/14 |           |
|                                               |                                  |                                                         |         |            |  |            | ZAM000209675 |            | 8.333 |      |      |  |  |            |                 |  |      |                |  |  |  |  |  | 2019/05/14 | 2019/05/14 |           |
|                                               |                                  |                                                         |         |            |  |            | ZAM000209675 |            | 8.017 |      |      |  |  |            |                 |  |      |                |  |  |  |  |  | 2019/08/14 | 2019/08/14 |           |
| Negotiable Certificates Of Deposit            | SBSNCDX201505152T6.7             | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2014/11/14 |  | 2015/05/15 | ZAM000209634 | 70000000   | 6.7   | TERM | None |  |  |            |                 |  |      |                |  |  |  |  |  |            | Category2  |           |
| Negotiable Certificates Of Deposit            | NBKNCDDX201505142T6.7            | NEDBANK CAPITAL                                         | Matured | 2014/11/14 |  | 2015/05/14 | ZAM000209576 | 70000000   | 6.7   | TERM | None |  |  |            |                 |  |      |                |  |  |  |  |  |            | Category2  |           |
| Negotiable Certificates Of Deposit            | RANNCDDX201511132T7.2000000      | RAND MERCHANT BANK                                      | Matured | 2014/1     |  |            |              |            |       |      |      |  |  |            |                 |  |      |                |  |  |  |  |  |            |            |           |



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



|                                           |                                 |                                                           |         |            |  |            |              |           |       |  |      |                     |    |  |            |                 |  |      |                         |                         |            |            |           |
|-------------------------------------------|---------------------------------|-----------------------------------------------------------|---------|------------|--|------------|--------------|-----------|-------|--|------|---------------------|----|--|------------|-----------------|--|------|-------------------------|-------------------------|------------|------------|-----------|
| Floating Rate Notes                       | ABPFRNX202001143U03XXXXPLB130.  | ABSA BANK LIMITED                                         | Matured | 2015/01/14 |  | 2020/01/14 | ZAM000218650 | 502000000 | 7.142 |  | ISDF | None                |    |  | ZAR-JIBAR3 | PLUS-130-BPS    |  | None |                         | Issuer Defined          | 2015/12/14 | 2015/02/16 | Category3 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000218924 |           | 8.08  |  |      |                     |    |  |            |                 |  |      |                         |                         |            |            |           |
|                                           |                                 |                                                           |         |            |  |            | ZAM000218924 |           | 7.408 |  |      |                     |    |  |            |                 |  |      |                         |                         |            |            |           |
|                                           |                                 |                                                           |         |            |  |            | ZAM000218924 |           | 7.458 |  |      |                     |    |  |            |                 |  |      |                         |                         |            |            |           |
|                                           |                                 |                                                           |         |            |  |            | ZAM000218924 |           | 7.958 |  |      |                     |    |  |            |                 |  |      |                         |                         |            |            |           |
|                                           |                                 |                                                           |         |            |  |            | ZAM000218924 |           | 8.567 |  |      |                     |    |  |            |                 |  |      |                         |                         |            |            |           |
|                                           |                                 |                                                           |         |            |  |            | ZAM000218924 |           | 8.65  |  |      |                     |    |  |            |                 |  |      |                         |                         |            |            |           |
|                                           |                                 |                                                           |         |            |  |            | ZAM000218924 |           | 8.658 |  |      |                     |    |  |            |                 |  |      |                         |                         |            |            |           |
|                                           |                                 |                                                           |         |            |  |            | ZAM000218924 |           | 8.658 |  |      |                     |    |  |            |                 |  |      |                         |                         |            |            |           |
|                                           |                                 |                                                           |         |            |  |            | ZAM000218924 |           | 8.65  |  |      |                     |    |  |            |                 |  |      |                         |                         |            |            |           |
|                                           |                                 |                                                           |         |            |  |            | ZAM000218924 |           | 8.642 |  |      |                     |    |  |            |                 |  |      |                         |                         |            |            |           |
|                                           |                                 |                                                           |         |            |  |            | ZAM000218924 |           | 8.325 |  |      |                     |    |  |            |                 |  |      |                         |                         |            |            |           |
|                                           |                                 |                                                           |         |            |  |            | ZAM000218924 |           | 8.45  |  |      |                     |    |  |            |                 |  |      |                         |                         |            |            |           |
|                                           |                                 |                                                           |         |            |  |            | ZAM000218924 |           | 8.2   |  |      |                     |    |  |            |                 |  |      |                         |                         |            |            |           |
|                                           |                                 |                                                           |         |            |  |            | ZAM000218924 |           | 8.258 |  |      |                     |    |  |            |                 |  |      |                         |                         |            |            |           |
|                                           |                                 |                                                           |         |            |  |            | ZAM000218924 |           | 8.325 |  |      |                     |    |  |            |                 |  |      |                         |                         |            |            |           |
|                                           |                                 |                                                           |         |            |  |            | ZAM000218924 |           | 8.45  |  |      |                     |    |  |            |                 |  |      |                         |                         |            |            |           |
|                                           |                                 |                                                           |         |            |  |            | ZAM000218924 |           | 8.458 |  |      |                     |    |  |            |                 |  |      |                         |                         |            |            |           |
|                                           |                                 |                                                           |         |            |  |            | ZAM000218924 |           | 8.3   |  |      |                     |    |  |            |                 |  |      |                         |                         |            |            |           |
|                                           |                                 |                                                           |         |            |  |            | ZAM000218924 |           | 8.075 |  |      |                     |    |  |            |                 |  |      |                         |                         |            |            |           |
| Floating Rate Notes                       | ABPFRNX201601143QJ03XXXXPLB77.5 | ABSA BANK LIMITED                                         | Matured | 2015/01/14 |  | 2016/01/14 | ZAM000218932 | 310000000 | 7.08  |  | QUTR | Based on issue date | 14 |  | ZAR-JIBAR3 | PLUS-77.5-BPS   |  | None |                         | Quarterly Payment Cycle | 2015/04/14 | 2015/04/14 | Category3 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000218932 |           | 6.883 |  |      |                     |    |  |            |                 |  |      |                         |                         |            |            |           |
|                                           |                                 |                                                           |         |            |  |            | ZAM000218932 |           | 6.933 |  |      |                     |    |  |            |                 |  |      |                         |                         |            |            |           |
|                                           |                                 |                                                           |         |            |  |            | ZAM000218932 |           | 7.083 |  |      |                     |    |  |            |                 |  |      |                         |                         |            |            |           |
| Promissory Notes                          | TLDPNXX201509141                | THE LAND AND AGRICULTURE DEVELOPMENT BANK OF SOUTH AFRICA | Matured | 2015/01/14 |  | 2015/09/14 | ZAM000218684 | 25000000  |       |  | None |                     |    |  |            |                 |  |      |                         |                         |            |            | Category1 |
| Promissory Notes                          | TLDPNXX201601141                | THE LAND AND AGRICULTURE DEVELOPMENT BANK OF SOUTH AFRICA | Matured | 2015/01/14 |  | 2016/01/14 | ZAM000218692 | 50000000  |       |  | None |                     |    |  |            |                 |  |      |                         |                         |            |            | Category1 |
| Promissory Notes                          | TLDPNXX201601131                | THE LAND AND AGRICULTURE DEVELOPMENT BANK OF SOUTH AFRICA | Matured | 2015/01/14 |  | 2016/01/13 | ZAM000218700 | 30000000  |       |  | None |                     |    |  |            |                 |  |      |                         |                         |            |            | Category1 |
| Treasury Bills                            | NATTBXX201601131                | GOVERNMENT OF SOUTH AFRICA                                | Matured | 2015/01/14 |  | 2016/01/13 | ZAM000217850 | 728000000 |       |  | None |                     |    |  |            |                 |  |      |                         |                         |            |            | Category1 |
| Linked Negotiable Certificates Of Deposit | NBKLNCD201801123U03XXXXPLP0.95  | NEDBANK CAPITAL                                           | Matured | 2015/01/14 |  | 2018/01/12 | ZAM000218841 | 4000000   | 7.97  |  | ISDF | None                |    |  | ZAR-JIBAR3 | PLUS-0.95-PRCT  |  |      | Quarterly Payment Cycle | Issuer Defined          |            |            | Category3 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000218841 |           | 7.058 |  |      |                     |    |  |            |                 |  |      |                         |                         |            |            |           |
|                                           |                                 |                                                           |         |            |  |            | ZAM000218841 |           | 7.108 |  |      |                     |    |  |            |                 |  |      |                         |                         |            |            |           |
|                                           |                                 |                                                           |         |            |  |            | ZAM000218841 |           | 7.258 |  |      |                     |    |  |            |                 |  |      |                         |                         |            |            |           |
|                                           |                                 |                                                           |         |            |  |            | ZAM000218841 |           | 7.608 |  |      |                     |    |  |            |                 |  |      |                         |                         |            |            |           |
|                                           |                                 |                                                           |         |            |  |            | ZAM000218841 |           | 8.217 |  |      |                     |    |  |            |                 |  |      |                         |                         |            |            |           |
|                                           |                                 |                                                           |         |            |  |            | ZAM000218841 |           | 8.308 |  |      |                     |    |  |            |                 |  |      |                         |                         |            |            |           |
|                                           |                                 |                                                           |         |            |  |            | ZAM000218841 |           | 8.308 |  |      |                     |    |  |            |                 |  |      |                         |                         |            |            |           |
|                                           |                                 |                                                           |         |            |  |            | ZAM000218841 |           | 8.308 |  |      |                     |    |  |            |                 |  |      |                         |                         |            |            |           |
|                                           |                                 |                                                           |         |            |  |            | ZAM000218841 |           | 8.308 |  |      |                     |    |  |            |                 |  |      |                         |                         |            |            |           |
|                                           |                                 |                                                           |         |            |  |            | ZAM000218841 |           | 8.292 |  |      |                     |    |  |            |                 |  |      |                         |                         |            |            |           |
|                                           |                                 |                                                           |         |            |  |            | ZAM000218841 |           | 7.967 |  |      |                     |    |  |            |                 |  |      |                         |                         |            |            |           |
| Floating Rate Notes                       | ABPFRNX201801153U03XXXXPLB110.  | ABSA BANK LIMITED                                         | Matured | 2015/01/14 |  | 2018/01/15 | ZAM000218908 | 400000000 | 8.13  |  | ISDF | None                |    |  | ZAR-JIBAR3 | PLUS-110-BPS    |  | None |                         | Issuer Defined          |            |            | Category3 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000218908 |           | 7.208 |  |      |                     |    |  |            |                 |  |      |                         |                         |            |            |           |
|                                           |                                 |                                                           |         |            |  |            | ZAM000218908 |           | 7.258 |  |      |                     |    |  |            |                 |  |      |                         |                         |            |            |           |
|                                           |                                 |                                                           |         |            |  |            | ZAM000218908 |           | 7.408 |  |      |                     |    |  |            |                 |  |      |                         |                         |            |            |           |
|                                           |                                 |                                                           |         |            |  |            | ZAM000218908 |           | 7.758 |  |      |                     |    |  |            |                 |  |      |                         |                         |            |            |           |
|                                           |                                 |                                                           |         |            |  |            | ZAM000218908 |           | 8.367 |  |      |                     |    |  |            |                 |  |      |                         |                         |            |            |           |
|                                           |                                 |                                                           |         |            |  |            | ZAM000218908 |           | 8.45  |  |      |                     |    |  |            |                 |  |      |                         |                         |            |            |           |
|                                           |                                 |                                                           |         |            |  |            | ZAM000218908 |           | 8.458 |  |      |                     |    |  |            |                 |  |      |                         |                         |            |            |           |
|                                           |                                 |                                                           |         |            |  |            | ZAM000218908 |           | 8.458 |  |      |                     |    |  |            |                 |  |      |                         |                         |            |            |           |
|                                           |                                 |                                                           |         |            |  |            | ZAM000218908 |           | 8.45  |  |      |                     |    |  |            |                 |  |      |                         |                         |            |            |           |
|                                           |                                 |                                                           |         |            |  |            | ZAM000218908 |           | 8.442 |  |      |                     |    |  |            |                 |  |      |                         |                         |            |            |           |
|                                           |                                 |                                                           |         |            |  |            | ZAM000218908 |           | 8.125 |  |      |                     |    |  |            |                 |  |      |                         |                         |            |            |           |
| Linked Negotiable Certificates Of Deposit | NBKLNCD201601153U03XXXXPLP0.7   | NEDBANK CAPITAL                                           | Matured | 2015/01/15 |  | 2016/01/15 | ZAM000219088 | 11000000  | 7.01  |  | ISDF | None                |    |  | ZAR-JIBAR3 | PLUS-0.7-PRCT   |  |      | Quarterly Payment Cycle | Issuer Defined          |            |            | Category3 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000219088 |           | 6.808 |  |      |                     |    |  |            |                 |  |      |                         |                         |            |            |           |
|                                           |                                 |                                                           |         |            |  |            | ZAM000219088 |           | 6.858 |  |      |                     |    |  |            |                 |  |      |                         |                         |            |            |           |
|                                           |                                 |                                                           |         |            |  |            | ZAM000219088 |           | 7.008 |  |      |                     |    |  |            |                 |  |      |                         |                         |            |            |           |
| Linked Negotiable Certificates Of Deposit | IPNLNCD201601153U01XXXXPLP0.80  | INVESTEC BANK LIMITED                                     | Matured | 2015/01/15 |  | 2016/01/15 | ZAM000219096 | 200000000 | 7.16  |  | ISDF | None                |    |  | ZAR-JIBAR1 | PLUS-0.8-PRCT   |  | None |                         | Issuer Defined          |            |            | Category3 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000219096 |           | 6.733 |  |      |                     |    |  |            |                 |  |      |                         |                         |            |            |           |
|                                           |                                 |                                                           |         |            |  |            | ZAM000219096 |           | 6.75  |  |      |                     |    |  |            |                 |  |      |                         |                         |            |            |           |
|                                           |                                 |                                                           |         |            |  |            | ZAM000219096 |           | 6.75  |  |      |                     |    |  |            |                 |  |      |                         |                         |            |            |           |
|                                           |                                 |                                                           |         |            |  |            | ZAM000219096 |           | 6.75  |  |      |                     |    |  |            |                 |  |      |                         |                         |            |            |           |
|                                           |                                 |                                                           |         |            |  |            | ZAM000219096 |           | 6.75  |  |      |                     |    |  |            |                 |  |      |                         |                         |            |            |           |
|                                           |                                 |                                                           |         |            |  |            | ZAM000219096 |           | 6.775 |  |      |                     |    |  |            |                 |  |      |                         |                         |            |            |           |
|                                           |                                 |                                                           |         |            |  |            | ZAM000219096 |           | 6.933 |  |      |                     |    |  |            |                 |  |      |                         |                         |            |            |           |
|                                           |                                 |                                                           |         |            |  |            | ZAM000219096 |           | 6.933 |  |      |                     |    |  |            |                 |  |      |                         |                         |            |            |           |
|                                           |                                 |                                                           |         |            |  |            | ZAM000219096 |           | 6.933 |  |      |                     |    |  |            |                 |  |      |                         |                         |            |            |           |
|                                           |                                 |                                                           |         |            |  |            | ZAM000219096 |           | 6.942 |  |      |                     |    |  |            |                 |  |      |                         |                         |            |            |           |
|                                           |                                 |                                                           |         |            |  |            | ZAM000219096 |           | 7.158 |  |      |                     |    |  |            |                 |  |      |                         |                         |            |            |           |
| Linked Negotiable Certificates Of Deposit | IPNLNCD201601153U03XXXXPLP0.725 | INVESTEC BANK LIMITED                                     | Matured | 2015/01/15 |  | 2016/01/15 | ZAM000219195 | 0         | 7.03  |  | ISDF | None                |    |  | ZAR-JIBAR3 | PLUS-0.725-PRCT |  | None |                         | Issuer Defined          |            |            | Category3 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000219195 |           | 6.833 |  |      |                     |    |  |            |                 |  |      |                         |                         |            |            |           |
|                                           |                                 |                                                           |         |            |  |            | ZAM000219195 |           | 6.833 |  |      |                     |    |  |            |                 |  |      |                         |                         |            |            |           |
|                                           |                                 |                                                           |         |            |  |            | ZAM000219195 |           | 6.883 |  |      |                     |    |  |            |                 |  |      |                         |                         |            |            |           |
|                                           |                                 |                                                           |         |            |  |            | ZAM000219195 |           | 7.033 |  |      |                     |    |  |            |                 |  |      |                         |                         |            |            |           |
| Floating Rate Notes                       | RANFRNX201601153QJ03XXXXPLB70.  | RAND MERCHANT BANK                                        | Matured | 2015/01/15 |  | 2016/01/15 | ZAM000219062 | 0         | 7.01  |  | QUTR | Based on issue date | 15 |  | ZAR-JIBAR3 | PLUS-70-BPS     |  | None |                         | Quarterly Payment Cycle | 2015/04/15 | 2015/04/15 | Category3 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000219062 |           | 6.808 |  |      |                     |    |  |            |                 |  |      |                         |                         |            |            |           |
|                                           |                                 |                                                           |         |            |  |            | ZAM000219062 |           | 6.858 |  |      |                     |    |  |            |                 |  |      |                         |                         |            |            |           |
|                                           |                                 |                                                           |         |            |  |            | ZAM000219062 |           | 7.008 |  |      |                     |    |  |            |                 |  |      |                         |                         |            |            |           |
| Promissory Notes                          | TLDPNXX201510151                | THE LAND AND AGRICULTURE DEVELOPMENT BANK OF SOUTH AFRICA | Matured | 2015/01/15 |  | 2015/10/15 | ZAM000219252 | 100000000 |       |  | None |                     |    |  |            |                 |  |      |                         |                         |            |            | Category1 |
| Promissory Notes                          | ESKCPBX201504161                | ESKOM HOLDINGS SOC LTD                                    | Matured | 2015/01/15 |  | 2015/07/16 | ZAM000219294 | 100000000 |       |  | None |                     |    |  |            |                 |  |      |                         |                         |            |            | Category1 |
| Linked Negotiable Certificates Of Deposit | SBSLNCD201601153U03XXXXPLP0.7   | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2015/01/15 |  | 2016/01/15 | ZAM000219070 | 20000000  | 7.01  |  | ISDF | None                |    |  | ZAR-JIBAR3 | PLUS-0.7-PRCT   |  | None |                         | Issuer Defined          |            |            | Category3 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000219070 |           | 6.808 |  |      |                     |    |  |            |                 |  |      |                         |                         |            |            |           |
|                                           |                                 |                                                           |         |            |  |            | ZAM000219070 |           | 6.858 |  |      |                     |    |  |            |                 |  |      |                         |                         |            |            |           |
|                                           |                                 |                                                           |         |            |  |            | ZAM000219070 |           | 7.008 |  |      |                     |    |  |            |                 |  |      |                         |                         |            |            |           |
| Linked Negotiable Certificates Of Deposit | NBKLNCD201801123U03XXXXPLP0.95  | NEDBANK CAPITAL                                           | Matured | 2015/01/15 |  | 2018/01/12 | ZAM000219260 | 1000000   | 7.98  |  | ISDF | None                |    |  | ZAR-JIBAR3 | PLUS-0.95-PRCT  |  |      | Quarterly Payment Cycle | Issuer Defined          |            |            | Category3 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000219260 |           | 7.058 |  |      |                     |    |  |            |                 |  |      |                         |                         |            |            |           |
|                                           |                                 |                                                           |         |            |  |            | ZAM000219260 |           | 7.108 |  |      |                     |    |  |            |                 |  |      |                         |                         |            |            |           |
|                                           |                                 |                                                           |         |            |  |            | ZAM000219260 |           | 7.258 |  |      |                     |    |  |            |                 |  |      |                         |                         |            |            |           |
|                                           |                                 |                                                           |         |            |  |            | ZAM000219260 |           | 7.608 |  |      |                     |    |  |            |                 |  |      |                         |                         |            |            |           |
|                                           |                                 |                                                           |         |            |  |            | ZAM000219260 |           | 8.217 |  |      |                     |    |  |            |                 |  |      |                         |                         |            |            |           |
|                                           |                                 |                                                           |         |            |  |            | ZAM000219260 |           | 8.3   |  |      |                     |    |  |            |                 |  |      |                         |                         |            |            |           |
|                                           |                                 |                                                           |         |            |  |            | ZAM000219260 |           | 8.308 |  |      |                     |    |  |            |                 |  |      |                         |                         |            |            |           |
|                                           |                                 |                                                           |         |            |  |            | ZAM000219260 |           | 8.308 |  |      |                     |    |  |            |                 |  |      |                         |                         |            |            |           |
|                                           |                                 |                                                           |         |            |  |            | ZAM000219260 |           | 8.3   |  |      |                     |    |  |            |                 |  |      |                         |                         |            |            |           |
|                                           |                                 |                                                           |         |            |  |            | ZAM000219260 |           | 8.    |  |      |                     |    |  |            |                 |  |      |                         |                         |            |            |           |



[illegible]



|                                           |                                 |                                                         |         |            |  |            |              |           |       |  |      |                     |    |  |                |                 |  |      |                         |  |            |            |           |
|-------------------------------------------|---------------------------------|---------------------------------------------------------|---------|------------|--|------------|--------------|-----------|-------|--|------|---------------------|----|--|----------------|-----------------|--|------|-------------------------|--|------------|------------|-----------|
| Floating Rate Notes                       | ABPFRNX201601183U03XXXXPLB70,   | ABSA BANK LIMITED                                       | Matured | 2015/01/16 |  | 2016/01/18 | ZAM000219542 | 1000000   | 7.975 |  | ISDF | None                |    |  | ZAR-JIBAR3     | PLUS-70-BPS     |  | None | Issuer Defined          |  | 2019/10/16 | 2019/10/16 | Category3 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000219591 |           | 7.01  |  |      |                     |    |  |                |                 |  |      |                         |  | 2015/10/16 | 2015/10/16 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000219591 |           | 6.808 |  |      |                     |    |  |                |                 |  |      |                         |  | 2015/04/16 | 2015/07/16 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000219591 |           | 6.858 |  |      |                     |    |  |                |                 |  |      |                         |  | 2015/07/16 | 2016/01/18 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000219591 |           | 7.008 |  |      |                     |    |  |                |                 |  |      |                         |  | 2015/10/16 | 2015/04/16 |           |
| Linked Negotiable Certificates Of Deposit | SBSLNCD202001153U03XXXXPLP1.2   | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2015/01/16 |  | 2020/01/15 | ZAM000219724 | 24000000  | 7.98  |  | ISDF | None                |    |  | ZAR-JIBAR3     | PLUS-1.2-PRCT   |  | None | Issuer Defined          |  |            |            | Category3 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000219724 |           |       |  |      |                     |    |  |                |                 |  |      |                         |  | 2020/01/15 |            |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000219724 |           | 7.308 |  |      |                     |    |  |                |                 |  |      |                         |  | 2015/04/16 | 2015/04/16 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000219724 |           | 7.358 |  |      |                     |    |  |                |                 |  |      |                         |  | 2015/07/16 | 2015/07/16 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000219724 |           | 7.508 |  |      |                     |    |  |                |                 |  |      |                         |  | 2015/10/16 | 2015/10/16 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000219724 |           | 7.858 |  |      |                     |    |  |                |                 |  |      |                         |  | 2016/01/18 | 2016/01/18 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000219724 |           | 8.467 |  |      |                     |    |  |                |                 |  |      |                         |  | 2016/04/18 | 2016/04/18 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000219724 |           | 8.55  |  |      |                     |    |  |                |                 |  |      |                         |  | 2016/07/18 | 2016/07/18 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000219724 |           | 8.558 |  |      |                     |    |  |                |                 |  |      |                         |  | 2016/10/17 | 2016/10/17 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000219724 |           | 8.558 |  |      |                     |    |  |                |                 |  |      |                         |  | 2017/01/16 | 2017/01/16 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000219724 |           | 8.55  |  |      |                     |    |  |                |                 |  |      |                         |  | 2017/04/18 | 2017/04/18 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000219724 |           | 8.542 |  |      |                     |    |  |                |                 |  |      |                         |  | 2017/07/17 | 2017/07/17 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000219724 |           | 8.225 |  |      |                     |    |  |                |                 |  |      |                         |  | 2017/10/16 | 2017/10/16 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000219724 |           | 8.35  |  |      |                     |    |  |                |                 |  |      |                         |  | 2018/01/16 | 2018/01/16 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000219724 |           | 8.1   |  |      |                     |    |  |                |                 |  |      |                         |  | 2018/04/16 | 2018/04/16 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000219724 |           | 8.158 |  |      |                     |    |  |                |                 |  |      |                         |  | 2018/07/16 | 2018/07/16 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000219724 |           | 8.225 |  |      |                     |    |  |                |                 |  |      |                         |  | 2018/10/16 | 2018/10/16 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000219724 |           | 8.35  |  |      |                     |    |  |                |                 |  |      |                         |  | 2019/01/16 | 2019/01/16 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000219724 |           | 8.358 |  |      |                     |    |  |                |                 |  |      |                         |  | 2019/04/16 | 2019/04/16 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000219724 |           | 8.2   |  |      |                     |    |  |                |                 |  |      |                         |  | 2019/07/16 | 2019/07/16 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000219724 |           | 7.975 |  |      |                     |    |  |                |                 |  |      |                         |  | 2019/10/16 | 2019/10/16 |           |
| Floating Rate Notes                       | ABPFRNX201801163QJ03XXXXPLP1.10 | ABSA BANK LIMITED                                       | Matured | 2015/01/16 |  | 2018/01/16 | ZAM000219385 | 90000000  | 8.13  |  | QUTR | Based on issue date | 16 |  | ZAR-JIBAR3     | PLUS-1.1-PRCT   |  | None | Quarterly Payment Cycle |  | 2015/04/16 |            | Category3 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000219385 |           | 7.208 |  |      |                     |    |  |                |                 |  |      |                         |  | 2015/04/16 |            |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000219385 |           | 7.258 |  |      |                     |    |  |                |                 |  |      |                         |  | 2015/07/16 |            |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000219385 |           | 7.408 |  |      |                     |    |  |                |                 |  |      |                         |  | 2015/10/16 |            |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000219385 |           | 7.758 |  |      |                     |    |  |                |                 |  |      |                         |  | 2016/01/18 |            |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000219385 |           | 8.367 |  |      |                     |    |  |                |                 |  |      |                         |  | 2016/04/18 |            |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000219385 |           | 8.45  |  |      |                     |    |  |                |                 |  |      |                         |  | 2016/07/18 |            |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000219385 |           | 8.458 |  |      |                     |    |  |                |                 |  |      |                         |  | 2016/10/17 |            |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000219385 |           | 8.458 |  |      |                     |    |  |                |                 |  |      |                         |  | 2017/01/16 |            |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000219385 |           | 8.45  |  |      |                     |    |  |                |                 |  |      |                         |  | 2017/04/18 |            |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000219385 |           | 8.442 |  |      |                     |    |  |                |                 |  |      |                         |  | 2017/07/17 |            |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000219385 |           | 8.125 |  |      |                     |    |  |                |                 |  |      |                         |  | 2017/10/16 |            |           |
| Linked Negotiable Certificates Of Deposit | NBKLNCD201507163IPRMNEDSMIP2.75 | NEDBANK CAPITAL                                         | Matured | 2015/01/16 |  | 2015/07/16 | ZAM000219443 | 100000000 | 6.5   |  | ISDF | None                |    |  | ZAR-PRIME-NEDS | MINUS-2.75-PRCT |  | None | Ad Hoc                  |  |            |            | Category3 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000219443 |           |       |  |      |                     |    |  |                |                 |  |      |                         |  |            | 2015/03/16 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000219443 |           |       |  |      |                     |    |  |                |                 |  |      |                         |  |            | 2015/02/16 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000219443 |           |       |  |      |                     |    |  |                |                 |  |      |                         |  |            | 2015/05/18 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000219443 |           |       |  |      |                     |    |  |                |                 |  |      |                         |  |            | 2015/06/17 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000219443 |           |       |  |      |                     |    |  |                |                 |  |      |                         |  |            | 2015/04/16 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000219443 |           |       |  |      |                     |    |  |                |                 |  |      |                         |  |            | 2015/07/16 |           |
| Floating Rate Notes                       | RANFRNX201801153U03XXXXPLB95,   | RAND MERCHANT BANK                                      | Matured | 2015/01/16 |  | 2018/01/15 | ZAM000219500 | 26000000  | 7.98  |  | ISDF | None                |    |  | ZAR-JIBAR3     | PLUS-95-BPS     |  | None | Issuer Defined          |  |            |            | Category3 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000219500 |           |       |  |      |                     |    |  |                |                 |  |      |                         |  | 2015/04/16 | 2018/01/15 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000219500 |           | 7.058 |  |      |                     |    |  |                |                 |  |      |                         |  | 2015/07/20 | 2015/04/16 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000219500 |           | 7.108 |  |      |                     |    |  |                |                 |  |      |                         |  | 2015/10/16 | 2015/07/16 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000219500 |           | 7.258 |  |      |                     |    |  |                |                 |  |      |                         |  | 2015/10/16 | 2015/10/16 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000219500 |           | 7.508 |  |      |                     |    |  |                |                 |  |      |                         |  | 2016/01/18 | 2016/01/18 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000219500 |           | 8.217 |  |      |                     |    |  |                |                 |  |      |                         |  | 2016/04/18 | 2016/04/18 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000219500 |           | 8.3   |  |      |                     |    |  |                |                 |  |      |                         |  | 2016/07/18 | 2016/07/18 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000219500 |           | 8.308 |  |      |                     |    |  |                |                 |  |      |                         |  | 2016/10/17 | 2016/10/17 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000219500 |           | 8.308 |  |      |                     |    |  |                |                 |  |      |                         |  | 2017/01/16 | 2017/01/16 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000219500 |           | 8.3   |  |      |                     |    |  |                |                 |  |      |                         |  | 2017/04/18 | 2017/04/18 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000219500 |           | 8.292 |  |      |                     |    |  |                |                 |  |      |                         |  | 2017/07/17 | 2017/07/17 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000219500 |           | 7.975 |  |      |                     |    |  |                |                 |  |      |                         |  | 2017/10/16 | 2017/10/16 |           |
| Linked Negotiable Certificates Of Deposit | SBSLNCD201601153U06XXXXPLP0.275 | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2015/01/16 |  | 2016/01/15 | ZAM000219575 | 53000000  | 7.008 |  | ISDF | None                |    |  | ZAR-JIBAR6     | PLUS-0.275-PRCT |  | None | Issuer Defined          |  |            |            | Category3 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000219575 |           |       |  |      |                     |    |  |                |                 |  |      |                         |  |            | 2016/01/15 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000219575 |           | 7.092 |  |      |                     |    |  |                |                 |  |      |                         |  | 2015/07/16 | 2015/07/16 |           |
| Linked Negotiable Certificates Of Deposit | SBSLNCD201601153U03XXXXPLP0.7   | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2015/01/16 |  | 2016/01/15 | ZAM000219625 | 100000000 | 7.01  |  | ISDF | None                |    |  | ZAR-JIBAR3     | PLUS-0.7-PRCT   |  | None | Issuer Defined          |  |            |            | Category3 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000219625 |           |       |  |      |                     |    |  |                |                 |  |      |                         |  |            | 2016/01/15 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000219625 |           | 6.808 |  |      |                     |    |  |                |                 |  |      |                         |  | 2015/04/16 | 2015/04/16 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000219625 |           | 6.858 |  |      |                     |    |  |                |                 |  |      |                         |  | 2015/07/16 | 2015/07/16 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000219625 |           | 7.008 |  |      |                     |    |  |                |                 |  |      |                         |  | 2015/10/16 | 2015/10/16 |           |
| Linked Negotiable Certificates Of Deposit | SBSLNCD202001173U03XXXXPLP1.25  | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2015/01/19 |  | 2020/01/17 | ZAM000219880 | 115000000 | 8.03  |  | ISDF | None                |    |  | ZAR-JIBAR3     | PLUS-1.25-PRCT  |  | None | Issuer Defined          |  |            |            | Category3 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000219880 |           |       |  |      |                     |    |  |                |                 |  |      |                         |  |            | 2020/01/17 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000219880 |           | 7.358 |  |      |                     |    |  |                |                 |  |      |                         |  | 2015/04/20 | 2015/04/20 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000219880 |           | 7.408 |  |      |                     |    |  |                |                 |  |      |                         |  | 2015/07/20 | 2015/07/20 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000219880 |           | 7.558 |  |      |                     |    |  |                |                 |  |      |                         |  | 2015/10/19 | 2015/10/19 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000219880 |           | 7.908 |  |      |                     |    |  |                |                 |  |      |                         |  | 2016/01/19 | 2016/01/19 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000219880 |           | 8.525 |  |      |                     |    |  |                |                 |  |      |                         |  | 2016/04/19 | 2016/04/19 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000219880 |           | 8.6   |  |      |                     |    |  |                |                 |  |      |                         |  | 2016/07/19 | 2016/07/19 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000219880 |           | 8.608 |  |      |                     |    |  |                |                 |  |      |                         |  | 2016/10/19 | 2016/10/19 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000219880 |           | 8.608 |  |      |                     |    |  |                |                 |  |      |                         |  | 2017/01/19 | 2017/01/19 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000219880 |           | 8.592 |  |      |                     |    |  |                |                 |  |      |                         |  | 2017/04/19 | 2017/04/19 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000219880 |           | 8.592 |  |      |                     |    |  |                |                 |  |      |                         |  | 2017/07/19 | 2017/07/19 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000219880 |           | 8.575 |  |      |                     |    |  |                |                 |  |      |                         |  | 2017/10/19 | 2017/10/19 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000219880 |           | 8.4   |  |      |                     |    |  |                |                 |  |      |                         |  | 2018/01/19 | 2018/01/19 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000219880 |           | 8.15  |  |      |                     |    |  |                |                 |  |      |                         |  | 2018/04/19 | 2018/04/19 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000219880 |           | 8.208 |  |      |                     |    |  |                |                 |  |      |                         |  | 2018/07/19 | 2018/07/19 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000219880 |           | 8.275 |  |      |                     |    |  |                |                 |  |      |                         |  | 2018/10/19 | 2018/10/19 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000219880 |           | 8.4   |  |      |                     |    |  |                |                 |  |      |                         |  | 2019/01/21 | 2019/01/21 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000219880 |           | 8.408 |  |      |                     |    |  |                |                 |  |      |                         |  | 2019/04/23 | 2019/04/23 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000219880 |           | 8.125 |  |      |                     |    |  |                |                 |  |      |                         |  | 2019/07/19 | 2019/07/19 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000219880 |           |       |  |      |                     |    |  |                |                 |  |      |                         |  |            |            |           |



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



|                                               |                                  |                                                           |         |            |  |            |              |           |       |      |      |  |            |                 |  |      |                |  |  |            |            |  |            |           |
|-----------------------------------------------|----------------------------------|-----------------------------------------------------------|---------|------------|--|------------|--------------|-----------|-------|------|------|--|------------|-----------------|--|------|----------------|--|--|------------|------------|--|------------|-----------|
| Linked Negotiable Certificates Of Deposit     | SBSLNCDD201602093J03XXXXPLP0.725 | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2015/02/09 |  | 2016/02/09 | ZAM000224641 | 10000000  | 7.05  | ISDF | None |  | ZAR-JIBAR3 | PLUS-0.725-PRCT |  | None | Issuer Defined |  |  |            |            |  |            | Category3 |
|                                               |                                  |                                                           |         |            |  |            | ZAM000224641 |           | 6.85  |      |      |  |            |                 |  |      |                |  |  | 2015/05/11 | 2015/05/11 |  |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000224641 |           | 7.025 |      |      |  |            |                 |  |      |                |  |  | 2015/08/11 | 2015/08/11 |  |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000224641 |           | 7.05  |      |      |  |            |                 |  |      |                |  |  | 2015/11/09 | 2015/11/09 |  |            |           |
| Floating Rate Notes                           | RANFRNX201808083J03XXXXPLB117.5  | RAND MERCHANT BANK                                        | Matured | 2015/02/09 |  | 2018/08/08 | ZAM000224666 | 150000000 | 8.08  | ISDF | None |  | ZAR-JIBAR3 | PLUS-117.5-BPS  |  | None | Issuer Defined |  |  |            |            |  |            | Category3 |
|                                               |                                  |                                                           |         |            |  |            | ZAM000224666 |           | 7.3   |      |      |  |            |                 |  |      |                |  |  | 2015/05/11 | 2015/05/11 |  | 2018/08/08 |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000224666 |           | 7.475 |      |      |  |            |                 |  |      |                |  |  | 2015/08/11 | 2015/08/11 |  |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000224666 |           | 7.5   |      |      |  |            |                 |  |      |                |  |  | 2015/11/09 | 2015/11/09 |  |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000224666 |           | 8.158 |      |      |  |            |                 |  |      |                |  |  | 2016/02/09 | 2016/02/09 |  |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000224666 |           | 8.475 |      |      |  |            |                 |  |      |                |  |  | 2016/05/09 | 2016/05/09 |  |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000224666 |           | 8.533 |      |      |  |            |                 |  |      |                |  |  | 2016/08/10 | 2016/08/10 |  |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000224666 |           | 8.533 |      |      |  |            |                 |  |      |                |  |  | 2016/11/09 | 2016/11/09 |  |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000224666 |           | 8.525 |      |      |  |            |                 |  |      |                |  |  | 2017/02/09 | 2017/02/09 |  |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000224666 |           | 8.517 |      |      |  |            |                 |  |      |                |  |  | 2017/05/09 | 2017/05/09 |  |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000224666 |           | 8.233 |      |      |  |            |                 |  |      |                |  |  | 2017/08/10 | 2017/08/10 |  |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000224666 |           | 8.225 |      |      |  |            |                 |  |      |                |  |  | 2017/11/09 | 2017/11/09 |  |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000224666 |           | 8.308 |      |      |  |            |                 |  |      |                |  |  | 2018/02/09 | 2018/02/09 |  |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000224666 |           | 8.076 |      |      |  |            |                 |  |      |                |  |  | 2018/05/09 | 2018/05/09 |  |            |           |
| Negotiable Certificates Of Deposit            | RANNCDX201511092T6.7500000       | RAND MERCHANT BANK                                        | Matured | 2015/02/09 |  | 2015/11/09 | ZAM000224659 | 5000000   | 6.75  | TERM | None |  |            |                 |  |      |                |  |  |            |            |  | Category2  |           |
| Commercial Paper Bills/ Capital Project Bills | MTSCPBX201507091                 | TRANS CALEDONIAN TUNNEL AUTHORITY MMTS SAVINGS            | Matured | 2015/02/09 |  | 2015/07/09 | ZAM000224765 | 20000000  |       |      | None |  |            |                 |  |      |                |  |  |            |            |  | Category1  |           |
| Floating Rate Notes                           | RANFRNX202002073J03XXXXPLB135,   | RAND MERCHANT BANK                                        | Matured | 2015/02/09 |  | 2020/02/07 | ZAM000224716 | 250000000 | 8.15  | ISDF | None |  | ZAR-JIBAR3 | PLUS-135-BPS    |  | None | Issuer Defined |  |  |            |            |  |            | Category3 |
|                                               |                                  |                                                           |         |            |  |            | ZAM000224716 |           | 7.475 |      |      |  |            |                 |  |      |                |  |  | 2015/05/11 | 2020/02/07 |  |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000224716 |           | 7.65  |      |      |  |            |                 |  |      |                |  |  | 2015/08/11 | 2015/08/11 |  |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000224716 |           | 7.675 |      |      |  |            |                 |  |      |                |  |  | 2015/11/09 | 2015/11/09 |  |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000224716 |           | 8.333 |      |      |  |            |                 |  |      |                |  |  | 2016/02/09 | 2016/02/09 |  |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000224716 |           | 8.65  |      |      |  |            |                 |  |      |                |  |  | 2016/05/09 | 2016/05/09 |  |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000224716 |           | 8.708 |      |      |  |            |                 |  |      |                |  |  | 2016/08/10 | 2016/08/10 |  |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000224716 |           | 8.708 |      |      |  |            |                 |  |      |                |  |  | 2016/11/09 | 2016/11/09 |  |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000224716 |           | 8.7   |      |      |  |            |                 |  |      |                |  |  | 2017/02/09 | 2017/02/09 |  |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000224716 |           | 8.692 |      |      |  |            |                 |  |      |                |  |  | 2017/05/09 | 2017/05/09 |  |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000224716 |           | 8.408 |      |      |  |            |                 |  |      |                |  |  | 2017/08/10 | 2017/08/10 |  |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000224716 |           | 8.4   |      |      |  |            |                 |  |      |                |  |  | 2017/11/09 | 2017/11/09 |  |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000224716 |           | 8.483 |      |      |  |            |                 |  |      |                |  |  | 2018/02/09 | 2018/02/09 |  |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000224716 |           | 8.25  |      |      |  |            |                 |  |      |                |  |  | 2018/05/09 | 2018/05/09 |  |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000224716 |           | 8.325 |      |      |  |            |                 |  |      |                |  |  | 2018/08/10 | 2018/08/10 |  |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000224716 |           | 8.367 |      |      |  |            |                 |  |      |                |  |  | 2018/11/09 | 2018/11/09 |  |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000224716 |           | 8.5   |      |      |  |            |                 |  |      |                |  |  | 2019/02/11 | 2019/02/11 |  |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000224716 |           | 8.508 |      |      |  |            |                 |  |      |                |  |  | 2019/05/09 | 2019/05/09 |  |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000224716 |           | 8.192 |      |      |  |            |                 |  |      |                |  |  | 2019/08/12 | 2019/08/12 |  |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000224716 |           | 8.15  |      |      |  |            |                 |  |      |                |  |  | 2019/11/11 | 2019/11/11 |  |            |           |
| Negotiable Certificates Of Deposit            | RANNCDX201602092T7.0250000       | RAND MERCHANT BANK                                        | Matured | 2015/02/09 |  | 2016/02/09 | ZAM000224633 | 56000000  | 7.025 | TERM | None |  |            |                 |  |      |                |  |  |            |            |  | Category2  |           |
| Negotiable Certificates Of Deposit            | IPNNCDX201602092T7.10            | INVESTEC BANK LIMITED                                     | Matured | 2015/02/09 |  | 2016/02/09 | ZAM000224740 | 350000000 | 7.1   | TERM | None |  |            |                 |  |      |                |  |  |            |            |  | Category2  |           |
| Commercial Paper Bills/ Capital Project Bills | ESKCPBX201505121                 | ESKOM HOLDINGS SOC LTD                                    | Matured | 2015/02/09 |  | 2015/05/12 | ZAM000224682 | 5000000   |       |      | None |  |            |                 |  |      |                |  |  |            |            |  | Category1  |           |
| Promissory Notes                              | TLDPNXX201508111                 | THE LAND AND AGRICULTURE DEVELOPMENT BANK OF SOUTH AFRICA | Matured | 2015/02/09 |  | 2015/08/11 | ZAM000224708 | 100000000 |       |      | None |  |            |                 |  |      |                |  |  |            |            |  | Category1  |           |
| Promissory Notes                              | TLDPNXX201507131                 | THE LAND AND AGRICULTURE DEVELOPMENT BANK OF SOUTH AFRICA | Matured | 2015/02/09 |  | 2015/07/13 | ZAM000224690 | 20000000  |       |      | None |  |            |                 |  |      |                |  |  |            |            |  | Category1  |           |
| Linked Negotiable Certificates Of Deposit     | IPNLNCD201602093JPRMXXXXMIP2.50  | INVESTEC BANK LIMITED                                     | Matured | 2015/02/09 |  | 2016/02/09 | ZAM000224732 | 350000000 | 7.25  | ISDF | None |  | ZAR-PRIME  | MINUS-2.5-PRCT  |  | None | Issuer Defined |  |  |            |            |  |            | Category3 |
|                                               |                                  |                                                           |         |            |  |            | ZAM000224732 |           | 6.75  |      |      |  |            |                 |  |      |                |  |  |            |            |  | 2015/06/09 |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000224732 |           | 6.75  |      |      |  |            |                 |  |      |                |  |  | 2015/03/09 | 2015/03/09 |  |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000224732 |           | 6.75  |      |      |  |            |                 |  |      |                |  |  | 2015/04/09 | 2015/04/09 |  |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000224732 |           | 6.75  |      |      |  |            |                 |  |      |                |  |  | 2015/05/11 | 2018/01/11 |  |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000224732 |           | 6.75  |      |      |  |            |                 |  |      |                |  |  | 2015/06/09 | 2015/08/11 |  |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000224732 |           | 6.75  |      |      |  |            |                 |  |      |                |  |  | 2015/07/09 | 2015/07/09 |  |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000224732 |           | 7     |      |      |  |            |                 |  |      |                |  |  | 2015/08/11 | 2015/10/09 |  |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000224732 |           | 7     |      |      |  |            |                 |  |      |                |  |  | 2015/09/09 | 2015/09/09 |  |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000224732 |           | 7     |      |      |  |            |                 |  |      |                |  |  | 2015/10/09 | 2016/02/09 |  |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000224732 |           | 7     |      |      |  |            |                 |  |      |                |  |  | 2015/11/09 | 2015/11/09 |  |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000224732 |           | 7.25  |      |      |  |            |                 |  |      |                |  |  | 2015/12/09 | 2015/12/09 |  |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000224732 |           | 7.25  |      |      |  |            |                 |  |      |                |  |  | 2016/01/11 | 2015/05/11 |  | Category3  |           |
| Linked Negotiable Certificates Of Deposit     | IPNLNCD201602103J03XXXXPLP0.78   | INVESTEC BANK LIMITED                                     | Matured | 2015/02/10 |  | 2016/02/10 | ZAM000224781 | 30000000  | 7.11  | ISDF | None |  | ZAR-JIBAR3 | PLUS-0.78-PRCT  |  | None | Issuer Defined |  |  |            |            |  |            | Category3 |
|                                               |                                  |                                                           |         |            |  |            | ZAM000224781 |           | 6.905 |      |      |  |            |                 |  |      |                |  |  | 2015/05/12 | 2016/02/10 |  |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000224781 |           | 7.08  |      |      |  |            |                 |  |      |                |  |  | 2015/08/11 | 2015/08/11 |  |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000224781 |           | 7.113 |      |      |  |            |                 |  |      |                |  |  | 2015/11/10 | 2015/11/10 |  |            |           |
| Floating Rate Notes                           | ABPFRNX201602103J03XXXXPLB72.5   | ABSA BANK LIMITED                                         | Matured | 2015/02/10 |  | 2016/02/10 | ZAM000224823 | 2000000   | 7.06  | ISDF | None |  | ZAR-JIBAR3 | PLUS-72.5-BPS   |  | None | Issuer Defined |  |  |            |            |  |            | Category3 |
|                                               |                                  |                                                           |         |            |  |            | ZAM000224823 |           | 6.85  |      |      |  |            |                 |  |      |                |  |  |            |            |  | 2015/08/11 |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000224823 |           | 7.025 |      |      |  |            |                 |  |      |                |  |  | 2015/05/11 | 2015/05/11 |  |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000224823 |           | 7.058 |      |      |  |            |                 |  |      |                |  |  | 2015/08/11 | 2016/02/10 |  |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000224823 |           | 7.058 |      |      |  |            |                 |  |      |                |  |  | 2015/11/10 | 2015/11/10 |  |            |           |
| Negotiable Certificates Of Deposit            | SBSNCDX201602102T7.025           | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2015/02/10 |  | 2016/02/10 | ZAM000224872 | 3000000   | 7.025 | TERM | None |  |            |                 |  |      |                |  |  |            |            |  | Category2  |           |
| Promissory Notes                              | TLDPNXX201507101                 | THE LAND AND AGRICULTURE DEVELOPMENT BANK OF SOUTH AFRICA | Matured | 2015/02/10 |  | 2015/07/10 | ZAM000224807 | 5000000   |       |      | None |  |            |                 |  |      |                |  |  |            |            |  | Category1  |           |
| Negotiable Certificates Of Deposit            | SBSNCDX201508112T6.65            | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2015/02/10 |  | 2015/08/11 | ZAM000224831 | 180000000 | 6.65  | TERM | None |  |            |                 |  |      |                |  |  |            |            |  | Category2  |           |
| Negotiable Certificates Of Deposit            | NBKNCDX201602102T7               | NEDBANK CAPITAL                                           | Matured | 2015/02/10 |  | 2016/02/10 | ZAM000224856 | 3000000   | 7     | TERM | None |  |            |                 |  |      |                |  |  |            |            |  | Category2  |           |
| Negotiable Certificates Of Deposit            | SBSNCDX201602102T7.025           | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2015/02/10 |  | 2016/02/10 | ZAM000224890 | 114000000 | 7.025 | TERM | None |  |            |                 |  |      |                |  |  |            |            |  | Category2  |           |
| Promissory Notes                              | TLDPNXX201602091                 | THE LAND AND AGRICULTURE DEVELOPMENT BANK OF SOUTH AFRICA | Matured | 2015/02/10 |  | 2016/02/09 | ZAM000224815 | 50000000  |       |      | None |  |            |                 |  |      |                |  |  |            |            |  | Category1  |           |
| Commercial Paper Bills/ Capital Project Bills | ESKCPBX201602101                 | ESKOM HOLDINGS SOC LTD                                    | Matured | 2015/02/10 |  | 2016/02/10 | ZAM000224773 | 500000000 |       |      | None |  |            |                 |  |      |                |  |  |            |            |  | Category1  |           |
| Commercial Paper Bills/ Capital Project Bills | APT1CPBX201508111                | TRANS CALEDONIAN TUNNEL AUTHORITY VRESAP PIF              | Matured | 2015/02/10 |  | 2015/08/11 | ZAM000224898 | 110000000 |       |      | None |  |            |                 |  |      |                |  |  |            |            |  | Category1  |           |
| Negotiable Certificates Of Deposit            | SBSNCDX201505112T5.95            | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2015/02/10 |  | 2015/05/11 | ZAM000224819 | 1000000   | 5.95  | TERM | None |  |            |                 |  |      |                |  |  |            |            |  | Category2  |           |
| Negotiable Certificates Of Deposit            | SBSNCDX201508112T6.625           | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2015/02/10 |  | 2015/08/11 | ZAM000224864 | 1000000   | 6.625 | TERM | None |  |            |                 |  |      |                |  |  |            |            |  | Category2  |           |
| Negotiable Certificates Of Deposit            | ABPNCDX201602102T7.00            | ABSA BANK LIMITED                                         | Matured | 2015/02/10 |  | 2016/02/10 | ZAM000224906 | 4000000   | 7     | TERM | None |  |            |                 |  |      |                |  |  |            |            |  | Category2  |           |
| Linked Negotiable Certificates Of Deposit     | SBSLNCDD201602103J03XXXXPLP0.725 | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2015/02/10 |  | 2016/02/10 | ZAM000224799 | 84000000  | 7.06  | ISDF | None |  | ZAR-JIBAR3 | PLUS-0.725-     |  |      |                |  |  |            |            |  |            |           |



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



|                                           |                                 |                                                           |         |            |  |            |              |           |         |      |      |  |            |                |  |                         |                |  |            |            |            |
|-------------------------------------------|---------------------------------|-----------------------------------------------------------|---------|------------|--|------------|--------------|-----------|---------|------|------|--|------------|----------------|--|-------------------------|----------------|--|------------|------------|------------|
| Floating Rate Notes                       | ABPFRNX201804033U03XXXXPLB107.5 | ABSA BANK LIMITED                                         | Matured | 2015/04/02 |  | 2018/04/03 | ZAM000235043 | 150000000 | 8.23    | ISDF | None |  | ZAR-JIBAR3 | PLUS-107.5-BPS |  | None                    | Issuer Defined |  |            | 2017/01/03 | Category3  |
|                                           |                                 |                                                           |         |            |  |            | ZAM000235043 |           | 7.225   |      |      |  |            |                |  |                         |                |  | 2015/07/02 | 2015/07/02 |            |
|                                           |                                 |                                                           |         |            |  |            | ZAM000235043 |           | 7.393   |      |      |  |            |                |  |                         |                |  | 2015/10/02 | 2015/10/02 |            |
|                                           |                                 |                                                           |         |            |  |            | ZAM000235043 |           | 7.7     |      |      |  |            |                |  |                         |                |  | 2016/01/04 | 2016/01/04 |            |
|                                           |                                 |                                                           |         |            |  |            | ZAM000235043 |           | 8.308   |      |      |  |            |                |  |                         |                |  | 2016/04/04 | 2016/04/04 |            |
|                                           |                                 |                                                           |         |            |  |            | ZAM000235043 |           | 8.433   |      |      |  |            |                |  |                         |                |  | 2016/07/04 | 2017/07/03 |            |
|                                           |                                 |                                                           |         |            |  |            | ZAM000235043 |           | 8.43333 |      |      |  |            |                |  |                         |                |  | 2016/10/03 | 2016/07/04 |            |
|                                           |                                 |                                                           |         |            |  |            | ZAM000235043 |           | 8.433   |      |      |  |            |                |  |                         |                |  | 2017/01/03 | 2016/10/03 |            |
|                                           |                                 |                                                           |         |            |  |            | ZAM000235043 |           | 8.433   |      |      |  |            |                |  |                         |                |  | 2017/04/03 | 2017/04/03 |            |
|                                           |                                 |                                                           |         |            |  |            | ZAM000235043 |           | 8.425   |      |      |  |            |                |  |                         |                |  | 2017/07/03 | 2015/10/02 |            |
|                                           |                                 |                                                           |         |            |  |            | ZAM000235043 |           | 8.067   |      |      |  |            |                |  |                         |                |  | 2017/10/02 | 2018/01/02 |            |
|                                           |                                 |                                                           |         |            |  |            | ZAM000235043 |           | 8.233   |      |      |  |            |                |  |                         |                |  | 2018/01/02 | 2017/10/02 |            |
| Negotiable Certificates Of Deposit        | SBSNCDX201507022T6.025          | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2015/04/02 |  | 2015/07/02 | ZAM000234568 | 19000000  | 6.045   | TERM | None |  |            |                |  |                         |                |  |            |            |            |
| Negotiable Certificates Of Deposit        | ABPNCDX201507022T6.05           | ABSA BANK LIMITED                                         | Matured | 2015/04/02 |  | 2015/07/02 | ZAM000234731 | 18580000  | 5.05    | TERM | None |  |            |                |  |                         |                |  |            |            | Category2  |
| Negotiable Certificates Of Deposit        | RANNCDX201604012T7.2500000      | RAND MERCHANT BANK                                        | Matured | 2015/04/02 |  | 2016/04/01 | ZAM000234756 | 25000000  | 7.25    | TERM | None |  |            |                |  |                         |                |  |            |            | Category2  |
| Negotiable Certificates Of Deposit        | IPNNCDX201507022T6.15           | INVESTEC BANK LIMITED                                     | Matured | 2015/04/02 |  | 2015/07/02 | ZAM000234780 | 18250000  | 6.15    | TERM | None |  |            |                |  |                         |                |  |            |            | Category2  |
| Negotiable Certificates Of Deposit        | IPNNCDX201510022T6.80           | INVESTEC BANK LIMITED                                     | Matured | 2015/04/02 |  | 2015/10/02 | ZAM000235118 | 10000000  | 6.8     | TERM | None |  |            |                |  |                         |                |  |            |            | Category2  |
| Linked Negotiable Certificates Of Deposit | NBKLNCD201604013U03XXXXPLP0.8   | NEDBANK CAPITAL                                           | Matured | 2015/04/02 |  | 2016/04/01 | ZAM000234764 | 260000000 | 7.43    | ISDF | None |  | ZAR-JIBAR3 | PLUS-0.8-PRCT  |  | Quarterly Payment Cycle | Issuer Defined |  |            |            | Category3  |
|                                           |                                 |                                                           |         |            |  |            | ZAM000234764 |           | 6.95    |      |      |  |            |                |  |                         |                |  |            | 2016/04/01 |            |
|                                           |                                 |                                                           |         |            |  |            | ZAM000234764 |           | 7.108   |      |      |  |            |                |  |                         |                |  |            | 2015/07/02 | 2015/07/02 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000234764 |           | 7.425   |      |      |  |            |                |  |                         |                |  |            | 2015/10/02 | 2015/10/02 |
| Floating Rate Notes                       | RANFRNX201510023U03XXXXPLB57.5  | RAND MERCHANT BANK                                        | Matured | 2015/04/02 |  | 2015/10/02 | ZAM000234814 | 331000000 | 6.683   | ISDF | None |  | ZAR-JIBAR3 | PLUS-57.5-BPS  |  | None                    | Issuer Defined |  |            | 2016/01/04 | 2016/01/04 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000234814 |           | 6.725   |      |      |  |            |                |  |                         |                |  |            | 2015/10/02 |            |
|                                           |                                 |                                                           |         |            |  |            | ZAM000234814 |           | 6.725   |      | None |  |            |                |  |                         |                |  |            | 2015/07/02 | 2015/07/02 |
| Promissory Notes                          | TLPDNNX201604011                | THE LAND AND AGRICULTURE DEVELOPMENT BANK OF SOUTH AFRICA | Matured | 2015/04/02 |  | 2016/04/01 | ZAM000235035 | 10000000  |         |      | None |  |            |                |  |                         |                |  |            |            | Category1  |
| Floating Rate Notes                       | ABPFRNX202004023U03XXXXPLB132.5 | ABSA BANK LIMITED                                         | Matured | 2015/04/02 |  | 2020/04/02 | ZAM000234905 | 70000000  | 8.13    | ISDF | None |  | ZAR-JIBAR3 | PLUS-132.5-BPS |  | None                    | Issuer Defined |  |            |            | Category3  |
|                                           |                                 |                                                           |         |            |  |            | ZAM000234905 |           | 7.475   |      |      |  |            |                |  |                         |                |  |            | 2015/07/02 | 2016/04/04 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000234905 |           | 7.633   |      |      |  |            |                |  |                         |                |  |            | 2015/10/02 | 2019/07/02 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000234905 |           | 7.395   |      |      |  |            |                |  |                         |                |  |            | 2016/01/04 | 2016/01/04 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000234905 |           | 8.588   |      |      |  |            |                |  |                         |                |  |            | 2016/04/04 | 2016/07/02 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000234905 |           | 8.683   |      |      |  |            |                |  |                         |                |  |            | 2016/07/04 | 2016/07/04 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000234905 |           | 8.68333 |      |      |  |            |                |  |                         |                |  |            | 2016/10/03 | 2016/10/03 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000234905 |           | 8.683   |      |      |  |            |                |  |                         |                |  |            | 2017/01/03 | 2017/01/03 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000234905 |           | 8.683   |      |      |  |            |                |  |                         |                |  |            | 2017/04/03 | 2019/10/02 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000234905 |           | 8.675   |      |      |  |            |                |  |                         |                |  |            | 2017/07/03 | 2017/07/03 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000234905 |           | 8.317   |      |      |  |            |                |  |                         |                |  |            | 2017/10/02 | 2017/10/02 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000234905 |           | 8.483   |      |      |  |            |                |  |                         |                |  |            | 2018/01/02 | 2018/01/02 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000234905 |           | 8.208   |      |      |  |            |                |  |                         |                |  |            | 2018/04/03 | 2018/04/03 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000234905 |           | 8.263   |      |      |  |            |                |  |                         |                |  |            | 2018/07/02 | 2019/01/02 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000234905 |           | 8.333   |      |      |  |            |                |  |                         |                |  |            | 2018/10/02 | 2018/10/02 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000234905 |           | 8.475   |      |      |  |            |                |  |                         |                |  |            | 2019/01/02 | 2015/10/02 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000234905 |           | 8.483   |      |      |  |            |                |  |                         |                |  |            | 2019/04/02 | 2020/04/02 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000234905 |           | 8.35    |      |      |  |            |                |  |                         |                |  |            | 2019/07/02 | 2015/07/02 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000234905 |           | 8.1     |      |      |  |            |                |  |                         |                |  |            | 2019/10/02 | 2017/04/03 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000234905 |           | 8.135   |      |      |  |            |                |  |                         |                |  |            | 2020/01/02 | 2020/01/02 |
| Linked Negotiable Certificates Of Deposit | SBSLNCD201803273U03XXXXPLP1.1   | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2015/04/02 |  | 2018/03/27 | ZAM000234970 | 200000000 | 8.26    | ISDF | None |  | ZAR-JIBAR3 | PLUS-1.1-PRCT  |  | None                    | Issuer Defined |  |            |            | Category3  |
|                                           |                                 |                                                           |         |            |  |            | ZAM000234970 |           | 7.25    |      |      |  |            |                |  |                         |                |  |            | 2018/03/27 |            |
|                                           |                                 |                                                           |         |            |  |            | ZAM000234970 |           | 7.408   |      |      |  |            |                |  |                         |                |  |            | 2015/07/02 | 2015/07/02 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000234970 |           | 7.725   |      |      |  |            |                |  |                         |                |  |            | 2015/10/02 | 2015/10/02 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000234970 |           | 8.333   |      |      |  |            |                |  |                         |                |  |            | 2016/01/04 | 2016/01/04 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000234970 |           | 8.458   |      |      |  |            |                |  |                         |                |  |            | 2016/04/04 | 2016/04/04 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000234970 |           | 8.458   |      |      |  |            |                |  |                         |                |  |            | 2016/07/04 | 2016/07/04 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000234970 |           | 8.45833 |      |      |  |            |                |  |                         |                |  |            | 2016/10/03 | 2016/10/03 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000234970 |           | 8.458   |      |      |  |            |                |  |                         |                |  |            | 2017/01/03 | 2017/01/03 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000234970 |           | 8.458   |      |      |  |            |                |  |                         |                |  |            | 2017/04/03 | 2019/10/02 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000234970 |           | 8.458   |      |      |  |            |                |  |                         |                |  |            | 2017/07/03 | 2017/07/03 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000234970 |           | 8.45    |      |      |  |            |                |  |                         |                |  |            | 2017/10/02 | 2017/10/02 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000234970 |           | 8.45    |      |      |  |            |                |  |                         |                |  |            | 2018/01/02 | 2018/01/02 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000234970 |           | 8.092   |      |      |  |            |                |  |                         |                |  |            | 2018/04/03 | 2018/04/03 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000234970 |           | 8.092   |      |      |  |            |                |  |                         |                |  |            | 2018/07/02 | 2019/01/02 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000234970 |           | 8.258   |      |      |  |            |                |  |                         |                |  |            | 2019/04/02 | 2020/04/02 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000234970 |           | 8.258   |      |      |  |            |                |  |                         |                |  |            | 2019/07/02 | 2015/07/02 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000234970 |           | 8.258   |      |      |  |            |                |  |                         |                |  |            | 2019/10/02 | 2017/04/03 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000234970 |           | 8.258   |      |      |  |            |                |  |                         |                |  |            | 2020/01/02 | 2020/01/02 |
| Linked Negotiable Certificates Of Deposit | NBKLNCD201804033U03XXXXPLP1.1   | NEDBANK CAPITAL                                           | Matured | 2015/04/02 |  | 2018/04/03 | ZAM000235076 | 150000000 | 8.26    | ISDF | None |  | ZAR-JIBAR3 | PLUS-1.1-PRCT  |  | Quarterly Payment Cycle | Issuer Defined |  |            |            | Category3  |
|                                           |                                 |                                                           |         |            |  |            | ZAM000235076 |           | 7.25    |      |      |  |            |                |  |                         |                |  |            | 2018/04/03 |            |
|                                           |                                 |                                                           |         |            |  |            | ZAM000235076 |           | 7.408   |      |      |  |            |                |  |                         |                |  |            | 2015/07/02 | 2015/07/02 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000235076 |           | 7.408   |      |      |  |            |                |  |                         |                |  |            | 2015/10/02 | 2015/10/02 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000235076 |           | 7.725   |      |      |  |            |                |  |                         |                |  |            | 2016/01/04 | 2016/01/04 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000235076 |           | 8.333   |      |      |  |            |                |  |                         |                |  |            | 2016/04/04 | 2016/04/04 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000235076 |           | 8.458   |      |      |  |            |                |  |                         |                |  |            | 2016/07/04 | 2016/07/04 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000235076 |           | 8.45833 |      |      |  |            |                |  |                         |                |  |            | 2016/10/03 | 2016/10/03 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000235076 |           | 8.458   |      |      |  |            |                |  |                         |                |  |            | 2017/01/03 | 2017/01/03 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000235076 |           | 8.458   |      |      |  |            |                |  |                         |                |  |            | 2017/04/03 | 2017/04/03 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000235076 |           | 8.45    |      |      |  |            |                |  |                         |                |  |            | 2017/07/03 | 2017/07/03 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000235076 |           | 8.092   |      |      |  |            |                |  |                         |                |  |            | 2017/10/02 | 2017/10/02 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000235076 |           | 8.258   |      |      |  |            |                |  |                         |                |  |            | 2018/01/02 | 2018/01/02 |
| Negotiable Certificates Of Deposit        | ABPNCDX201603312T7.25           | ABSA BANK LIMITED                                         | Matured | 2015/04/02 |  | 2016/03/31 | ZAM000234806 | 40000000  | 7.25    | TERM | None |  |            |                |  |                         |                |  |            |            | Category2  |
| Negotiable Certificates Of Deposit        | RANNCDX201604012T7.2500000      | RAND MERCHANT BANK                                        | Matured | 2015/04/02 |  | 2016/04/01 | ZAM000234807 | 10000000  | 7.25    | TERM | None |  |            |                |  |                         |                |  |            |            | Category2  |
| Promissory Notes                          | TLPDNNX201510011                | THE LAND AND AGRICULTURE DEVELOPMENT BANK OF SOUTH AFRICA | Matured | 2015/04/02 |  | 2015/10/01 | ZAM000234897 | 100000000 |         |      | None |  |            |                |  |                         |                |  |            |            | Category1  |
| Floating Rate Notes                       | RANFRNX201604013U03XXXXPLB81.   | RAND MERCHANT BANK                                        | Matured | 2015/04/02 |  | 2016/04/01 | ZAM000234848 | 0         | 7.44    | ISDF | None |  | ZAR-JIBAR3 | PLUS-81-BPS    |  | None                    | Issuer Defined |  |            |            | Category3  |
|                                           |                                 |                                                           |         |            |  |            | ZAM000234848 |           | 6.96    |      |      |  |            |                |  |                         |                |  |            | 2016/04/01 |            |
|                                           |                                 |                                                           |         |            |  |            | ZAM000234848 |           | 7.118   |      |      |  |            |                |  |                         |                |  |            | 2015/07/02 | 2015/07/02 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000234848 |           | 7.435   |      |      |  |            |                |  |                         |                |  |            | 2015/10/02 | 2015/10/02 |
| Linked Negotiable Certificates Of Deposit | IPNLNCD201602263U03XXXXPLP0.77  | INVESTEC BANK LIMITED                                     | Matured | 2015/04/02 |  | 2016/02/26 | ZAM000234921 | 100000000 | 7.26    | ISDF | None |  | ZAR-JIBAR3 | PLUS-0.77-PRCT |  | None                    | Issuer Defined |  |            | 2016/01/04 | 2016/01/04 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000234921 |           | 6.895   |      |      |  |            |                |  |                         |                |  |            |            | Category3  |
|                                           |                                 |                                                           |         |            |  |            | ZAM000234921 |           | 7.07    |      |      |  |            |                |  |                         |                |  |            |            |            |



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



|                                           |                                 |                                                           |         |            |  |            |              |            |       |      |                     |    |  |            |                 |  |                         |                         |  |            |  |            |            |
|-------------------------------------------|---------------------------------|-----------------------------------------------------------|---------|------------|--|------------|--------------|------------|-------|------|---------------------|----|--|------------|-----------------|--|-------------------------|-------------------------|--|------------|--|------------|------------|
| Linked Negotiable Certificates Of Deposit | IPNLNCD201804233U03XXXXPLP1.15  | INVESTEC BANK LIMITED                                     | Matured | 2015/04/22 |  | 2018/04/23 | ZAM000239029 | 0          | 8.29  | ISDF | None                |    |  | ZAR-JIBAR3 | PLUS-1.15-PRCT  |  | None                    | Issuer Defined          |  |            |  | 2017/04/24 | Category3  |
|                                           |                                 |                                                           |         |            |  |            | ZAM000239029 |            | 7.308 |      |                     |    |  |            |                 |  |                         |                         |  |            |  | 2015/07/22 | 2016/10/24 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000239029 |            | 7.458 |      |                     |    |  |            |                 |  |                         |                         |  |            |  | 2015/10/22 | 2016/04/23 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000239029 |            | 7.898 |      |                     |    |  |            |                 |  |                         |                         |  |            |  | 2016/01/22 | 2015/10/22 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000239029 |            | 8.442 |      |                     |    |  |            |                 |  |                         |                         |  |            |  | 2016/04/22 | 2017/10/23 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000239029 |            | 8.5   |      |                     |    |  |            |                 |  |                         |                         |  |            |  | 2016/07/22 | 2016/07/22 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000239029 |            | 8.508 |      |                     |    |  |            |                 |  |                         |                         |  |            |  | 2016/10/24 | 2018/01/22 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000239029 |            | 8.508 |      |                     |    |  |            |                 |  |                         |                         |  |            |  | 2017/01/23 | 2017/01/23 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000239029 |            | 8.492 |      |                     |    |  |            |                 |  |                         |                         |  |            |  | 2017/04/24 | 2016/04/22 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000239029 |            | 8.233 |      |                     |    |  |            |                 |  |                         |                         |  |            |  | 2017/07/24 | 2015/07/22 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000239029 |            | 8.175 |      |                     |    |  |            |                 |  |                         |                         |  |            |  | 2017/10/23 | 2017/07/24 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000239029 |            | 8.292 |      |                     |    |  |            |                 |  |                         |                         |  |            |  | 2018/01/22 | 2016/01/22 |
| Linked Negotiable Certificates Of Deposit | IPNLNCD201604233U03XXXXPLP0.78  | INVESTEC BANK LIMITED                                     | Matured | 2015/04/22 |  | 2016/04/22 | ZAM000239011 | 100000000  | 7.44  | ISDF | None                |    |  | ZAR-JIBAR3 | PLUS-0.78-PRCT  |  | None                    | Issuer Defined          |  |            |  | 2016/04/22 | Category3  |
|                                           |                                 |                                                           |         |            |  |            | ZAM000239011 |            | 6.938 |      |                     |    |  |            |                 |  |                         |                         |  |            |  | 2015/07/22 | 2015/07/22 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000239011 |            | 7.088 |      |                     |    |  |            |                 |  |                         |                         |  |            |  | 2015/10/22 | 2015/10/22 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000239011 |            | 7.438 |      |                     |    |  |            |                 |  |                         |                         |  |            |  | 2016/01/22 | 2016/01/22 |
| Negotiable Certificates Of Deposit        | SBSNCDX201511232T6.825          | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2015/04/22 |  | 2015/11/22 | ZAM000238815 | 117000000  | 6.835 | TERM | None                |    |  |            |                 |  |                         |                         |  |            |  |            |            |
| Debtentures                               | SRBDEBX201504292T5.740          | SOUTH AFRICAN RESERVE BANK                                | Matured | 2015/04/22 |  | 2015/04/29 | ZAM000238872 | 100000000  | 5.74  | TERM | None                |    |  |            |                 |  |                         |                         |  |            |  |            | Category2  |
| Negotiable Certificates Of Deposit        | SBSNCDX201508242T6.3            | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2015/04/22 |  | 2015/08/24 | ZAM000238914 | 1000000    | 6.3   | TERM | None                |    |  |            |                 |  |                         |                         |  |            |  |            | Category2  |
| Negotiable Certificates Of Deposit        | ABPNCDX201510222T6.725          | ABSA BANK LIMITED                                         | Matured | 2015/04/22 |  | 2015/10/22 | ZAM000238997 | 250000000  | 6.725 | TERM | None                |    |  |            |                 |  |                         |                         |  |            |  |            | Category2  |
| Linked Negotiable Certificates Of Deposit | SBSLNCD201604213U03XXXXPLP0.825 | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2015/04/22 |  | 2016/04/21 | ZAM000238757 | 47000000   | 7.48  | ISDF | None                |    |  | ZAR-JIBAR3 | PLUS-0.825-PRCT |  | None                    | Issuer Defined          |  |            |  |            | Category3  |
|                                           |                                 |                                                           |         |            |  |            | ZAM000238757 |            | 6.983 |      |                     |    |  |            |                 |  |                         |                         |  |            |  | 2015/07/22 | 2016/04/21 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000238757 |            | 7.133 |      |                     |    |  |            |                 |  |                         |                         |  |            |  | 2015/10/22 | 2015/10/22 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000238757 |            | 7.483 |      |                     |    |  |            |                 |  |                         |                         |  |            |  | 2016/01/22 | 2016/01/22 |
| Debtentures                               | SRBDEBX201504292T5.700          | SOUTH AFRICAN RESERVE BANK                                | Matured | 2015/04/22 |  | 2015/04/29 | ZAM000238884 | 1505000000 | 5.7   | TERM | None                |    |  |            |                 |  |                         |                         |  |            |  |            | Category2  |
| Debtentures                               | SRBDEBX201505202T3.740          | SOUTH AFRICAN RESERVE BANK                                | Matured | 2015/04/22 |  | 2015/05/20 | ZAM000238888 | 290000000  | 5.74  | TERM | None                |    |  |            |                 |  |                         |                         |  |            |  |            | Category2  |
| Negotiable Certificates Of Deposit        | RANNCDX201510222T6.7500000      | RAND MERCHANT BANK                                        | Matured | 2015/04/23 |  | 2015/10/22 | ZAM000239045 | 0          | 6.75  | TERM | None                |    |  |            |                 |  |                         |                         |  |            |  |            | Category2  |
| Negotiable Certificates Of Deposit        | SBSNCDX201604222T7.425          | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2015/04/23 |  | 2016/04/22 | ZAM000239169 | 0          | 7.425 | TERM | None                |    |  |            |                 |  |                         |                         |  |            |  |            | Category2  |
| Negotiable Certificates Of Deposit        | RANNCDX201510232T6.7500000      | RAND MERCHANT BANK                                        | Matured | 2015/04/23 |  | 2015/10/23 | ZAM000239052 | 0          | 6.75  | TERM | None                |    |  |            |                 |  |                         |                         |  |            |  |            | Category2  |
| Negotiable Certificates Of Deposit        | NBKNCDX201506232T5.975          | NEDBANK CAPITAL                                           | Matured | 2015/04/23 |  | 2015/06/23 | ZAM000239078 | 400000000  | 5.975 | TERM | None                |    |  |            |                 |  |                         |                         |  |            |  |            | Category2  |
| Negotiable Certificates Of Deposit        | SBSNCDX201510232T6.75           | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2015/04/23 |  | 2015/10/23 | ZAM000239227 | 15000000   | 6.75  | TERM | None                |    |  |            |                 |  |                         |                         |  |            |  |            | Category2  |
| Linked Negotiable Certificates Of Deposit | NBKLNCD201804233U03XXXXPLP1.25  | NEDBANK CAPITAL                                           | Matured | 2015/04/23 |  | 2018/04/23 | ZAM000239037 | 150000000  | 8.39  | ISDF | None                |    |  | ZAR-JIBAR3 | PLUS-1.25-PRCT  |  | Quarterly Payment Cycle | Issuer Defined          |  |            |  |            | Category3  |
|                                           |                                 |                                                           |         |            |  |            | ZAM000239037 |            | 7.408 |      |                     |    |  |            |                 |  |                         |                         |  |            |  | 2015/07/23 | 2018/04/23 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000239037 |            | 7.558 |      |                     |    |  |            |                 |  |                         |                         |  |            |  | 2015/10/23 | 2015/07/23 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000239037 |            | 7.908 |      |                     |    |  |            |                 |  |                         |                         |  |            |  | 2016/01/25 | 2016/01/25 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000239037 |            | 8.542 |      |                     |    |  |            |                 |  |                         |                         |  |            |  | 2016/04/25 | 2016/04/25 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000239037 |            | 8.6   |      |                     |    |  |            |                 |  |                         |                         |  |            |  | 2016/07/25 | 2016/07/25 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000239037 |            | 8.608 |      |                     |    |  |            |                 |  |                         |                         |  |            |  | 2016/10/24 | 2016/10/24 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000239037 |            | 8.608 |      |                     |    |  |            |                 |  |                         |                         |  |            |  | 2017/01/23 | 2017/01/23 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000239037 |            | 8.592 |      |                     |    |  |            |                 |  |                         |                         |  |            |  | 2017/04/24 | 2017/04/24 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000239037 |            | 8.333 |      |                     |    |  |            |                 |  |                         |                         |  |            |  | 2017/07/24 | 2017/07/24 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000239037 |            | 8.275 |      |                     |    |  |            |                 |  |                         |                         |  |            |  | 2017/10/23 | 2017/10/23 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000239037 |            | 8.392 |      |                     |    |  |            |                 |  |                         |                         |  |            |  | 2018/01/23 | 2018/01/23 |
| Promissory Notes                          | TLDPNXX201604201                | THE LAND AND AGRICULTURE DEVELOPMENT BANK OF SOUTH AFRICA | Matured | 2015/04/23 |  | 2016/04/20 | ZAM000239136 | 100000000  |       |      | None                |    |  |            |                 |  |                         |                         |  |            |  |            | Category1  |
| Promissory Notes                          | TLDPNXX201604211                | THE LAND AND AGRICULTURE DEVELOPMENT BANK OF SOUTH AFRICA | Matured | 2015/04/23 |  | 2016/04/21 | ZAM000239144 | 100000000  |       |      | None                |    |  |            |                 |  |                         |                         |  |            |  |            | Category1  |
| Promissory Notes                          | TLDPNXX201510221                | THE LAND AND AGRICULTURE DEVELOPMENT BANK OF SOUTH AFRICA | Matured | 2015/04/23 |  | 2015/10/22 | ZAM000239151 | 50000000   |       |      | None                |    |  |            |                 |  |                         |                         |  |            |  |            | Category1  |
| Floating Rate Notes                       | ABPFRNX201604253QJ03XXXXPLP0.80 | ABSA BANK LIMITED                                         | Matured | 2015/04/23 |  | 2016/04/25 | ZAM000239250 | 225000000  | 7.46  | QUTR | Based on issue date | 23 |  | ZAR-JIBAR3 | PLUS-0.8-PRCT   |  | None                    | Quarterly Payment Cycle |  | 2015/07/23 |  |            | Category3  |
|                                           |                                 |                                                           |         |            |  |            | ZAM000239250 |            | 6.958 |      |                     |    |  |            |                 |  |                         |                         |  |            |  | 2015/07/23 | 2015/07/23 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000239250 |            | 7.108 |      |                     |    |  |            |                 |  |                         |                         |  |            |  | 2015/10/23 | 2015/10/23 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000239250 |            | 7.458 |      |                     |    |  |            |                 |  |                         |                         |  |            |  | 2016/01/25 | 2016/01/25 |
| Negotiable Certificates Of Deposit        | SBSNCDX201604252T7.375          | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2015/04/23 |  | 2016/04/25 | ZAM000239235 | 23000000   | 7.375 | TERM | None                |    |  |            |                 |  |                         |                         |  |            |  |            | Category2  |
| Negotiable Certificates Of Deposit        | ABPNCDX201604222T7.375          | ABSA BANK LIMITED                                         | Matured | 2015/04/23 |  | 2016/04/22 | ZAM000239060 | 70000000   | 7.375 | TERM | None                |    |  |            |                 |  |                         |                         |  |            |  |            | Category2  |
| Negotiable Certificates Of Deposit        | NBKNCDX201604222T7.375          | NEDBANK CAPITAL                                           | Matured | 2015/04/23 |  | 2016/04/22 | ZAM000239110 | 12000000   | 7.375 | TERM | None                |    |  |            |                 |  |                         |                         |  |            |  |            | Category2  |
| Negotiable Certificates Of Deposit        | RANNCDX201510222T6.7500000      | RAND MERCHANT BANK                                        | Matured | 2015/04/23 |  | 2015/10/22 | ZAM000239185 | 0          | 6.75  | TERM | None                |    |  |            |                 |  |                         |                         |  |            |  |            | Category2  |
| Linked Negotiable Certificates Of Deposit | SBSLNCD202004213U03XXXXPLP1.325 | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2015/04/23 |  | 2020/04/21 | ZAM000239193 | 10000000   | 7.88  | ISDF | None                |    |  | ZAR-JIBAR3 | PLUS-1.325-PRCT |  | None                    | Issuer Defined          |  |            |  |            | Category3  |
|                                           |                                 |                                                           |         |            |  |            | ZAM000239193 |            | 7.483 |      |                     |    |  |            |                 |  |                         |                         |  |            |  | 2015/07/23 | 2020/04/21 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000239193 |            | 7.633 |      |                     |    |  |            |                 |  |                         |                         |  |            |  | 2015/07/23 | 2015/07/23 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000239193 |            | 7.983 |      |                     |    |  |            |                 |  |                         |                         |  |            |  | 2015/10/23 | 2015/10/23 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000239193 |            | 8.617 |      |                     |    |  |            |                 |  |                         |                         |  |            |  | 2016/01/25 | 2016/01/25 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000239193 |            | 8.675 |      |                     |    |  |            |                 |  |                         |                         |  |            |  | 2016/04/25 | 2016/04/25 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000239193 |            | 8.675 |      |                     |    |  |            |                 |  |                         |                         |  |            |  | 2016/07/25 | 2016/07/25 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000239193 |            | 8.583 |      |                     |    |  |            |                 |  |                         |                         |  |            |  | 2016/10/24 | 2016/10/24 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000239193 |            | 8.683 |      |                     |    |  |            |                 |  |                         |                         |  |            |  | 2017/01/23 | 2017/01/23 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000239193 |            | 8.667 |      |                     |    |  |            |                 |  |                         |                         |  |            |  | 2017/04/24 | 2017/04/24 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000239193 |            | 8.408 |      |                     |    |  |            |                 |  |                         |                         |  |            |  | 2017/07/24 | 2017/07/24 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000239193 |            | 8.35  |      |                     |    |  |            |                 |  |                         |                         |  |            |  | 2017/10/23 | 2017/10/23 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000239193 |            | 8.467 |      |                     |    |  |            |                 |  |                         |                         |  |            |  | 2018/01/23 | 2018/01/23 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000239193 |            | 8.225 |      |                     |    |  |            |                 |  |                         |                         |  |            |  | 2018/04/23 | 2018/04/23 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000239193 |            | 8.283 |      |                     |    |  |            |                 |  |                         |                         |  |            |  | 2018/07/23 | 2018/07/23 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000239193 |            | 8.35  |      |                     |    |  |            |                 |  |                         |                         |  |            |  | 2018/10/23 | 2018/10/23 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000239193 |            | 8.475 |      |                     |    |  |            |                 |  |                         |                         |  |            |  | 2019/01/23 | 2019/01/23 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000239193 |            | 8.483 |      |                     |    |  |            |                 |  |                         |                         |  |            |  | 2019/04/23 | 2019/04/23 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000239193 |            | 8.175 |      |                     |    |  |            |                 |  |                         |                         |  |            |  | 2019/07/23 | 2019/07/23 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000239193 |            | 8.1   |      |                     |    |  |            |                 |  |                         |                         |  |            |  | 2019/10/23 | 2019/10/23 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000239193 |            | 7.883 |      |                     |    |  |            |                 |  |                         |                         |  |            |  | 2020/01/23 | 2020/01/23 |
| Floating Rate Notes                       | RANFRNX202004213U03XXXXPLB132.5 | RAND MERCHANT BANK                                        | Matured | 2015/04/23 |  | 2020/04/21 | ZAM000239094 | 25000000   | 7.88  | ISDF | None                |    |  | ZAR-JIBAR3 | PLUS-132.5-BPS  |  | None                    | Issuer Defined          |  |            |  |            | Category3  |
|                                           |                                 |                                                           |         |            |  |            | ZAM000239094 |            | 7.483 |      |                     |    |  |            |                 |  |                         |                         |  |            |  | 2015/07/21 | 2020/04/21 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000239094 |            | 7.633 |      |                     |    |  |            |                 |  |                         |                         |  |            |  | 2015/10/21 | 2015/10/21 |
|                                           |                                 |                                                           |         |            |  |            |              |            |       |      |                     |    |  |            |                 |  |                         |                         |  |            |  |            |            |



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



|                                               |                                 |                                                           |         |            |            |              |            |       |      |      |  |            |                 |      |  |                |  |            |            |
|-----------------------------------------------|---------------------------------|-----------------------------------------------------------|---------|------------|------------|--------------|------------|-------|------|------|--|------------|-----------------|------|--|----------------|--|------------|------------|
| Negotiable Certificates Of Deposit            | SBSNCDX20160511277.3            | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2015/05/11 | 2016/05/11 | ZAM000242288 | 20000000   | 7.3   | TERM | None |  |            |                 |      |  |                |  |            | Category2  |
| Floating Rate Notes                           | RANFRNX201605103J03XXXXPLB105   | RAND MERCHANT BANK                                        | Matured | 2015/05/11 | 2016/05/10 | ZAM000242197 | 7000000    | 8.18  | ISDF | None |  | ZAR-JIBAR3 | PLUS-105-BPS    | None |  | Issuer Defined |  |            | Category3  |
|                                               |                                 |                                                           |         |            |            | ZAM000242197 |            |       |      |      |  |            |                 |      |  |                |  | 2018/05/10 | 2018/05/10 |
|                                               |                                 |                                                           |         |            |            | ZAM000242197 |            | 7.35  |      |      |  |            |                 |      |  |                |  | 2015/08/11 | 2015/08/11 |
|                                               |                                 |                                                           |         |            |            | ZAM000242197 |            | 7.383 |      |      |  |            |                 |      |  |                |  | 2015/11/10 | 2015/11/10 |
|                                               |                                 |                                                           |         |            |            | ZAM000242197 |            | 8.033 |      |      |  |            |                 |      |  |                |  | 2016/02/10 | 2016/02/10 |
|                                               |                                 |                                                           |         |            |            | ZAM000242197 |            | 8.358 |      |      |  |            |                 |      |  |                |  | 2016/05/10 | 2016/05/10 |
|                                               |                                 |                                                           |         |            |            | ZAM000242197 |            | 8.408 |      |      |  |            |                 |      |  |                |  | 2016/08/10 | 2016/08/10 |
|                                               |                                 |                                                           |         |            |            | ZAM000242197 |            | 8.408 |      |      |  |            |                 |      |  |                |  | 2016/11/10 | 2016/11/10 |
|                                               |                                 |                                                           |         |            |            | ZAM000242197 |            | 8.4   |      |      |  |            |                 |      |  |                |  | 2017/02/10 | 2017/02/10 |
|                                               |                                 |                                                           |         |            |            | ZAM000242197 |            | 8.392 |      |      |  |            |                 |      |  |                |  | 2017/05/10 | 2017/05/10 |
|                                               |                                 |                                                           |         |            |            | ZAM000242197 |            | 8.108 |      |      |  |            |                 |      |  |                |  | 2017/08/10 | 2017/08/10 |
|                                               |                                 |                                                           |         |            |            | ZAM000242197 |            | 8.1   |      |      |  |            |                 |      |  |                |  | 2017/11/10 | 2017/11/10 |
| Floating Rate Notes                           | ABPFRNX201605103J03XXXXPLP0.725 | ABSA BANK LIMITED                                         | Matured | 2015/05/11 | 2016/05/10 | ZAM000242197 | 20000000   | 8.183 | ISDF | None |  | ZAR-JIBAR3 | PLUS-0.725-PRCT | None |  | Issuer Defined |  | 2018/02/12 | 2018/02/12 |
|                                               |                                 |                                                           |         |            |            | ZAM000242213 |            | 7.1   |      |      |  |            |                 |      |  |                |  |            | Category3  |
|                                               |                                 |                                                           |         |            |            | ZAM000242213 |            | 7.025 |      |      |  |            |                 |      |  |                |  | 2015/08/11 | 2015/08/11 |
|                                               |                                 |                                                           |         |            |            | ZAM000242213 |            | 7.058 |      |      |  |            |                 |      |  |                |  | 2015/11/10 | 2015/11/10 |
|                                               |                                 |                                                           |         |            |            | ZAM000242213 |            | 7.708 |      |      |  |            |                 |      |  |                |  | 2016/02/10 | 2016/02/10 |
| Linked Negotiable Certificates Of Deposit     | IPNLNCD201805113J03XXXXPLP1.2   | INVESTEC BANK LIMITED                                     | Matured | 2015/05/12 | 2018/05/11 | ZAM000242627 | 150000000  | 8.33  | ISDF | None |  | ZAR-JIBAR3 | PLUS-1.2-PRCT   | None |  | Issuer Defined |  |            | Category3  |
|                                               |                                 |                                                           |         |            |            | ZAM000242627 |            |       |      |      |  |            |                 |      |  |                |  | 2015/11/11 | 2015/11/11 |
|                                               |                                 |                                                           |         |            |            | ZAM000242627 |            | 7.5   |      |      |  |            |                 |      |  |                |  | 2015/08/11 | 2015/08/11 |
|                                               |                                 |                                                           |         |            |            | ZAM000242627 |            | 7.542 |      |      |  |            |                 |      |  |                |  | 2015/11/11 | 2015/05/11 |
|                                               |                                 |                                                           |         |            |            | ZAM000242627 |            | 8.183 |      |      |  |            |                 |      |  |                |  | 2016/02/11 | 2016/1/11  |
|                                               |                                 |                                                           |         |            |            | ZAM000242627 |            | 8.508 |      |      |  |            |                 |      |  |                |  | 2016/05/11 | 2017/11/13 |
|                                               |                                 |                                                           |         |            |            | ZAM000242627 |            | 8.55  |      |      |  |            |                 |      |  |                |  | 2016/08/11 | 2016/08/11 |
|                                               |                                 |                                                           |         |            |            | ZAM000242627 |            | 8.558 |      |      |  |            |                 |      |  |                |  | 2016/11/11 | 2016/02/11 |
|                                               |                                 |                                                           |         |            |            | ZAM000242627 |            | 8.542 |      |      |  |            |                 |      |  |                |  | 2017/02/13 | 2017/02/13 |
|                                               |                                 |                                                           |         |            |            | ZAM000242627 |            | 8.542 |      |      |  |            |                 |      |  |                |  | 2017/05/11 | 2017/05/11 |
|                                               |                                 |                                                           |         |            |            | ZAM000242627 |            | 8.258 |      |      |  |            |                 |      |  |                |  | 2017/08/11 | 2017/08/11 |
|                                               |                                 |                                                           |         |            |            | ZAM000242627 |            | 8.25  |      |      |  |            |                 |      |  |                |  | 2017/11/13 | 2016/05/11 |
|                                               |                                 |                                                           |         |            |            | ZAM000242627 |            | 8.333 |      |      |  |            |                 |      |  |                |  | 2018/02/12 | 2018/02/12 |
| Negotiable Certificates Of Deposit            | NBKNCDX201512112T6.8            | NEDBANK CAPITAL                                           | Matured | 2015/05/12 | 2015/12/11 | ZAM000242536 | 70000000   | 6.8   | TERM | None |  |            |                 |      |  |                |  |            | Category2  |
| Negotiable Certificates Of Deposit            | SBSNCDX201605122T7.375          | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2015/05/12 | 2016/05/12 | ZAM000242619 | 5000000    | 7.375 | TERM | None |  |            |                 |      |  |                |  |            | Category2  |
| Negotiable Certificates Of Deposit            | NBKNCDX201605112T7.4            | NEDBANK CAPITAL                                           | Matured | 2015/05/12 | 2016/05/11 | ZAM000242445 | 54000000   | 7.4   | TERM | None |  |            |                 |      |  |                |  |            | Category2  |
| Negotiable Certificates Of Deposit            | SBSNCDX201805112I8.3            | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2015/05/12 | 2018/05/11 | ZAM000242635 | 2000000    | 8.3   | ISDF | None |  |            |                 |      |  |                |  |            | Category2  |
|                                               |                                 |                                                           |         |            |            | ZAM000242635 |            |       |      |      |  |            |                 |      |  |                |  | 2015/11/12 | 2015/11/12 |
|                                               |                                 |                                                           |         |            |            | ZAM000242635 |            |       |      |      |  |            |                 |      |  |                |  | 2016/05/12 | 2016/05/12 |
|                                               |                                 |                                                           |         |            |            | ZAM000242635 |            |       |      |      |  |            |                 |      |  |                |  | 2016/11/14 | 2016/11/14 |
|                                               |                                 |                                                           |         |            |            | ZAM000242635 |            |       |      |      |  |            |                 |      |  |                |  | 2017/05/12 | 2017/05/12 |
|                                               |                                 |                                                           |         |            |            | ZAM000242635 |            |       |      |      |  |            |                 |      |  |                |  | 2017/11/13 | 2017/11/13 |
|                                               |                                 |                                                           |         |            |            | ZAM000242635 |            |       |      |      |  |            |                 |      |  |                |  | 2018/05/11 | 2018/05/11 |
| Negotiable Certificates Of Deposit            | SBSNCDX201705112I7.82           | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2015/05/12 | 2017/05/11 | ZAM000242734 | 1000000    | 7.82  | ISDF | None |  |            |                 |      |  |                |  |            | Category2  |
|                                               |                                 |                                                           |         |            |            | ZAM000242734 |            |       |      |      |  |            |                 |      |  |                |  | 2015/11/12 | 2015/11/12 |
|                                               |                                 |                                                           |         |            |            | ZAM000242734 |            |       |      |      |  |            |                 |      |  |                |  | 2016/05/12 | 2016/05/12 |
|                                               |                                 |                                                           |         |            |            | ZAM000242734 |            |       |      |      |  |            |                 |      |  |                |  | 2016/11/14 | 2016/11/14 |
|                                               |                                 |                                                           |         |            |            | ZAM000242734 |            |       |      |      |  |            |                 |      |  |                |  | 2017/05/11 | 2017/05/11 |
| Negotiable Certificates Of Deposit            | RANNCDX201508112T6.0500000      | RAND MERCHANT BANK                                        | Matured | 2015/05/12 | 2015/08/11 | ZAM000242476 | 7000000    | 6.05  | TERM | None |  |            |                 |      |  |                |  |            | Category2  |
| Negotiable Certificates Of Deposit            | ABPNCDX201511032T6.775          | ABSA BANK LIMITED                                         | Matured | 2015/05/12 | 2015/11/03 | ZAM000242601 | 1000000    | 6.775 | TERM | None |  |            |                 |      |  |                |  |            | Category2  |
| Negotiable Certificates Of Deposit            | IPNNCDX201605112T7.45           | INVESTEC BANK LIMITED                                     | Matured | 2015/05/12 | 2016/05/11 | ZAM000242577 | 5000000    | 7.45  | TERM | None |  |            |                 |      |  |                |  |            | Category2  |
| Linked Negotiable Certificates Of Deposit     | SBSLNCD201511123J03XXXXPLP0.575 | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2015/05/12 | 2015/11/12 | ZAM000242676 | 500000000  | 6.7   | ISDF | None |  | ZAR-JIBAR3 | PLUS-0.575-PRCT | None |  | Issuer Defined |  |            | Category3  |
|                                               |                                 |                                                           |         |            |            | ZAM000242676 |            | 6.875 |      |      |  |            |                 |      |  |                |  | 2015/11/12 | 2015/11/12 |
| Negotiable Certificates Of Deposit            | RANNCDX201705112I7.8100000      | RAND MERCHANT BANK                                        | Matured | 2015/05/12 | 2017/05/11 | ZAM000242700 | 0          | 7.81  | ISDF | None |  |            |                 |      |  |                |  | 2015/08/12 | 2015/08/12 |
|                                               |                                 |                                                           |         |            |            | ZAM000242700 |            |       |      |      |  |            |                 |      |  |                |  |            | Category2  |
|                                               |                                 |                                                           |         |            |            | ZAM000242700 |            |       |      |      |  |            |                 |      |  |                |  | 2016/05/12 | 2016/05/12 |
|                                               |                                 |                                                           |         |            |            | ZAM000242700 |            |       |      |      |  |            |                 |      |  |                |  | 2015/11/12 | 2015/11/12 |
|                                               |                                 |                                                           |         |            |            | ZAM000242700 |            |       |      |      |  |            |                 |      |  |                |  | 2016/11/14 | 2016/11/14 |
|                                               |                                 |                                                           |         |            |            | ZAM000242700 |            |       |      |      |  |            |                 |      |  |                |  | 2017/05/11 | 2017/05/11 |
| Negotiable Certificates Of Deposit            | ABPNCDX201705112I1.             | ABSA BANK LIMITED                                         | Matured | 2015/05/12 | 2017/05/11 | ZAM000242718 | 0          | 1     | ISDF | None |  |            |                 |      |  |                |  |            | Category2  |
|                                               |                                 |                                                           |         |            |            | ZAM000242718 |            |       |      |      |  |            |                 |      |  |                |  | 2017/05/11 | 2017/05/11 |
|                                               |                                 |                                                           |         |            |            | ZAM000242718 |            |       |      |      |  |            |                 |      |  |                |  | 2015/11/11 | 2015/11/11 |
|                                               |                                 |                                                           |         |            |            | ZAM000242718 |            |       |      |      |  |            |                 |      |  |                |  | 2016/11/11 | 2016/11/11 |
| Negotiable Certificates Of Deposit            | ABPNCDX201705112I7.8410         | ABSA BANK LIMITED                                         | Matured | 2015/05/12 | 2017/05/11 | ZAM000242726 | 1000000    | 7.841 | ISDF | None |  |            |                 |      |  |                |  |            | Category2  |
|                                               |                                 |                                                           |         |            |            | ZAM000242726 |            |       |      |      |  |            |                 |      |  |                |  | 2017/05/11 | 2017/05/11 |
|                                               |                                 |                                                           |         |            |            | ZAM000242726 |            |       |      |      |  |            |                 |      |  |                |  | 2016/11/11 | 2016/11/11 |
|                                               |                                 |                                                           |         |            |            | ZAM000242726 |            |       |      |      |  |            |                 |      |  |                |  | 2015/11/11 | 2015/11/11 |
| Commercial Paper Bills/ Capital Project Bills | ESKCPBX201509101                | ESKOM HOLDINGS SOC LTD                                    | Matured | 2015/05/12 | 2015/09/10 | ZAM000242510 | 5000000    |       |      | None |  |            |                 |      |  |                |  |            | Category1  |
| Negotiable Certificates Of Deposit            | SBSNCDX201905132I8.73           | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2015/05/12 | 2019/05/13 | ZAM000242528 | 101000000  | 8.73  | ISDF | None |  |            |                 |      |  |                |  |            | Category2  |
|                                               |                                 |                                                           |         |            |            | ZAM000242528 |            |       |      |      |  |            |                 |      |  |                |  | 2015/11/12 | 2015/11/12 |
|                                               |                                 |                                                           |         |            |            | ZAM000242528 |            |       |      |      |  |            |                 |      |  |                |  | 2016/05/12 | 2016/05/12 |
|                                               |                                 |                                                           |         |            |            | ZAM000242528 |            |       |      |      |  |            |                 |      |  |                |  | 2017/05/12 | 2017/05/12 |
|                                               |                                 |                                                           |         |            |            | ZAM000242528 |            |       |      |      |  |            |                 |      |  |                |  | 2016/11/14 | 2016/11/14 |
|                                               |                                 |                                                           |         |            |            | ZAM000242528 |            |       |      |      |  |            |                 |      |  |                |  | 2018/05/14 | 2018/05/14 |
|                                               |                                 |                                                           |         |            |            | ZAM000242528 |            |       |      |      |  |            |                 |      |  |                |  | 2017/11/13 | 2017/11/13 |
|                                               |                                 |                                                           |         |            |            | ZAM000242528 |            |       |      |      |  |            |                 |      |  |                |  | 2018/05/13 | 2018/05/13 |
|                                               |                                 |                                                           |         |            |            | ZAM000242528 |            |       |      |      |  |            |                 |      |  |                |  | 2018/11/12 | 2018/11/12 |
| Commercial Paper Bills/ Capital Project Bills | ESKCPBX201508111                | ESKOM HOLDINGS SOC LTD                                    | Matured | 2015/05/12 | 2015/08/11 | ZAM000242429 | 2000000000 |       |      | None |  |            |                 |      |  |                |  |            | Category1  |
| Promissory Notes                              | TLDPNXX201509111                | THE LAND AND AGRICULTURE DEVELOPMENT BANK OF SOUTH AFRICA | Matured | 2015/05/12 | 2015/09/11 | ZAM000242593 | 200000000  |       |      | None |  |            |                 |      |  |                |  |            | Category1  |
| Promissory Notes                              | TLDPNXX201601201                | THE LAND AND AGRICULTURE DEVELOPMENT BANK OF SOUTH AFRICA | Matured | 2015/05/12 | 2016/01/20 | ZAM000242643 | 20000000   |       |      | None |  |            |                 |      |  |                |  |            | Category1  |
| Floating Rate Notes                           | RANFRNX20151109J03XXXXPLB57.5   | RAND MERCHANT BANK                                        | Matured | 2015/05/12 | 2015/11/09 | ZAM000242486 | 180000000  | 6.7   | ISDF | None |  | ZAR-JIBAR3 | PLUS-57.5-BPS   | None |  | Issuer Defined |  |            | Category3  |
|                                               |                                 |                                                           |         |            |            | ZAM000242486 |            | 6.875 |      |      |  |            |                 |      |  |                |  | 2015/11/09 | 2015/11/09 |
| Floating Rate Notes                           | RANFRNX201511123J03XXXXPLB52.5  | RAND MERCHANT BANK                                        | Matured | 2015/05/12 | 2015/11/12 | ZAM000242569 | 4000000    | 6.65  | ISDF | None |  | ZAR-JIBAR3 | PLUS-52.5-BPS   | None |  | Issuer Defined |  | 2015/08/12 | 2015/08/12 |
|                                               |                                 |                                                           |         |            |            | ZAM000242569 |            | 6.825 |      |      |  |            |                 |      |  |                |  | 2015/11/12 | 2015/11/12 |
|                                               |                                 |                                                           |         |            |            | ZAM000242569 |            |       |      |      |  |            |                 |      |  |                |  | 2015/08/12 | 2015/08/12 |
| Negotiable Certificates Of Deposit            | IPNNCDX201511092T6.85           | INVESTEC BANK LIMITED                                     | Matured | 2015/05/12 | 2015/11/09 | ZAM000242494 | 0          | 6.85  | TERM | None |  |            |                 |      |  |                |  |            | Category2  |
| Negotiable Certificates Of Deposit            | NBKNCDX201511102T6.825          | NEDBANK CAPITAL                                           | Matured | 2015/05/12 | 2015/11/10 | ZAM000242551 | 250000000  | 6.825 | TERM | None |  |            |                 |      |  |                |  |            | Category2  |
| Linked Negotiable Certificates Of Deposit     | SBSLNCD201605123J01XXXXPLP0.85  | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2015/05/12 | 2016/05/12 | ZAM000242650 | 0          | 7.9   | ISDF | None |  | ZAR-JIBAR1 | PLUS-0.85-PRCT  | None |  | Issuer Defined |  |            | Category3  |
|                                               |                                 |                                                           |         |            |            | ZAM000242650 |            | 6.8   |      |      |  |            |                 |      |  |                |  | 2016/05/12 | 2016/05/12 |
|                                               |                                 |                                                           |         |            |            | ZAM000242650 |            | 6.825 |      |      |  |            |                 |      |  |                |  | 2015/06/12 | 2015/06/12 |
|                                               |                                 |                                                           |         |            |            | ZAM000242650 |            | 6.983 |      |      |  |            |                 |      |  |                |  | 2015/07/13 | 2015/07/13 |
|                                               |                                 |                                                           |         |            |            | ZAM000242650 |            | 6.983 |      |      |  |            |                 |      |  |                |  | 2015/08/12 | 2015/08/12 |
|                                               |                                 |                                                           |         |            |            |              |            |       |      |      |  |            |                 |      |  |                |  |            |            |



[illegible]



[illegible]



[illegible]



|                                               |                                  |                                                         |         |            |  |            |              |           |       |  |      |      |  |            |                  |  |                         |                |  |  |  |  |            |            |           |
|-----------------------------------------------|----------------------------------|---------------------------------------------------------|---------|------------|--|------------|--------------|-----------|-------|--|------|------|--|------------|------------------|--|-------------------------|----------------|--|--|--|--|------------|------------|-----------|
| Linked Negotiable Certificates Of Deposit     | SBSLNCDD201605233U03XXXXPLP0.825 | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2015/05/22 |  | 2016/05/23 | ZAM000244706 | 181000000 | 7.82  |  | ISDF | None |  | ZAR-JIBAR3 | PLUS-0.825-PRCT  |  | None                    | Issuer Defined |  |  |  |  |            | 2016/05/23 | Category3 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000244706 |           | 7.125 |  |      |      |  |            |                  |  |                         |                |  |  |  |  | 2015/08/24 | 2015/08/24 |           |
|                                               |                                  |                                                         |         |            |  |            | ZAM000244706 |           | 7.317 |  |      |      |  |            |                  |  |                         |                |  |  |  |  | 2015/11/23 | 2015/11/23 |           |
|                                               |                                  |                                                         |         |            |  |            | ZAM000244706 |           | 7.817 |  |      |      |  |            |                  |  |                         |                |  |  |  |  | 2016/02/22 | 2016/02/22 |           |
| Floating Rate Notes                           | RANFRNX201605203U03XXXXPLB72.5   | RAND MERCHANT BANK                                      | Matured | 2015/05/22 |  | 2016/05/20 | ZAM000244540 | 0         | 7.72  |  | ISDF | None |  | ZAR-JIBAR3 | PLUS-72.5-BPS    |  | None                    | Issuer Defined |  |  |  |  |            |            | Category3 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000244540 |           | 7.025 |  |      |      |  |            |                  |  |                         |                |  |  |  |  | 2016/05/20 | 2016/05/20 |           |
|                                               |                                  |                                                         |         |            |  |            | ZAM000244540 |           | 7.217 |  |      |      |  |            |                  |  |                         |                |  |  |  |  | 2015/08/20 | 2015/08/20 |           |
|                                               |                                  |                                                         |         |            |  |            | ZAM000244540 |           | 7.717 |  |      |      |  |            |                  |  |                         |                |  |  |  |  | 2015/11/20 | 2015/11/20 |           |
|                                               |                                  |                                                         |         |            |  |            | ZAM000244540 |           | 8.192 |  |      |      |  |            |                  |  |                         |                |  |  |  |  | 2016/02/22 | 2016/02/22 |           |
| Linked Negotiable Certificates Of Deposit     | NBKLNCD201905223U03XXXXPLP1.2    | NEDBANK CAPITAL                                         | Matured | 2015/05/22 |  | 2019/05/22 | ZAM000244599 | 15000000  | 8.35  |  | ISDF | None |  | ZAR-JIBAR3 | PLUS-1.2-PRCT    |  | Quarterly Payment Cycle | Issuer Defined |  |  |  |  |            |            | Category3 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000244599 |           | 7.5   |  |      |      |  |            |                  |  |                         |                |  |  |  |  | 2019/05/22 | 2019/05/22 |           |
|                                               |                                  |                                                         |         |            |  |            | ZAM000244599 |           | 7.692 |  |      |      |  |            |                  |  |                         |                |  |  |  |  | 2015/08/24 | 2015/08/24 |           |
|                                               |                                  |                                                         |         |            |  |            | ZAM000244599 |           | 8.192 |  |      |      |  |            |                  |  |                         |                |  |  |  |  | 2015/11/23 | 2015/11/23 |           |
|                                               |                                  |                                                         |         |            |  |            | ZAM000244599 |           | 8.5   |  |      |      |  |            |                  |  |                         |                |  |  |  |  | 2016/02/22 | 2016/02/22 |           |
|                                               |                                  |                                                         |         |            |  |            | ZAM000244599 |           | 8.542 |  |      |      |  |            |                  |  |                         |                |  |  |  |  | 2016/05/23 | 2016/05/23 |           |
|                                               |                                  |                                                         |         |            |  |            | ZAM000244599 |           | 8.558 |  |      |      |  |            |                  |  |                         |                |  |  |  |  | 2016/08/22 | 2016/08/22 |           |
|                                               |                                  |                                                         |         |            |  |            | ZAM000244599 |           | 8.525 |  |      |      |  |            |                  |  |                         |                |  |  |  |  | 2016/11/22 | 2016/11/22 |           |
|                                               |                                  |                                                         |         |            |  |            | ZAM000244599 |           | 8.542 |  |      |      |  |            |                  |  |                         |                |  |  |  |  | 2017/02/22 | 2017/02/22 |           |
|                                               |                                  |                                                         |         |            |  |            | ZAM000244599 |           | 8.542 |  |      |      |  |            |                  |  |                         |                |  |  |  |  | 2017/05/22 | 2017/05/22 |           |
|                                               |                                  |                                                         |         |            |  |            | ZAM000244599 |           | 8.25  |  |      |      |  |            |                  |  |                         |                |  |  |  |  | 2017/08/22 | 2017/08/22 |           |
|                                               |                                  |                                                         |         |            |  |            | ZAM000244599 |           | 8.3   |  |      |      |  |            |                  |  |                         |                |  |  |  |  | 2017/11/22 | 2017/11/22 |           |
|                                               |                                  |                                                         |         |            |  |            | ZAM000244599 |           | 8.325 |  |      |      |  |            |                  |  |                         |                |  |  |  |  | 2018/02/22 | 2018/02/22 |           |
|                                               |                                  |                                                         |         |            |  |            | ZAM000244599 |           | 8.1   |  |      |      |  |            |                  |  |                         |                |  |  |  |  | 2018/05/22 | 2018/05/22 |           |
|                                               |                                  |                                                         |         |            |  |            | ZAM000244599 |           | 8.217 |  |      |      |  |            |                  |  |                         |                |  |  |  |  | 2018/08/22 | 2018/08/22 |           |
|                                               |                                  |                                                         |         |            |  |            | ZAM000244599 |           | 8.225 |  |      |      |  |            |                  |  |                         |                |  |  |  |  | 2018/11/22 | 2018/11/22 |           |
|                                               |                                  |                                                         |         |            |  |            | ZAM000244599 |           | 8.35  |  |      |      |  |            |                  |  |                         |                |  |  |  |  | 2019/02/22 | 2019/02/22 |           |
| Linked Negotiable Certificates Of Deposit     | SBSLNCDD201511203U03XXXXPLP0.575 | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2015/05/22 |  | 2015/11/20 | ZAM000244664 | 500000000 | 6.7   |  | ISDF | None |  | ZAR-JIBAR3 | PLUS-0.575-PRCT  |  | None                    | Issuer Defined |  |  |  |  |            |            | Category3 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000244664 |           | 6.875 |  |      |      |  |            |                  |  |                         |                |  |  |  |  | 2015/11/20 | 2015/11/20 |           |
|                                               |                                  |                                                         |         |            |  |            | ZAM000244664 |           | 7.375 |  |      |      |  |            |                  |  |                         |                |  |  |  |  | 2015/08/24 | 2015/08/24 |           |
| Negotiable Certificates Of Deposit            | SBSNCDX201605232T7.375           | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2015/05/22 |  | 2016/05/23 | ZAM000244565 | 7000000   | 7.375 |  | TERM | None |  |            |                  |  |                         |                |  |  |  |  |            |            | Category2 |
| Negotiable Certificates Of Deposit            | RANNCDX201508212T6.0500000       | RAND MERCHANT BANK                                      | Matured | 2015/05/22 |  | 2015/08/21 | ZAM000244490 | 100000000 | 6.05  |  | TERM | None |  |            |                  |  |                         |                |  |  |  |  |            |            | Category2 |
| Negotiable Certificates Of Deposit            | ABPNCDX201508282T6.075           | ABSA BANK LIMITED                                       | Matured | 2015/05/22 |  | 2015/08/28 | ZAM000244508 | 200000000 | 6.075 |  | TERM | None |  |            |                  |  |                         |                |  |  |  |  |            |            | Category2 |
| Linked Negotiable Certificates Of Deposit     | NBKLNCD201605233U03XXXXPLP0.725  | NEDBANK CAPITAL                                         | Matured | 2015/05/22 |  | 2016/05/23 | ZAM000244516 | 200000000 | 7.72  |  | ISDF | None |  | ZAR-JIBAR3 | PLUS-0.725-PRCT  |  | Quarterly Payment Cycle | Issuer Defined |  |  |  |  |            |            | Category3 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000244516 |           | 7.025 |  |      |      |  |            |                  |  |                         |                |  |  |  |  | 2016/05/23 | 2016/05/23 |           |
|                                               |                                  |                                                         |         |            |  |            | ZAM000244516 |           | 7.217 |  |      |      |  |            |                  |  |                         |                |  |  |  |  | 2015/08/24 | 2015/08/24 |           |
|                                               |                                  |                                                         |         |            |  |            | ZAM000244516 |           | 7.717 |  |      |      |  |            |                  |  |                         |                |  |  |  |  | 2015/11/23 | 2015/11/23 |           |
|                                               |                                  |                                                         |         |            |  |            | ZAM000244516 |           | 7.375 |  |      |      |  |            |                  |  |                         |                |  |  |  |  | 2016/02/22 | 2016/02/22 |           |
| Negotiable Certificates Of Deposit            | RANNCDX201605202T7.3750000       | RAND MERCHANT BANK                                      | Matured | 2015/05/22 |  | 2016/05/20 | ZAM000244665 | 343000000 | 7.375 |  | TERM | None |  |            |                  |  |                         |                |  |  |  |  |            |            | Category2 |
| Negotiable Certificates Of Deposit            | RANNCDX201506222T5.8750000       | RAND MERCHANT BANK                                      | Matured | 2015/05/22 |  | 2015/06/22 | ZAM000244722 | 200000000 | 5.875 |  | TERM | None |  |            |                  |  |                         |                |  |  |  |  |            |            | Category2 |
| Negotiable Certificates Of Deposit            | ABPNCDX201508212T6.05            | ABSA BANK LIMITED                                       | Matured | 2015/05/22 |  | 2015/08/21 | ZAM000244698 | 400000000 | 6.05  |  | TERM | None |  |            |                  |  |                         |                |  |  |  |  |            |            | Category2 |
| Negotiable Certificates Of Deposit            | RANNCDX201511202T6.8000000       | RAND MERCHANT BANK                                      | Matured | 2015/05/22 |  | 2015/11/20 | ZAM000244714 | 190000000 | 6.8   |  | TERM | None |  |            |                  |  |                         |                |  |  |  |  |            |            | Category2 |
| Commercial Paper Bills/ Capital Project Bills | ESKCPBX201605201                 | ESKOM HOLDINGS SOC LTD                                  | Matured | 2015/05/22 |  | 2016/05/20 | ZAM000244607 | 100000000 | 7.7   |  | None | None |  |            |                  |  |                         |                |  |  |  |  |            |            | Category2 |
| Floating Rate Notes                           | RANFRNX201511203U03XXXXPLB57.5   | RAND MERCHANT BANK                                      | Matured | 2015/05/22 |  | 2015/11/20 | ZAM000244623 | 618000000 | 6.7   |  | ISDF | None |  | ZAR-JIBAR3 | PLUS-57.5-BPS    |  | None                    | Issuer Defined |  |  |  |  |            |            | Category3 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000244623 |           | 6.875 |  |      |      |  |            |                  |  |                         |                |  |  |  |  | 2015/11/20 | 2015/11/20 |           |
| Linked Negotiable Certificates Of Deposit     | NBKLNCD201705223U03XXXXPLP0.85   | NEDBANK CAPITAL                                         | Matured | 2015/05/22 |  | 2017/05/22 | ZAM000244532 | 100000000 | 8.18  |  | ISDF | None |  | ZAR-JIBAR3 | PLUS-0.85-PRCT   |  | Quarterly Payment Cycle | Issuer Defined |  |  |  |  |            |            | Category3 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000244532 |           | 7.15  |  |      |      |  |            |                  |  |                         |                |  |  |  |  | 2015/08/24 | 2015/08/24 |           |
|                                               |                                  |                                                         |         |            |  |            | ZAM000244532 |           | 7.342 |  |      |      |  |            |                  |  |                         |                |  |  |  |  | 2017/05/22 | 2017/05/22 |           |
|                                               |                                  |                                                         |         |            |  |            | ZAM000244532 |           | 7.842 |  |      |      |  |            |                  |  |                         |                |  |  |  |  | 2015/08/24 | 2015/08/24 |           |
|                                               |                                  |                                                         |         |            |  |            | ZAM000244532 |           | 8.15  |  |      |      |  |            |                  |  |                         |                |  |  |  |  | 2015/11/23 | 2015/11/23 |           |
|                                               |                                  |                                                         |         |            |  |            | ZAM000244532 |           | 8.192 |  |      |      |  |            |                  |  |                         |                |  |  |  |  | 2016/02/22 | 2016/02/22 |           |
|                                               |                                  |                                                         |         |            |  |            | ZAM000244532 |           | 8.208 |  |      |      |  |            |                  |  |                         |                |  |  |  |  | 2016/05/23 | 2016/05/23 |           |
|                                               |                                  |                                                         |         |            |  |            | ZAM000244532 |           | 8.175 |  |      |      |  |            |                  |  |                         |                |  |  |  |  | 2016/08/22 | 2016/08/22 |           |
|                                               |                                  |                                                         |         |            |  |            | ZAM000244532 |           | 8.175 |  |      |      |  |            |                  |  |                         |                |  |  |  |  | 2016/11/22 | 2016/11/22 |           |
| Floating Rate Notes                           | RANFRNX201705223U03XXXXPLB85     | RAND MERCHANT BANK                                      | Matured | 2015/05/22 |  | 2017/05/22 | ZAM000244573 | 100000000 | 8.18  |  | ISDF | None |  | ZAR-JIBAR3 | PLUS-85-BPS      |  | None                    | Issuer Defined |  |  |  |  |            |            | Category3 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000244573 |           | 7.15  |  |      |      |  |            |                  |  |                         |                |  |  |  |  | 2017/05/22 | 2017/05/22 |           |
|                                               |                                  |                                                         |         |            |  |            | ZAM000244573 |           | 7.342 |  |      |      |  |            |                  |  |                         |                |  |  |  |  | 2015/08/24 | 2015/08/24 |           |
|                                               |                                  |                                                         |         |            |  |            | ZAM000244573 |           | 7.842 |  |      |      |  |            |                  |  |                         |                |  |  |  |  | 2015/11/23 | 2015/11/23 |           |
|                                               |                                  |                                                         |         |            |  |            | ZAM000244573 |           | 8.15  |  |      |      |  |            |                  |  |                         |                |  |  |  |  | 2016/02/22 | 2016/02/22 |           |
|                                               |                                  |                                                         |         |            |  |            | ZAM000244573 |           | 8.192 |  |      |      |  |            |                  |  |                         |                |  |  |  |  | 2016/05/23 | 2016/05/23 |           |
|                                               |                                  |                                                         |         |            |  |            | ZAM000244573 |           | 8.208 |  |      |      |  |            |                  |  |                         |                |  |  |  |  | 2016/08/22 | 2016/08/22 |           |
|                                               |                                  |                                                         |         |            |  |            | ZAM000244573 |           | 8.175 |  |      |      |  |            |                  |  |                         |                |  |  |  |  | 2016/11/22 | 2016/11/22 |           |
| Linked Negotiable Certificates Of Deposit     | IPNLNCD201905223U03XXXXPLP1.25   | INVESTEC BANK LIMITED                                   | Matured | 2015/05/22 |  | 2019/05/22 | ZAM000244672 | 0         | 8.4   |  | ISDF | None |  | ZAR-JIBAR3 | PLUS-1.25-PRCT   |  | None                    | Issuer Defined |  |  |  |  |            |            | Category3 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000244672 |           | 7.55  |  |      |      |  |            |                  |  |                         |                |  |  |  |  | 2017/11/22 | 2017/11/22 |           |
|                                               |                                  |                                                         |         |            |  |            | ZAM000244672 |           | 7.742 |  |      |      |  |            |                  |  |                         |                |  |  |  |  | 2015/08/24 | 2015/08/24 |           |
|                                               |                                  |                                                         |         |            |  |            | ZAM000244672 |           | 8.242 |  |      |      |  |            |                  |  |                         |                |  |  |  |  | 2015/11/23 | 2015/11/23 |           |
|                                               |                                  |                                                         |         |            |  |            | ZAM000244672 |           | 8.55  |  |      |      |  |            |                  |  |                         |                |  |  |  |  | 2016/02/22 | 2016/02/22 |           |
|                                               |                                  |                                                         |         |            |  |            | ZAM000244672 |           | 8.592 |  |      |      |  |            |                  |  |                         |                |  |  |  |  | 2016/05/23 | 2016/05/23 |           |
|                                               |                                  |                                                         |         |            |  |            | ZAM000244672 |           | 8.608 |  |      |      |  |            |                  |  |                         |                |  |  |  |  | 2016/08/22 | 2016/08/22 |           |
|                                               |                                  |                                                         |         |            |  |            | ZAM000244672 |           | 8.575 |  |      |      |  |            |                  |  |                         |                |  |  |  |  | 2016/11/22 | 2016/11/22 |           |
|                                               |                                  |                                                         |         |            |  |            | ZAM000244672 |           | 8.592 |  |      |      |  |            |                  |  |                         |                |  |  |  |  | 2017/02/22 | 2017/02/22 |           |
|                                               |                                  |                                                         |         |            |  |            | ZAM000244672 |           | 8.3   |  |      |      |  |            |                  |  |                         |                |  |  |  |  | 2017/05/22 | 2017/05/22 |           |
|                                               |                                  |                                                         |         |            |  |            | ZAM000244672 |           | 8.35  |  |      |      |  |            |                  |  |                         |                |  |  |  |  | 2017/08/22 | 2017/08/22 |           |
|                                               |                                  |                                                         |         |            |  |            | ZAM000244672 |           | 8.375 |  |      |      |  |            |                  |  |                         |                |  |  |  |  | 2017/11/22 | 2017/11/22 |           |
|                                               |                                  |                                                         |         |            |  |            | ZAM000244672 |           | 8.15  |  |      |      |  |            |                  |  |                         |                |  |  |  |  | 2018/02/22 | 2018/02/22 |           |
|                                               |                                  |                                                         |         |            |  |            | ZAM000244672 |           | 8.267 |  |      |      |  |            |                  |  |                         |                |  |  |  |  | 2018/05/22 | 2018/05/22 |           |
|                                               |                                  |                                                         |         |            |  |            | ZAM000244672 |           | 8.275 |  |      |      |  |            |                  |  |                         |                |  |  |  |  | 2018/08/22 | 2018/08/22 |           |
|                                               |                                  |                                                         |         |            |  |            | ZAM000244672 |           | 8.4   |  |      |      |  |            |                  |  |                         |                |  |  |  |  | 2018/11/22 | 2018/11/22 |           |
| Linked Negotiable Certificates Of Deposit     | NBKLNCD201511233U03XXXXPLP0.58   | NEDBANK CAPITAL                                         | Matured | 2015/05/22 |  | 2015/11/23 | ZAM000244748 | 300000000 | 6.705 |  | ISDF | None |  | ZAR-JIBAR3 | PLUS-0.58-PRCT</ |  |                         |                |  |  |  |  |            |            |           |



[illegible]



[illegible]



[illegible]



|  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|
|  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|



|                                               |                                 |                                                         |         |            |  |            |              |            |       |  |      |      |  |            |                 |  |                         |                |  |  |  |            |            |           |
|-----------------------------------------------|---------------------------------|---------------------------------------------------------|---------|------------|--|------------|--------------|------------|-------|--|------|------|--|------------|-----------------|--|-------------------------|----------------|--|--|--|------------|------------|-----------|
| Linked Negotiable Certificates Of Deposit     | NBKLNCD201706023U03XXXXPLP0.85  | NEDBANK CAPITAL                                         | Matured | 2015/06/03 |  | 2017/06/02 | ZAM000246826 | 70000000   | 8.18  |  | ISDF | None |  | ZAR-JIBAR3 | PLUS-0.85-PRCT  |  | Quarterly Payment Cycle | Issuer Defined |  |  |  |            | 2017/06/02 | Category3 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000246826 |            | 7.15  |  |      |      |  |            |                 |  |                         |                |  |  |  | 2015/09/03 | 2015/09/03 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000246826 |            | 7.967 |  |      |      |  |            |                 |  |                         |                |  |  |  | 2015/12/03 | 2015/12/03 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000246826 |            | 7.85  |  |      |      |  |            |                 |  |                         |                |  |  |  | 2016/03/03 | 2016/03/03 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000246826 |            | 8.158 |  |      |      |  |            |                 |  |                         |                |  |  |  | 2016/06/03 | 2016/06/03 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000246826 |            | 8.208 |  |      |      |  |            |                 |  |                         |                |  |  |  | 2016/09/05 | 2016/09/05 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000246826 |            | 8.208 |  |      |      |  |            |                 |  |                         |                |  |  |  | 2016/12/05 | 2016/12/05 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000246826 |            | 8.175 |  |      |      |  |            |                 |  |                         |                |  |  |  | 2017/03/03 | 2017/03/03 |           |
| Linked Negotiable Certificates Of Deposit     | NBKLNCD201806013U03XXXXPLP1.075 | NEDBANK CAPITAL                                         | Matured | 2015/06/03 |  | 2018/06/01 | ZAM000246859 | 12000000   | 8.2   |  | ISDF | None |  | ZAR-JIBAR3 | PLUS-1.075-PRCT |  | Quarterly Payment Cycle | Issuer Defined |  |  |  |            | 2017/03/03 | Category3 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000246859 |            | 7.375 |  |      |      |  |            |                 |  |                         |                |  |  |  | 2015/09/03 | 2015/09/03 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000246859 |            | 7.592 |  |      |      |  |            |                 |  |                         |                |  |  |  | 2015/12/03 | 2015/12/03 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000246859 |            | 8.075 |  |      |      |  |            |                 |  |                         |                |  |  |  | 2016/03/03 | 2016/03/03 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000246859 |            | 8.383 |  |      |      |  |            |                 |  |                         |                |  |  |  | 2016/06/03 | 2016/06/03 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000246859 |            | 8.433 |  |      |      |  |            |                 |  |                         |                |  |  |  | 2016/09/05 | 2016/09/05 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000246859 |            | 8.433 |  |      |      |  |            |                 |  |                         |                |  |  |  | 2016/12/05 | 2016/12/05 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000246859 |            | 8.4   |  |      |      |  |            |                 |  |                         |                |  |  |  | 2017/03/03 | 2017/03/03 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000246859 |            | 8.4   |  |      |      |  |            |                 |  |                         |                |  |  |  | 2017/06/05 | 2017/06/05 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000246859 |            | 8.117 |  |      |      |  |            |                 |  |                         |                |  |  |  | 2017/09/04 | 2017/09/04 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000246859 |            | 8.2   |  |      |      |  |            |                 |  |                         |                |  |  |  | 2017/12/04 | 2017/12/04 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000246859 |            | 8.2   |  |      |      |  |            |                 |  |                         |                |  |  |  | 2018/03/05 | 2018/03/05 |           |
| Negotiable Certificates Of Deposit            | ABPNCDX201806022T7.475          | ABSA BANK LIMITED                                       | Matured | 2015/06/03 |  | 2016/06/02 | ZAM000246784 | 216000000  | 7.475 |  | TERM | None |  |            |                 |  |                         |                |  |  |  |            |            | Category2 |
| Negotiable Certificates Of Deposit            | SBSNCDX201606022T7.425          | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2015/06/03 |  | 2016/06/02 | ZAM000247006 | 43000000   | 7.425 |  | TERM | None |  |            |                 |  |                         |                |  |  |  |            |            | Category2 |
| Negotiable Certificates Of Deposit            | NBKNCX201606022T7.45            | NEDBANK CAPITAL                                         | Matured | 2015/06/03 |  | 2016/06/02 | ZAM000246867 | 44000000   | 7.45  |  | TERM | None |  |            |                 |  |                         |                |  |  |  |            |            | Category2 |
| Debentures                                    | SRBDEBX201506102T5.670          | SOUTH AFRICAN RESERVE BANK                              | Matured | 2015/06/03 |  | 2015/06/10 | ZAM000246875 | 250000000  | 5.67  |  | TERM | None |  |            |                 |  |                         |                |  |  |  |            |            | Category2 |
| Debentures                                    | SRBDEBX20150729T5.700           | SOUTH AFRICAN RESERVE BANK                              | Matured | 2015/06/03 |  | 2015/07/29 | ZAM000246891 | 350000000  | 5.7   |  | TERM | None |  |            |                 |  |                         |                |  |  |  |            |            | Category2 |
| Debentures                                    | SRBDEBX201506102T5.750          | SOUTH AFRICAN RESERVE BANK                              | Matured | 2015/06/03 |  | 2015/06/10 | ZAM000246817 | 450000000  | 5.75  |  | TERM | None |  |            |                 |  |                         |                |  |  |  |            |            | Category2 |
| Negotiable Certificates Of Deposit            | SBSNCDX201606022T7.425          | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2015/06/03 |  | 2016/06/02 | ZAM000246874 | 30000000   | 7.425 |  | TERM | None |  |            |                 |  |                         |                |  |  |  |            |            | Category2 |
| Linked Negotiable Certificates Of Deposit     | IPNLNCD201606023U03XXXXPLP0.78  | INVESTEC BANK LIMITED                                   | Matured | 2015/06/03 |  | 2016/06/02 | ZAM000246727 | 50000000   | 7.78  |  | ISDF | None |  | ZAR-JIBAR3 | PLUS-0.78-PRCT  |  | None                    | Issuer Defined |  |  |  |            |            | Category3 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000246727 |            | 7.08  |  |      |      |  |            |                 |  |                         |                |  |  |  | 2015/09/03 | 2015/09/03 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000246727 |            | 7.297 |  |      |      |  |            |                 |  |                         |                |  |  |  | 2015/12/03 | 2015/12/03 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000246727 |            | 7.78  |  |      |      |  |            |                 |  |                         |                |  |  |  | 2016/03/03 | 2016/03/03 |           |
| Linked Negotiable Certificates Of Deposit     | NBKLNCD201606023U03XXXXPLP0.725 | NEDBANK CAPITAL                                         | Matured | 2015/06/03 |  | 2016/06/02 | ZAM000246776 | 20000000   | 7.73  |  | ISDF | None |  | ZAR-JIBAR3 | PLUS-0.725-PRCT |  | Quarterly Payment Cycle | Issuer Defined |  |  |  |            |            | Category3 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000246776 |            | 7.025 |  |      |      |  |            |                 |  |                         |                |  |  |  | 2015/09/03 | 2015/09/03 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000246776 |            | 7.242 |  |      |      |  |            |                 |  |                         |                |  |  |  | 2015/12/03 | 2015/12/03 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000246776 |            | 7.725 |  |      |      |  |            |                 |  |                         |                |  |  |  | 2016/03/03 | 2016/03/03 |           |
| Linked Negotiable Certificates Of Deposit     | SBSLNCD201606023U03XXXXPLP0.725 | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2015/06/03 |  | 2016/06/02 | ZAM000247048 | 46000000   | 7.73  |  | ISDF | None |  | ZAR-JIBAR3 | PLUS-0.725-PRCT |  | None                    | Issuer Defined |  |  |  |            |            | Category3 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000247048 |            | 7.025 |  |      |      |  |            |                 |  |                         |                |  |  |  | 2015/09/03 | 2015/09/03 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000247048 |            | 7.242 |  |      |      |  |            |                 |  |                         |                |  |  |  | 2015/12/03 | 2015/12/03 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000247048 |            | 7.725 |  |      |      |  |            |                 |  |                         |                |  |  |  | 2016/03/03 | 2016/03/03 |           |
| Negotiable Certificates Of Deposit            | RANNCX201509032T6.0750000       | RAND MERCHANT BANK                                      | Matured | 2015/06/03 |  | 2015/09/03 | ZAM000246750 | 200000000  | 6.075 |  | TERM | None |  |            |                 |  |                         |                |  |  |  |            |            | Category2 |
| Floating Rate Notes                           | RANFRNX201806013U03XXXXPLB105.  | RAND MERCHANT BANK                                      | Matured | 2015/06/03 |  | 2018/06/01 | ZAM000246834 | 80000000   | 8.18  |  | ISDF | None |  | ZAR-JIBAR3 | PLUS-105-BPS    |  | None                    | Issuer Defined |  |  |  |            |            | Category3 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000246834 |            | 7.35  |  |      |      |  |            |                 |  |                         |                |  |  |  | 2015/09/03 | 2015/09/03 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000246834 |            | 7.567 |  |      |      |  |            |                 |  |                         |                |  |  |  | 2015/12/03 | 2015/12/03 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000246834 |            | 8.05  |  |      |      |  |            |                 |  |                         |                |  |  |  | 2016/03/03 | 2016/03/03 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000246834 |            | 8.358 |  |      |      |  |            |                 |  |                         |                |  |  |  | 2016/06/03 | 2016/06/03 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000246834 |            | 8.408 |  |      |      |  |            |                 |  |                         |                |  |  |  | 2016/09/05 | 2016/09/05 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000246834 |            | 8.408 |  |      |      |  |            |                 |  |                         |                |  |  |  | 2016/12/05 | 2016/12/05 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000246834 |            | 8.375 |  |      |      |  |            |                 |  |                         |                |  |  |  | 2017/03/03 | 2017/03/03 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000246834 |            | 8.375 |  |      |      |  |            |                 |  |                         |                |  |  |  | 2017/06/05 | 2017/06/05 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000246834 |            | 8.092 |  |      |      |  |            |                 |  |                         |                |  |  |  | 2017/09/04 | 2017/09/04 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000246834 |            | 8.175 |  |      |      |  |            |                 |  |                         |                |  |  |  | 2017/12/04 | 2017/12/04 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000246834 |            | 8.175 |  |      |      |  |            |                 |  |                         |                |  |  |  | 2018/03/05 | 2018/03/05 |           |
| Linked Negotiable Certificates Of Deposit     | SBSLNCD201806013U03XXXXPLP1.05  | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2015/06/03 |  | 2018/06/01 | ZAM000247014 | 17000000   | 8.18  |  | ISDF | None |  | ZAR-JIBAR3 | PLUS-1.05-PRCT  |  | None                    | Issuer Defined |  |  |  |            |            | Category3 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000247014 |            | 7.35  |  |      |      |  |            |                 |  |                         |                |  |  |  | 2015/09/03 | 2015/09/03 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000247014 |            | 7.567 |  |      |      |  |            |                 |  |                         |                |  |  |  | 2015/12/03 | 2015/12/03 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000247014 |            | 8.05  |  |      |      |  |            |                 |  |                         |                |  |  |  | 2016/03/03 | 2016/03/03 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000247014 |            | 8.358 |  |      |      |  |            |                 |  |                         |                |  |  |  | 2016/06/03 | 2016/06/03 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000247014 |            | 8.408 |  |      |      |  |            |                 |  |                         |                |  |  |  | 2016/09/05 | 2016/09/05 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000247014 |            | 8.408 |  |      |      |  |            |                 |  |                         |                |  |  |  | 2016/12/05 | 2016/12/05 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000247014 |            | 8.375 |  |      |      |  |            |                 |  |                         |                |  |  |  | 2017/03/03 | 2017/03/03 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000247014 |            | 8.375 |  |      |      |  |            |                 |  |                         |                |  |  |  | 2017/06/05 | 2017/06/05 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000247014 |            | 8.092 |  |      |      |  |            |                 |  |                         |                |  |  |  | 2017/09/04 | 2017/09/04 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000247014 |            | 8.175 |  |      |      |  |            |                 |  |                         |                |  |  |  | 2017/12/04 | 2017/12/04 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000247014 |            | 8.175 |  |      |      |  |            |                 |  |                         |                |  |  |  | 2018/03/05 | 2018/03/05 |           |
| Treasury Bills                                | NATTBXX201606011                | GOVERNMENT OF SOUTH AFRICA                              | Matured | 2015/06/03 |  | 2016/06/01 | ZAM000246115 | 6950000000 |       |  | None | None |  |            |                 |  |                         |                |  |  |  |            |            | Category1 |
| Commercial Paper Bills/ Capital Project Bills | ESKCPBX201606021                | ESKOM HOLDINGS SOC LTD                                  | Matured | 2015/06/03 |  | 2016/06/02 | ZAM000246743 | 20000000   |       |  | None | None |  |            |                 |  |                         |                |  |  |  |            |            | Category1 |
| Floating Rate Notes                           | ABPFRNX201606023U03XXXXPLP0.725 | ABSA BANK LIMITED                                       | Matured | 2015/06/03 |  | 2016/06/02 | ZAM000246792 | 14000000   | 7.73  |  | ISDF | None |  | ZAR-JIBAR3 | PLUS-0.725-PRCT |  | None                    | Issuer Defined |  |  |  |            |            | Category3 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000246792 |            | 7.025 |  |      |      |  |            |                 |  |                         |                |  |  |  | 2015/09/02 | 2015/09/02 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000246792 |            | 7.242 |  |      |      |  |            |                 |  |                         |                |  |  |  | 2015/12/02 | 2015/12/02 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000246792 |            | 7.725 |  |      |      |  |            |                 |  |                         |                |  |  |  | 2016/03/02 | 2016/06/02 |           |
| Linked Negotiable Certificates Of Deposit     | SBSLNCD201706023U03XXXXPLP0.85  | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2015/06/03 |  | 2017/06/02 | ZAM000246990 | 20000000   | 8.18  |  | ISDF | None |  | ZAR-JIBAR3 | PLUS-0.85-PRCT  |  | None                    | Issuer Defined |  |  |  |            |            | Category3 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000246990 |            | 7.15  |  |      |      |  |            |                 |  |                         |                |  |  |  | 2015/09/03 | 2015/09/03 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000246990 |            | 7.367 |  |      |      |  |            |                 |  |                         |                |  |  |  | 2015/12/03 | 2015/12/03 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000246990 |            | 7.85  |  |      |      |  |            |                 |  |                         |                |  |  |  | 2016/03/03 | 2016/03/03 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000246990 |            | 8.158 |  |      |      |  |            |                 |  |                         |                |  |  |  | 2016/06/03 | 2016/06/03 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000246990 |            | 8.208 |  |      |      |  |            |                 |  |                         |                |  |  |  | 2016/09/05 | 2016/09/05 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000246990 |            | 8.208 |  |      |      |  |            |                 |  |                         |                |  |  |  | 2016/12/05 | 2016/12/05 |           |
|                                               |                                 |                                                         |         |            |  |            | ZAM000246990 |            | 8.175 |  |      |      |  |            |                 |  |                         |                |  |  |  | 2017/03/03 | 2017/03    |           |



|                                               |                                 |                                                           |         |            |  |            |              |           |       |  |      |      |  |  |            |                 |                         |                |  |  |            |            |           |
|-----------------------------------------------|---------------------------------|-----------------------------------------------------------|---------|------------|--|------------|--------------|-----------|-------|--|------|------|--|--|------------|-----------------|-------------------------|----------------|--|--|------------|------------|-----------|
|                                               | SBSLNCDD20160603J03XXXXPLP0.725 | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2015/06/04 |  | 2016/06/03 | ZAM000247386 | 19000000  | 7.73  |  | ISDF | None |  |  | ZAR-JIBAR3 | PLUS-0.725-PRCT | None                    | Issuer Defined |  |  |            | 2016/06/03 | Category3 |
|                                               |                                 |                                                           |         |            |  |            | ZAM000247386 |           | 7.025 |  |      |      |  |  |            |                 |                         |                |  |  | 2015/09/04 | 2015/09/04 |           |
|                                               |                                 |                                                           |         |            |  |            | ZAM000247386 |           | 7.242 |  |      |      |  |  |            |                 |                         |                |  |  | 2015/12/04 | 2015/12/04 |           |
|                                               |                                 |                                                           |         |            |  |            | ZAM000247386 |           | 7.733 |  |      |      |  |  |            |                 |                         |                |  |  | 2016/03/04 | 2016/03/04 |           |
| Negotiable Certificates Of Deposit            | ABPNCDX201606032T7.50           | ABSA BANK LIMITED                                         | Matured | 2015/06/04 |  | 2016/06/03 | ZAM000247436 | 22000000  | 7.5   |  | TERM | None |  |  |            |                 |                         |                |  |  |            |            | Category2 |
| Promissory Notes                              | TLDPNXX201512031                | THE LAND AND AGRICULTURE DEVELOPMENT BANK OF SOUTH AFRICA | Matured | 2015/06/04 |  | 2015/12/03 | ZAM000247261 | 100000000 |       |  |      | None |  |  |            |                 |                         |                |  |  |            |            | Category1 |
| Commercial Paper Bills/ Capital Project Bills | ESKCPBX201606031                | ESKOM HOLDINGS SOC LTD                                    | Matured | 2015/06/04 |  | 2016/06/03 | ZAM000247105 | 5000000   |       |  |      | None |  |  |            |                 |                         |                |  |  |            |            | Category1 |
| Negotiable Certificates Of Deposit            | NBKNCDX201806012I8.51           | NEDBANK CAPITAL                                           | Matured | 2015/06/04 |  | 2018/06/01 | ZAM000247279 | 2000000   | 8.51  |  | ISDF | None |  |  |            |                 |                         |                |  |  |            |            | Category2 |
|                                               |                                 |                                                           |         |            |  |            | ZAM000247279 |           |       |  |      |      |  |  |            |                 |                         |                |  |  | 2015/12/04 | 2015/12/04 |           |
|                                               |                                 |                                                           |         |            |  |            | ZAM000247279 |           |       |  |      |      |  |  |            |                 |                         |                |  |  | 2016/06/06 | 2016/06/06 |           |
|                                               |                                 |                                                           |         |            |  |            | ZAM000247279 |           |       |  |      |      |  |  |            |                 |                         |                |  |  | 2016/12/05 | 2016/12/05 |           |
|                                               |                                 |                                                           |         |            |  |            | ZAM000247279 |           |       |  |      |      |  |  |            |                 |                         |                |  |  | 2017/06/05 | 2017/06/05 |           |
|                                               |                                 |                                                           |         |            |  |            | ZAM000247279 |           |       |  |      |      |  |  |            |                 |                         |                |  |  | 2017/12/04 | 2017/12/04 |           |
|                                               |                                 |                                                           |         |            |  |            | ZAM000247279 |           |       |  |      |      |  |  |            |                 |                         |                |  |  | 2018/06/01 | 2018/06/01 |           |
| Negotiable Certificates Of Deposit            | SBSNCDX201806042I8.55           | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2015/06/04 |  | 2018/06/04 | ZAM000247352 | 40000000  | 8.55  |  | ISDF | None |  |  |            |                 |                         |                |  |  |            |            | Category2 |
|                                               |                                 |                                                           |         |            |  |            | ZAM000247352 |           |       |  |      |      |  |  |            |                 |                         |                |  |  | 2015/12/04 | 2015/12/04 |           |
|                                               |                                 |                                                           |         |            |  |            | ZAM000247352 |           |       |  |      |      |  |  |            |                 |                         |                |  |  | 2016/06/06 | 2016/06/06 |           |
|                                               |                                 |                                                           |         |            |  |            | ZAM000247352 |           |       |  |      |      |  |  |            |                 |                         |                |  |  | 2016/12/05 | 2016/12/05 |           |
|                                               |                                 |                                                           |         |            |  |            | ZAM000247352 |           |       |  |      |      |  |  |            |                 |                         |                |  |  | 2017/06/05 | 2017/06/05 |           |
|                                               |                                 |                                                           |         |            |  |            | ZAM000247352 |           |       |  |      |      |  |  |            |                 |                         |                |  |  | 2017/12/04 | 2017/12/04 |           |
|                                               |                                 |                                                           |         |            |  |            | ZAM000247352 |           |       |  |      |      |  |  |            |                 |                         |                |  |  | 2018/06/04 | 2018/06/04 |           |
| Negotiable Certificates Of Deposit            | NBKNCDX201806022T7.5            | NEDBANK CAPITAL                                           | Matured | 2015/06/04 |  | 2016/06/02 | ZAM000247220 | 18000000  | 7.5   |  | TERM | None |  |  |            |                 |                         |                |  |  |            |            | Category2 |
| Negotiable Certificates Of Deposit            | ABPNCDX201512042T6.80           | ABSA BANK LIMITED                                         | Matured | 2015/06/04 |  | 2015/12/04 | ZAM000247428 | 12000000  | 6.8   |  | TERM | None |  |  |            |                 |                         |                |  |  |            |            | Category2 |
| Negotiable Certificates Of Deposit            | ABPNCDX201509182T6.20           | ABSA BANK LIMITED                                         | Matured | 2015/06/04 |  | 2015/09/18 | ZAM000247071 | 200000000 | 6.2   |  | TERM | None |  |  |            |                 |                         |                |  |  |            |            | Category1 |
| Negotiable Certificates Of Deposit            | NBKNCDX201509032T6.05           | NEDBANK CAPITAL                                           | Matured | 2015/06/04 |  | 2015/09/03 | ZAM000247204 | 3000000   | 6.05  |  | TERM | None |  |  |            |                 |                         |                |  |  |            |            | Category2 |
| Negotiable Certificates Of Deposit            | RANNCDX201606032T7.5000000      | RAND MERCHANT BANK                                        | Matured | 2015/06/04 |  | 2016/06/03 | ZAM000247287 | 1000000   | 7.5   |  | TERM | None |  |  |            |                 |                         |                |  |  |            |            | Category2 |
| Negotiable Certificates Of Deposit            | IPNNCDX201606022T7.55           | INVESTEC BANK LIMITED                                     | Matured | 2015/06/04 |  | 2016/06/02 | ZAM000247303 | 16000000  | 7.55  |  | TERM | None |  |  |            |                 |                         |                |  |  |            |            | Category2 |
| Negotiable Certificates Of Deposit            | RANNCDX201906052I8.9900000      | RAND MERCHANT BANK                                        | Matured | 2015/06/04 |  | 2019/06/05 | ZAM000247121 | 0         | 8.99  |  | ISDF | None |  |  |            |                 |                         |                |  |  |            |            | Category2 |
|                                               |                                 |                                                           |         |            |  |            | ZAM000247121 |           |       |  |      |      |  |  |            |                 |                         |                |  |  | 2015/12/04 | 2015/12/04 |           |
|                                               |                                 |                                                           |         |            |  |            | ZAM000247121 |           |       |  |      |      |  |  |            |                 |                         |                |  |  | 2016/06/06 | 2016/06/06 |           |
|                                               |                                 |                                                           |         |            |  |            | ZAM000247121 |           |       |  |      |      |  |  |            |                 |                         |                |  |  | 2016/12/05 | 2016/12/05 |           |
|                                               |                                 |                                                           |         |            |  |            | ZAM000247121 |           |       |  |      |      |  |  |            |                 |                         |                |  |  | 2017/06/05 | 2017/06/05 |           |
|                                               |                                 |                                                           |         |            |  |            | ZAM000247121 |           |       |  |      |      |  |  |            |                 |                         |                |  |  | 2017/12/04 | 2017/12/04 |           |
|                                               |                                 |                                                           |         |            |  |            | ZAM000247121 |           |       |  |      |      |  |  |            |                 |                         |                |  |  | 2018/06/04 | 2018/06/04 |           |
|                                               |                                 |                                                           |         |            |  |            | ZAM000247121 |           |       |  |      |      |  |  |            |                 |                         |                |  |  | 2018/12/04 | 2018/12/04 |           |
|                                               |                                 |                                                           |         |            |  |            | ZAM000247121 |           |       |  |      |      |  |  |            |                 |                         |                |  |  | 2019/06/03 | 2019/06/03 |           |
| Negotiable Certificates Of Deposit            | RANNCDX201603042T7.1500000      | RAND MERCHANT BANK                                        | Matured | 2015/06/04 |  | 2016/03/04 | ZAM000247337 | 14000000  | 7.15  |  | TERM | None |  |  |            |                 |                         |                |  |  |            |            | Category2 |
| Floating Rate Notes                           | RANFRNX20161205J03XXXXPLB77.5   | RAND MERCHANT BANK                                        | Matured | 2015/06/04 |  | 2016/12/05 | ZAM000247162 | 0         | 8.13  |  | ISDF | None |  |  | ZAR-JIBAR3 | PLUS-77.5-BPS   | None                    | Issuer Defined |  |  |            |            | Category3 |
|                                               |                                 |                                                           |         |            |  |            | ZAM000247162 |           |       |  |      |      |  |  |            |                 |                         |                |  |  | 2016/12/05 | 2016/12/05 |           |
|                                               |                                 |                                                           |         |            |  |            | ZAM000247162 |           | 7.075 |  |      |      |  |  |            |                 |                         |                |  |  | 2015/09/07 | 2015/09/07 |           |
|                                               |                                 |                                                           |         |            |  |            | ZAM000247162 |           | 7.292 |  |      |      |  |  |            |                 |                         |                |  |  | 2015/12/07 | 2015/12/07 |           |
|                                               |                                 |                                                           |         |            |  |            | ZAM000247162 |           | 7.792 |  |      |      |  |  |            |                 |                         |                |  |  | 2016/03/07 | 2016/03/07 |           |
|                                               |                                 |                                                           |         |            |  |            | ZAM000247162 |           | 8.083 |  |      |      |  |  |            |                 |                         |                |  |  | 2016/06/06 | 2016/06/06 |           |
|                                               |                                 |                                                           |         |            |  |            | ZAM000247162 |           | 8.133 |  |      |      |  |  |            |                 |                         |                |  |  | 2016/09/05 | 2016/09/05 |           |
| Floating Rate Notes                           | ABPFRNX20151203J03XXXXPLP0.525  | ABSA BANK LIMITED                                         | Matured | 2015/06/04 |  | 2015/12/03 | ZAM000247444 | 50000000  | 6.658 |  | ISDF | None |  |  | ZAR-JIBAR3 | PLUS-0.525-PRCT | None                    | Issuer Defined |  |  |            |            | Category3 |
|                                               |                                 |                                                           |         |            |  |            | ZAM000247444 |           | 6.825 |  |      |      |  |  |            |                 |                         |                |  |  | 2015/09/03 | 2015/09/03 |           |
| Linked Negotiable Certificates Of Deposit     | NBKLNCDD20151203J03XXXXPLP0.525 | NEDBANK CAPITAL                                           | Matured | 2015/06/04 |  | 2015/12/03 | ZAM000247451 | 18000000  | 6.658 |  | ISDF | None |  |  | ZAR-JIBAR3 | PLUS-0.525-PRCT | Quarterly Payment Cycle | Issuer Defined |  |  |            |            | Category3 |
|                                               |                                 |                                                           |         |            |  |            | ZAM000247451 |           | 6.825 |  |      |      |  |  |            |                 |                         |                |  |  | 2015/12/03 | 2015/12/03 |           |
| Negotiable Certificates Of Deposit            | RANNCDX201511022T6.5000000      | RAND MERCHANT BANK                                        | Matured | 2015/06/04 |  | 2015/11/02 | ZAM000247113 | 0         | 6.5   |  | TERM | None |  |  |            |                 |                         |                |  |  | 2015/09/04 | 2015/09/04 |           |
| Negotiable Certificates Of Deposit            | NBKNCDX201606032T7.6            | NEDBANK CAPITAL                                           | Matured | 2015/06/04 |  | 2016/06/03 | ZAM000247410 | 520000000 | 7.6   |  | TERM | None |  |  |            |                 |                         |                |  |  |            |            | Category2 |
| Negotiable Certificates Of Deposit            | SBSNCDX201512042T6.8            | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2015/06/05 |  | 2015/12/04 | ZAM000247550 | 14000000  | 6.8   |  | TERM | None |  |  |            |                 |                         |                |  |  |            |            | Category2 |
| Negotiable Certificates Of Deposit            | RANNCDX201509032T6.0500000      | RAND MERCHANT BANK                                        | Matured | 2015/06/05 |  | 2015/09/03 | ZAM000247600 | 3000000   | 6.05  |  | TERM | None |  |  |            |                 |                         |                |  |  |            |            | Category2 |
| Negotiable Certificates Of Deposit            | RANNCDX201806052I8.4800000      | RAND MERCHANT BANK                                        | Matured | 2015/06/05 |  | 2018/06/05 | ZAM000247489 | 0         | 8.48  |  | ISDF | None |  |  |            |                 |                         |                |  |  |            |            | Category2 |
|                                               |                                 |                                                           |         |            |  |            | ZAM000247489 |           |       |  |      |      |  |  |            |                 |                         |                |  |  | 2017/12/05 | 2017/12/05 |           |
|                                               |                                 |                                                           |         |            |  |            | ZAM000247489 |           |       |  |      |      |  |  |            |                 |                         |                |  |  | 2018/06/05 | 2018/06/05 |           |
|                                               |                                 |                                                           |         |            |  |            | ZAM000247489 |           |       |  |      |      |  |  |            |                 |                         |                |  |  | 2015/12/07 | 2015/12/07 |           |
|                                               |                                 |                                                           |         |            |  |            | ZAM000247489 |           |       |  |      |      |  |  |            |                 |                         |                |  |  | 2017/06/05 | 2017/06/05 |           |
|                                               |                                 |                                                           |         |            |  |            | ZAM000247489 |           |       |  |      |      |  |  |            |                 |                         |                |  |  | 2016/12/05 | 2016/12/05 |           |
|                                               |                                 |                                                           |         |            |  |            | ZAM000247489 |           |       |  |      |      |  |  |            |                 |                         |                |  |  | 2016/06/06 | 2016/06/06 |           |
| Negotiable Certificates Of Deposit            | RANNCDX201606032T7.4500000      | RAND MERCHANT BANK                                        | Matured | 2015/06/05 |  | 2016/06/03 | ZAM000247501 | 1000000   | 7.45  |  | TERM | None |  |  |            |                 |                         |                |  |  |            |            | Category2 |
| Negotiable Certificates Of Deposit            | SBSNCDX201607052T7.525          | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2015/06/05 |  | 2016/07/05 | ZAM000247618 | 1000000   | 7.525 |  | TERM | None |  |  |            |                 |                         |                |  |  |            |            | Category2 |
| Negotiable Certificates Of Deposit            | IPNNCDX201510052T6.45           | INVESTEC BANK LIMITED                                     | Matured | 2015/06/05 |  | 2015/10/05 | ZAM000247477 | 150000000 | 6.45  |  | TERM | None |  |  |            |                 |                         |                |  |  |            |            | Category2 |
| Negotiable Certificates Of Deposit            | SBSNCDX201606082T7.45           | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2015/06/05 |  | 2016/06/08 | ZAM000247592 | 1000000   | 7.45  |  | TERM | None |  |  |            |                 |                         |                |  |  |            |            | Category2 |
| Negotiable Certificates Of Deposit            | ABPNCDX201706022T7.948          | ABSA BANK LIMITED                                         | Matured | 2015/06/05 |  | 2017/06/02 | ZAM000247527 | 2000000   | 7.948 |  | ISDF | None |  |  |            |                 |                         |                |  |  |            |            | Category2 |
|                                               |                                 |                                                           |         |            |  |            | ZAM000247527 |           |       |  |      |      |  |  |            |                 |                         |                |  |  | 2016/12/02 | 2016/12/02 |           |
|                                               |                                 |                                                           |         |            |  |            | ZAM000247527 |           |       |  |      |      |  |  |            |                 |                         |                |  |  | 2016/06/02 | 2016/06/02 |           |
|                                               |                                 |                                                           |         |            |  |            | ZAM000247527 |           |       |  |      |      |  |  |            |                 |                         |                |  |  | 2017/06/02 | 2017/06/02 |           |
|                                               |                                 |                                                           |         |            |  |            | ZAM000247527 |           |       |  |      |      |  |  |            |                 |                         |                |  |  | 2015/12/02 | 2015/12/02 |           |
| Floating Rate Notes                           | ABPFRNX20151204J03XXXXPLP0.575  | ABSA BANK LIMITED                                         | Matured | 2015/06/05 |  | 2015/12/04 | ZAM000247667 | 609000000 | 6.708 |  | ISDF | None |  |  | ZAR-JIBAR3 | PLUS-0.575-PRCT | None                    | Issuer Defined |  |  |            |            | Category3 |
|                                               |                                 |                                                           |         |            |  |            | ZAM000247667 |           | 6.875 |  |      |      |  |  |            |                 |                         |                |  |  | 2015/09/04 | 2015/09/04 |           |
| Floating Rate Notes                           | RANFRNX20180604J03XXXXPLB112.5  | RAND MERCHANT BANK                                        | Matured | 2015/06/05 |  | 2018/06/04 | ZAM000247519 | 12000000  | 8.25  |  | ISDF | None |  |  | ZAR-JIBAR3 | PLUS-112.5-BPS  | None                    | Issuer Defined |  |  |            |            | Category3 |
|                                               |                                 |                                                           |         |            |  |            | ZAM000247519 |           |       |  |      |      |  |  |            |                 |                         |                |  |  | 2015/09/04 | 2015/09/04 |           |
|                                               |                                 |                                                           |         |            |  |            | ZAM000247519 |           | 7.425 |  |      |      |  |  |            |                 |                         |                |  |  | 2015/09/04 | 2015/09/04 |           |
|                                               |                                 |                                                           |         |            |  |            | ZAM000247519 |           | 7.642 |  |      |      |  |  |            |                 |                         |                |  |  | 2015/12/04 | 2015/12/04 |           |
|                                               |                                 |                                                           |         |            |  |            | ZAM000247519 |           | 8.133 |  |      |      |  |  |            |                 |                         |                |  |  | 2016/03/04 | 2016/03/04 |           |
|                                               |                                 |                                                           |         |            |  |            | ZAM000247519 |           | 8.433 |  |      |      |  |  |            |                 |                         |                |  |  | 2016/06/06 | 2016/06/06 |           |
|                                               |                                 |                                                           |         |            |  |            | ZAM000247519 |           | 8.483 |  |      |      |  |  |            |                 |                         |                |  |  | 2016/09/05 | 2016/09/05 |           |
|                                               |                                 |                                                           |         |            |  |            | ZAM000247519 |           | 8.483 |  |      |      |  |  |            |                 |                         |                |  |  | 2016/12/05 | 2016/12/05 |           |
|                                               |                                 |                                                           |         |            |  |            | ZAM000247519 |           | 8.45  |  |      |      |  |  |            |                 |                         |                |  |  | 2017/03/06 | 2017/03/06 |           |
|                                               |                                 |                                                           |         |            |  |            | ZAM000247519 |           | 8.45  |  |      |      |  |  |            |                 |                         |                |  |  | 2017/06/05 | 2017/06/05 |           |
|                                               |                                 |                                                           |         |            |  | </         |              |           |       |  |      |      |  |  |            |                 |                         |                |  |  |            |            |           |



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



|                                               |                                 |                                                         |         |            |  |            |              |            |       |  |      |      |            |                 |                         |                |            |            |
|-----------------------------------------------|---------------------------------|---------------------------------------------------------|---------|------------|--|------------|--------------|------------|-------|--|------|------|------------|-----------------|-------------------------|----------------|------------|------------|
| Commercial Paper Bills/ Capital Project Bills | ESKCPBX201606221                | ESKOM HOLDINGS SOC LTD                                  | Matured | 2015/06/24 |  | 2016/06/22 | ZAM000249853 | 100000000  |       |  | None |      |            |                 |                         |                |            | Category1  |
| Commercial Paper Bills/ Capital Project Bills | None                            | ESKOM HOLDINGS SOC LTD                                  | Matured | 2015/06/24 |  | 2016/06/23 | ZAM000249879 | 100000000  |       |  | None |      |            |                 |                         |                |            | Category1  |
| Debentures                                    | SRBDEBX201507012T5.730          | SOUTH AFRICAN RESERVE BANK                              | Matured | 2015/06/24 |  | 2015/07/01 | ZAM000249911 | 405000000  | 5.73  |  | TERM | None |            |                 |                         |                |            | Category2  |
| Debentures                                    | SRBDEBX201507012T5.735          | SOUTH AFRICAN RESERVE BANK                              | Matured | 2015/06/24 |  | 2015/07/01 | ZAM000249945 | 400000000  | 5.735 |  | TERM | None |            |                 |                         |                |            | Category2  |
| Linked Negotiable Certificates Of Deposit     | SBSLNCD201606243U03XXXXPLP0.675 | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2015/06/24 |  | 2016/06/24 | ZAM000249861 | 50000000   | 7.91  |  | ISDF | None | ZAR-JIBAR3 | PLUS-0.675-PRCT | None                    | Issuer Defined |            | Category3  |
|                                               |                                 |                                                         |         |            |  |            | ZAM000249861 |            | 6.983 |  |      |      |            |                 |                         |                | 2016/06/24 |            |
|                                               |                                 |                                                         |         |            |  |            | ZAM000249861 |            | 7.3   |  |      |      |            |                 |                         |                | 2015/09/25 | 2015/09/25 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000249861 |            | 7.908 |  |      |      |            |                 |                         |                | 2015/12/24 | 2015/12/24 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000249861 |            |       |  |      |      |            |                 |                         |                | 2016/03/24 | 2016/03/24 |
| Commercial Paper Bills/ Capital Project Bills | ESKCPBX201604221                | ESKOM HOLDINGS SOC LTD                                  | Matured | 2015/06/24 |  | 2016/04/22 | ZAM000249846 | 1000000000 |       |  | None |      |            |                 |                         |                |            | Category1  |
| Linked Negotiable Certificates Of Deposit     | SBSLNCD201906243U03XXXXPLP1.2   | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2015/06/24 |  | 2019/06/24 | ZAM000249895 | 50000000   | 8.35  |  | ISDF | None | ZAR-JIBAR3 | PLUS-1.2-PRCT   | None                    | Issuer Defined |            | Category3  |
|                                               |                                 |                                                         |         |            |  |            | ZAM000249895 |            | 7.508 |  |      |      |            |                 |                         |                | 2015/09/25 | 2019/06/24 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000249895 |            | 7.825 |  |      |      |            |                 |                         |                | 2015/09/25 | 2015/09/25 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000249895 |            | 8.433 |  |      |      |            |                 |                         |                | 2015/12/24 | 2015/12/24 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000249895 |            | 8.55  |  |      |      |            |                 |                         |                | 2016/03/24 | 2016/03/24 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000249895 |            | 8.558 |  |      |      |            |                 |                         |                | 2016/06/24 | 2016/06/24 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000249895 |            | 8.558 |  |      |      |            |                 |                         |                | 2016/09/26 | 2016/09/26 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000249895 |            | 8.558 |  |      |      |            |                 |                         |                | 2016/12/28 | 2016/12/27 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000249895 |            | 8.533 |  |      |      |            |                 |                         |                | 2017/03/24 | 2017/03/24 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000249895 |            | 8.525 |  |      |      |            |                 |                         |                | 2017/06/26 | 2017/06/26 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000249895 |            | 8.192 |  |      |      |            |                 |                         |                | 2017/09/26 | 2017/09/26 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000249895 |            | 8.358 |  |      |      |            |                 |                         |                | 2017/12/27 | 2017/12/27 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000249895 |            | 8.325 |  |      |      |            |                 |                         |                | 2018/03/26 | 2018/03/26 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000249895 |            | 8.142 |  |      |      |            |                 |                         |                | 2018/06/25 | 2018/06/25 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000249895 |            | 8.192 |  |      |      |            |                 |                         |                | 2018/09/25 | 2018/09/25 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000249895 |            | 8.35  |  |      |      |            |                 |                         |                | 2018/12/24 | 2018/12/24 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000249895 |            | 8.35  |  |      |      |            |                 |                         |                | 2019/03/25 | 2019/03/25 |
| Linked Negotiable Certificates Of Deposit     | RANLNCD201512233MPRMFIRMIB265,  | RAND MERCHANT BANK                                      | Matured | 2015/06/24 |  | 2015/12/23 | ZAM000250133 | 0          | 6.6   |  | MNTH | None | 23         | ZAR-PRIME-FIRN  | MINUS-265-BPS           | None           | Ad Hoc     |            |
|                                               |                                 |                                                         |         |            |  |            | ZAM000250133 |            | 6.85  |  |      |      |            |                 |                         |                | 2015/07/24 |            |
| Debentures                                    | SRBDEBX201507012T5.700          | SOUTH AFRICAN RESERVE BANK                              | Matured | 2015/06/24 |  | 2015/07/01 | ZAM000249903 | 500000000  | 5.7   |  | TERM | None |            |                 |                         |                |            | Category2  |
| Debentures                                    | SRBDEBX201507012T5.750          | SOUTH AFRICAN RESERVE BANK                              | Matured | 2015/06/24 |  | 2015/07/01 | ZAM000249960 | 105000000  | 5.75  |  | TERM | None |            |                 |                         |                |            | Category2  |
| Debentures                                    | SRBDEBX201507012T5.710          | SOUTH AFRICAN RESERVE BANK                              | Matured | 2015/06/24 |  | 2015/07/01 | ZAM000249978 | 550000000  | 5.71  |  | TERM | None |            |                 |                         |                |            | Category2  |
| Negotiable Certificates Of Deposit            | RANNCDX201606232T7.3750000      | RAND MERCHANT BANK                                      | Matured | 2015/06/25 |  | 2016/06/23 | ZAM000250182 | 0          | 7.375 |  | TERM | None |            |                 |                         |                |            | Category2  |
| Linked Negotiable Certificates Of Deposit     | IPNLNCD201606243U03XXXXPLP0.75  | INVESTEC BANK LIMITED                                   | Matured | 2015/06/25 |  | 2016/06/24 | ZAM000250273 | 30000000   | 7.98  |  | ISDF | None | ZAR-JIBAR3 | PLUS-0.75-PRCT  | None                    | Issuer Defined |            | Category3  |
|                                               |                                 |                                                         |         |            |  |            | ZAM000250273 |            | 7.058 |  |      |      |            |                 |                         |                | 2015/09/25 | 2015/09/25 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000250273 |            | 7.375 |  |      |      |            |                 |                         |                | 2015/09/25 | 2016/06/24 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000250273 |            | 7.983 |  |      |      |            |                 |                         |                | 2015/12/24 | 2015/12/24 |
|                                               |                                 |                                                         |         |            |  |            | ZAM00025028  |            | 8.21  |  |      |      |            |                 |                         |                | 2016/03/24 | 2016/03/24 |
| Floating Rate Notes                           | ABPFRNX201806253U03XXXXPLB108,  | ABSA BANK LIMITED                                       | Matured | 2015/06/25 |  | 2018/06/25 | ZAM000250208 | 200000000  | 8.21  |  | ISDF | None | ZAR-JIBAR3 | PLUS-108-BPS    | None                    | Issuer Defined |            | Category3  |
|                                               |                                 |                                                         |         |            |  |            | ZAM000250208 |            | 7.388 |  |      |      |            |                 |                         |                | 2018/06/25 |            |
|                                               |                                 |                                                         |         |            |  |            | ZAM000250208 |            | 7.705 |  |      |      |            |                 |                         |                | 2015/09/25 | 2015/09/25 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000250208 |            | 8.313 |  |      |      |            |                 |                         |                | 2015/12/28 | 2015/12/28 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000250208 |            | 8.447 |  |      |      |            |                 |                         |                | 2016/03/29 | 2016/03/29 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000250208 |            | 8.438 |  |      |      |            |                 |                         |                | 2016/06/27 | 2016/06/27 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000250208 |            | 8.438 |  |      |      |            |                 |                         |                | 2016/09/26 | 2016/09/26 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000250208 |            | 8.405 |  |      |      |            |                 |                         |                | 2016/12/28 | 2016/12/27 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000250208 |            | 8.405 |  |      |      |            |                 |                         |                | 2017/03/27 | 2017/03/27 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000250208 |            | 8.072 |  |      |      |            |                 |                         |                | 2017/06/26 | 2017/06/26 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000250208 |            | 8.238 |  |      |      |            |                 |                         |                | 2017/09/26 | 2017/09/26 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000250208 |            | 8.205 |  |      |      |            |                 |                         |                | 2017/12/27 | 2017/12/27 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000250208 |            |       |  |      |      |            |                 |                         |                | 2018/03/26 | 2017/06/26 |
| Linked Negotiable Certificates Of Deposit     | NBKLNCD201606243U03XXXXPLP0.7   | NEDBANK CAPITAL                                         | Matured | 2015/06/25 |  | 2016/06/24 | ZAM000250232 | 20000000   | 7.93  |  | ISDF | None | ZAR-JIBAR3 | PLUS-0.7-PRCT   | Quarterly Payment Cycle | Issuer Defined |            | Category3  |
|                                               |                                 |                                                         |         |            |  |            | ZAM000250232 |            | 7.008 |  |      |      |            |                 |                         |                | 2016/06/24 |            |
|                                               |                                 |                                                         |         |            |  |            | ZAM000250232 |            | 7.325 |  |      |      |            |                 |                         |                | 2015/09/25 | 2015/09/25 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000250232 |            | 7.933 |  |      |      |            |                 |                         |                | 2015/12/28 | 2015/12/28 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000250232 |            | 7.933 |  |      |      |            |                 |                         |                | 2016/03/29 | 2016/03/29 |
| Linked Negotiable Certificates Of Deposit     | SBSLNCD201606273U03XXXXPLP0.675 | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2015/06/25 |  | 2016/06/27 | ZAM000250257 | 20000000   | 7.91  |  | ISDF | None | ZAR-JIBAR3 | PLUS-0.675-PRCT | None                    | Issuer Defined |            | Category3  |
|                                               |                                 |                                                         |         |            |  |            | ZAM000250257 |            | 6.983 |  |      |      |            |                 |                         |                | 2016/06/27 |            |
|                                               |                                 |                                                         |         |            |  |            | ZAM000250257 |            | 7.3   |  |      |      |            |                 |                         |                | 2015/09/25 | 2015/09/25 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000250257 |            | 7.908 |  |      |      |            |                 |                         |                | 2015/12/28 | 2015/12/28 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000250257 |            | 8.01  |  |      |      |            |                 |                         |                | 2016/03/29 | 2016/03/29 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000250265 |            | 7.083 |  |      |      |            |                 |                         |                | 2016/06/24 |            |
|                                               |                                 |                                                         |         |            |  |            | ZAM000250265 |            | 7.4   |  |      |      |            |                 |                         |                | 2015/09/25 | 2015/09/25 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000250265 |            | 8.008 |  |      |      |            |                 |                         |                | 2015/12/28 | 2015/12/28 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000250265 |            | 7.442 |  |      |      |            |                 |                         |                | 2016/03/29 | 2016/03/29 |
| Floating Rate Notes                           | RANFRNX201808313U06XXXXPLB70,   | RAND MERCHANT BANK                                      | Matured | 2015/06/25 |  | 2018/08/31 | ZAM000250315 | 300000000  | 7.442 |  | ISDF | None | ZAR-JIBAR6 | PLUS-70-BPS     | None                    | Issuer Defined |            | Category3  |
|                                               |                                 |                                                         |         |            |  |            | ZAM000250315 |            | 7.608 |  |      |      |            |                 |                         |                | 2018/08/31 |            |
|                                               |                                 |                                                         |         |            |  |            | ZAM000250315 |            |       |  |      |      |            |                 |                         |                | 2015/08/31 | 2015/08/31 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000250315 |            |       |  |      |      |            |                 |                         |                | 2016/02/29 | 2016/02/29 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000250315 |            |       |  |      |      |            |                 |                         |                | 2016/08/31 | 2016/08/31 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000250315 |            |       |  |      |      |            |                 |                         |                | 2017/02/28 | 2017/02/28 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000250315 |            |       |  |      |      |            |                 |                         |                | 2017/08/31 | 2017/08/31 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000250315 |            |       |  |      |      |            |                 |                         |                | 2018/02/28 | 2018/02/28 |
| Negotiable Certificates Of Deposit            | RANNCDX201806222I8.4400000      | RAND MERCHANT BANK                                      | Matured | 2015/06/25 |  | 2018/06/22 | ZAM000250166 | 0          | 8.44  |  | ISDF | None |            |                 |                         |                |            | Category2  |
|                                               |                                 |                                                         |         |            |  |            | ZAM000250166 |            |       |  |      |      |            |                 |                         |                | 2015/12/28 |            |
|                                               |                                 |                                                         |         |            |  |            | ZAM000250166 |            |       |  |      |      |            |                 |                         |                | 2016/06/27 |            |
|                                               |                                 |                                                         |         |            |  |            | ZAM000250166 |            |       |  |      |      |            |                 |                         |                | 2016/12/27 |            |
|                                               |                                 |                                                         |         |            |  |            | ZAM000250166 |            |       |  |      |      |            |                 |                         |                | 2017/06/26 |            |
|                                               |                                 |                                                         |         |            |  |            | ZAM000250166 |            |       |  |      |      |            |                 |                         |                | 2017/12/27 |            |
|                                               |                                 |                                                         |         |            |  |            | ZAM000250166 |            |       |  |      |      |            |                 |                         |                | 2018/06/22 |            |
| Promissory Notes                              | SBSPNXX201606272T6.72           | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2015/06/25 |  | 2016/06/27 | ZAM000250299 | 100000000  | 6.72  |  | TERM | None |            |                 |                         |                |            | Category2  |
| Linked Negotiable Certificates Of Deposit     | RANLNCD201606233MPRMFIRMIB237.5 | RAND MERCHANT BANK                                      | Matured | 2015/06/25 |  | 2016/06/23 | ZAM000250323 | 1000000000 | 6.875 |  | MNTH | None | 25         | ZAR-PRIME-FIRN  | MINUS-237.5-BPS         | None           | Ad Hoc     |            |
|                                               |                                 |                                                         |         |            |  |            | ZAM000250323 |            | 7.125 |  |      |      |            |                 |                         |                | 2015/07/24 |            |
| Negotiable Certificates Of Deposit            | NBKNCDX201606232T7.375          | NEDBANK CAPITAL                                         | Matured | 2015/06/25 |  | 2016/06/23 | ZAM000250190 | 100000000  | 7.375 |  | TERM | None |            |                 |                         |                |            | Category2  |
| Floating Rate Notes                           | ABPFRNX201606243U03XXXXPLP0.7   | ABSA BANK LIMITED                                       | Matured | 2015/06/25 |  | 2016/06/24 | ZAM000250174 | 20000000   | 7.93  |  | ISDF | None | ZAR-JIBAR3 | PLUS-0.7-PRCT   | None                    | Issuer Defined |            | Category3  |
|                                               |                                 |                                                         |         |            |  |            | ZAM000250174 |            | 7.008 |  |      |      |            |                 |                         |                | 2016/03/24 |            |
|                                               |                                 |                                                         |         |            |  |            | ZAM000250174 |            | 7.325 |  |      |      |            |                 |                         |                | 2015/09/25 | 2015/09/25 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000250174 |            | 7.933 |  |      |      |            |                 |                         |                | 2015/12/24 | 2015/12/24 |
| Floating Rate Notes                           | RANFRNX201606243U03XXXXPLB67.5  | RAND MERCHANT BANK                                      | Matured | 2015/06/25 |  | 2016/06/24 | ZAM000250331 | 70000000   | 7.3   |  | ISDF | None | ZAR-JIBAR3 | PLUS-67.5-BPS   | None                    | Issuer Defined |            | Category3  |
|                                               |                                 |                                                         |         |            |  |            | ZAM000250331 |            | 6.983 |  |      |      |            |                 |                         |                | 2016/06/24 |            |
|                                               |                                 |                                                         |         |            |  |            | ZAM000250331 |            | 7.3   |  |      |      |            |                 |                         |                | 2015/09/25 | 2015/09/25 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000250331 |            |       |  |      |      |            |                 |                         |                | 2015/12/24 | 2015/12/24 |
|                                               |                                 |                                                         |         |            |  |            | ZAM000250331 |            |       |  |      |      |            |                 |                         |                | 2016/03/24 | 2016/03/24 |
| Negotiable Certificates Of Deposit            | ABPNCDX201606232T7.40           | ABSA BANK LIMITED                                       | Matured | 2015/06/25 |  | 2016/06/23 | ZAM000250240 | 100000000  | 7.4   |  | TERM | None |            |                 |                         |                |            |            |



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]







[illegible]



[illegible]



[illegible]



|                                               |                                 |                                                           |         |            |  |            |              |            |       |  |      |      |            |                 |  |                         |                       |            |            |
|-----------------------------------------------|---------------------------------|-----------------------------------------------------------|---------|------------|--|------------|--------------|------------|-------|--|------|------|------------|-----------------|--|-------------------------|-----------------------|------------|------------|
| Negotiable Certificates Of Deposit            | SBSNCDX201602182T6.75           | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2015/08/18 |  | 2016/02/18 | ZAM000258193 | 20000000   | 6.75  |  | TERM | None |            |                 |  |                         |                       |            | Category2  |
| Negotiable Certificates Of Deposit            | ABPNCDX201511182T6.225          | ABSA BANK LIMITED                                         | Matured | 2015/08/18 |  | 2015/11/18 | ZAM000258292 | 11000000   | 6.225 |  | TERM | None |            |                 |  |                         |                       |            | Category2  |
| Negotiable Certificates Of Deposit            | ABPNCDX201511162T6.225          | ABSA BANK LIMITED                                         | Matured | 2015/08/18 |  | 2015/11/16 | ZAM000258292 | 30000000   | 6.225 |  | TERM | None |            |                 |  |                         |                       |            | Category2  |
| Linked Negotiable Certificates Of Deposit     | NBKLNCD20180820J03XXXXPLP1.075  | NEDBANK CAPITAL                                           | Matured | 2015/08/18 |  | 2018/08/20 | ZAM000258342 | 135000000  | 7.98  |  | ISDF | None | ZAR-JIBAR3 | PLUS-1.075-PRCT |  | Quarterly Payment Cycle | Issuer Defined        |            | Category3  |
|                                               |                                 |                                                           |         |            |  |            | ZAM000258342 |            |       |  |      |      |            |                 |  |                         |                       |            |            |
|                                               |                                 |                                                           |         |            |  |            | ZAM000258342 |            | 7.417 |  |      |      |            |                 |  |                         |                       | 2015/11/18 | 2018/08/20 |
|                                               |                                 |                                                           |         |            |  |            | ZAM000258342 |            | 8.058 |  |      |      |            |                 |  |                         |                       | 2018/02/18 | 2018/02/18 |
|                                               |                                 |                                                           |         |            |  |            | ZAM000258342 |            | 8.383 |  |      |      |            |                 |  |                         |                       | 2016/05/18 | 2016/05/18 |
|                                               |                                 |                                                           |         |            |  |            | ZAM000258342 |            | 8.417 |  |      |      |            |                 |  |                         |                       | 2016/08/18 | 2016/08/18 |
|                                               |                                 |                                                           |         |            |  |            | ZAM000258342 |            | 8.442 |  |      |      |            |                 |  |                         |                       | 2016/11/18 | 2016/11/18 |
|                                               |                                 |                                                           |         |            |  |            | ZAM000258342 |            | 8.4   |  |      |      |            |                 |  |                         |                       | 2017/02/20 | 2017/02/20 |
|                                               |                                 |                                                           |         |            |  |            | ZAM000258342 |            | 8.417 |  |      |      |            |                 |  |                         |                       | 2017/05/18 | 2017/05/18 |
|                                               |                                 |                                                           |         |            |  |            | ZAM000258342 |            | 8.133 |  |      |      |            |                 |  |                         |                       | 2017/08/18 | 2017/08/18 |
|                                               |                                 |                                                           |         |            |  |            | ZAM000258342 |            | 8.15  |  |      |      |            |                 |  |                         |                       | 2017/11/20 | 2017/11/20 |
|                                               |                                 |                                                           |         |            |  |            | ZAM000258342 |            | 8.3   |  |      |      |            |                 |  |                         |                       | 2018/02/18 | 2018/02/18 |
|                                               |                                 |                                                           |         |            |  |            | ZAM000258342 |            | 7.975 |  |      |      |            |                 |  |                         |                       | 2018/05/18 | 2018/05/18 |
| Linked Negotiable Certificates Of Deposit     | NBKLNCD201608173J03XXXXPLP0.65  | NEDBANK CAPITAL                                           | Matured | 2015/08/18 |  | 2016/08/17 | ZAM000258334 | 100000000  | 7.96  |  | ISDF | None | ZAR-JIBAR3 | PLUS-0.65-PRCT  |  | Quarterly Payment Cycle | Issuer Defined        |            | Category3  |
|                                               |                                 |                                                           |         |            |  |            | ZAM000258334 |            |       |  |      |      |            |                 |  |                         |                       |            |            |
|                                               |                                 |                                                           |         |            |  |            | ZAM000258334 |            | 6.992 |  |      |      |            |                 |  |                         |                       | 2015/11/18 | 2015/11/18 |
|                                               |                                 |                                                           |         |            |  |            | ZAM000258334 |            | 7.633 |  |      |      |            |                 |  |                         |                       | 2016/02/18 | 2016/02/18 |
|                                               |                                 |                                                           |         |            |  |            | ZAM000258334 |            | 7.958 |  |      |      |            |                 |  |                         |                       | 2016/05/18 | 2016/05/18 |
| Linked Negotiable Certificates Of Deposit     | IPNLNCD201602163J03XXXXPLP0.575 | INVESTEC BANK LIMITED                                     | Matured | 2015/08/19 |  | 2016/02/16 | ZAM000258417 | 489000000  | 6.92  |  | ISDF | None | ZAR-JIBAR3 | PLUS-0.575-PRCT |  | None                    | Issuer Defined        |            | Category3  |
|                                               |                                 |                                                           |         |            |  |            | ZAM000258417 |            |       |  |      |      |            |                 |  |                         |                       |            |            |
|                                               |                                 |                                                           |         |            |  |            | ZAM000258417 |            | 6.917 |  |      |      |            |                 |  |                         |                       | 2015/11/19 | 2015/11/19 |
| Negotiable Certificates Of Deposit            | IPNNCDX201602172T6.85           | INVESTEC BANK LIMITED                                     | Matured | 2015/08/19 |  | 2016/02/17 | ZAM000258359 | 0          | 6.85  |  | TERM | None |            |                 |  |                         |                       | 2015/11/19 | 2016/02/16 |
| Negotiable Certificates Of Deposit            | ABPNCDX201602182T6.775          | ABSA BANK LIMITED                                         | Matured | 2015/08/19 |  | 2016/02/18 | ZAM000258367 | 31000000   | 6.775 |  | TERM | None |            |                 |  |                         |                       |            |            |
| Debentures                                    | SRBDEBX201509022T5.985          | SOUTH AFRICAN RESERVE BANK                                | Matured | 2015/08/19 |  | 2015/09/02 | ZAM000258474 | 38000000   | 5.985 |  | TERM | None |            |                 |  |                         |                       |            | Category2  |
| Debentures                                    | SRBDEBX201510142T5.950          | SOUTH AFRICAN RESERVE BANK                                | Matured | 2015/08/19 |  | 2015/10/14 | ZAM000258482 | 30000000   | 5.95  |  | TERM | None |            |                 |  |                         |                       |            | Category2  |
| Negotiable Certificates Of Deposit            | SBSNCDX201608182T7.41           | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2015/08/19 |  | 2016/08/18 | ZAM000258260 | 300000000  | 7.41  |  | TERM | None |            |                 |  |                         |                       |            | Category2  |
| Negotiable Certificates Of Deposit            | ABPNCDX201605162T7.125          | ABSA BANK LIMITED                                         | Matured | 2015/08/19 |  | 2016/05/16 | ZAM000258433 | 6100000    | 7.125 |  | TERM | None |            |                 |  |                         |                       |            | Category2  |
| Debentures                                    | SRBDEBX201508262T5.985          | SOUTH AFRICAN RESERVE BANK                                | Matured | 2015/08/19 |  | 2015/08/26 | ZAM000258441 | 204000000  | 5.985 |  | TERM | None |            |                 |  |                         |                       |            | Category2  |
| Debentures                                    | SRBDEBX201508262T6.000          | SOUTH AFRICAN RESERVE BANK                                | Matured | 2015/08/19 |  | 2015/08/26 | ZAM000258466 | 2302000000 | 6     |  | TERM | None |            |                 |  |                         |                       |            | Category2  |
| Negotiable Certificates Of Deposit            | RANNCDX201608192T7.3750000      | RAND MERCHANT BANK                                        | Matured | 2015/08/19 |  | 2016/08/19 | ZAM000258524 | 200000000  | 7.375 |  | TERM | None |            |                 |  |                         |                       |            | Category2  |
| Debentures                                    | SRBDEBX201508262T5.990          | SOUTH AFRICAN RESERVE BANK                                | Matured | 2015/08/19 |  | 2015/08/26 | ZAM000258438 | 13000000   | 5.99  |  | TERM | None |            |                 |  |                         |                       |            | Category2  |
| Debentures                                    | SRBDEBX201509162T5.890          | SOUTH AFRICAN RESERVE BANK                                | Matured | 2015/08/19 |  | 2015/09/16 | ZAM000258490 | 200000000  | 5.89  |  | TERM | None |            |                 |  |                         |                       |            | Category2  |
| Negotiable Certificates Of Deposit            | ABPNCDX201602192T6.775          | ABSA BANK LIMITED                                         | Matured | 2015/08/19 |  | 2016/02/19 | ZAM000258425 | 33000000   | 6.775 |  | TERM | None |            |                 |  |                         |                       |            | Category2  |
| Negotiable Certificates Of Deposit            | RANNCDX202008192I9.0500000      | RAND MERCHANT BANK                                        | Matured | 2015/08/19 |  | 2020/08/19 | ZAM000258391 | 0          | 9.05  |  | ISDF | None |            |                 |  |                         |                       |            | Category2  |
|                                               |                                 |                                                           |         |            |  |            | ZAM000258391 |            |       |  |      |      |            |                 |  |                         |                       | 2018/08/19 |            |
|                                               |                                 |                                                           |         |            |  |            | ZAM000258391 |            |       |  |      |      |            |                 |  |                         |                       | 2018/02/19 |            |
|                                               |                                 |                                                           |         |            |  |            | ZAM000258391 |            |       |  |      |      |            |                 |  |                         |                       | 2017/02/20 |            |
|                                               |                                 |                                                           |         |            |  |            | ZAM000258391 |            |       |  |      |      |            |                 |  |                         |                       | 2017/08/21 |            |
|                                               |                                 |                                                           |         |            |  |            | ZAM000258391 |            |       |  |      |      |            |                 |  |                         |                       | 2018/02/19 |            |
|                                               |                                 |                                                           |         |            |  |            | ZAM000258391 |            |       |  |      |      |            |                 |  |                         |                       | 2018/08/20 |            |
|                                               |                                 |                                                           |         |            |  |            | ZAM000258391 |            |       |  |      |      |            |                 |  |                         |                       | 2019/02/19 |            |
|                                               |                                 |                                                           |         |            |  |            | ZAM000258391 |            |       |  |      |      |            |                 |  |                         |                       | 2019/08/19 |            |
|                                               |                                 |                                                           |         |            |  |            | ZAM000258391 |            |       |  |      |      |            |                 |  |                         |                       | 2020/02/19 |            |
|                                               |                                 |                                                           |         |            |  |            | ZAM000258391 |            |       |  |      |      |            |                 |  |                         |                       | 2020/08/19 |            |
| Treasury Bills                                | NATTBX201608171                 | GOVERNMENT OF SOUTH AFRICA                                | Matured | 2015/08/19 |  | 2016/08/17 | ZAM000258555 | 7370000000 |       |  |      | None |            |                 |  |                         |                       |            |            |
| Bridging Bonds                                | DBSBBX201509142T6.26            | DEVELOPMENT BANK OF SOUTHERN AFRICA                       | Matured | 2015/08/19 |  | 2015/09/14 | ZAM000258383 | 500000000  | 6.26  |  | TERM | None |            |                 |  |                         |                       |            | Category1  |
| Negotiable Certificates Of Deposit            | NBKNCDX201608182T7.4            | NEDBANK CAPITAL                                           | Matured | 2015/08/19 |  | 2016/08/18 | ZAM000258409 | 258000000  | 7.4   |  | TERM | None |            |                 |  |                         |                       |            | Category2  |
| Negotiable Certificates Of Deposit            | ABPNCDX201608182T7.40           | ABSA BANK LIMITED                                         | Matured | 2015/08/19 |  | 2016/08/18 | ZAM000258508 | 100000000  | 7.4   |  | TERM | None |            |                 |  |                         |                       |            | Category2  |
| Negotiable Certificates Of Deposit            | SBSNCDX201608192T7.375          | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2015/08/19 |  | 2016/08/19 | ZAM000258332 | 13000000   | 7.375 |  | TERM | None |            |                 |  |                         |                       |            | Category2  |
| Negotiable Certificates Of Deposit            | RANNCDX201602172T6.7750000      | RAND MERCHANT BANK                                        | Matured | 2015/08/19 |  | 2016/02/17 | ZAM000258375 | 194000000  | 6.775 |  | TERM | None |            |                 |  |                         |                       |            | Category2  |
| Negotiable Certificates Of Deposit            | RANNCDX201608182T7.3750000      | RAND MERCHANT BANK                                        | Matured | 2015/08/19 |  | 2016/08/18 | ZAM000258516 | 55000000   | 7.375 |  | TERM | None |            |                 |  |                         |                       |            | Category2  |
| Negotiable Certificates Of Deposit            | SBSNCDX201511202T6.175          | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2015/08/20 |  | 2015/11/20 | ZAM000258615 | 20000000   | 6.175 |  | TERM | None |            |                 |  |                         |                       |            | Category2  |
| Negotiable Certificates Of Deposit            | SBSNCDX20160222T6.8             | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2015/08/20 |  | 2016/02/22 | ZAM000258623 | 20000000   | 6.8   |  | TERM | None |            |                 |  |                         |                       |            | Category2  |
| Negotiable Certificates Of Deposit            | IPNNCDX201608192T7.6            | INVESTEC BANK LIMITED                                     | Matured | 2015/08/20 |  | 2016/08/19 | ZAM000258464 | 0          | 7.6   |  | TERM | None |            |                 |  |                         |                       |            | Category2  |
| Negotiable Certificates Of Deposit            | NBKNCDX201608192T7.425          | NEDBANK CAPITAL                                           | Matured | 2015/08/20 |  | 2016/08/19 | ZAM000258581 | 142000000  | 7.425 |  | TERM | None |            |                 |  |                         |                       |            | Category2  |
| Linked Negotiable Certificates Of Deposit     | SBSLNCD201602193J03XXXXPLP0.45  | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2015/08/20 |  | 2016/02/19 | ZAM000258680 | 0          | 6.94  |  | ISDF | None | ZAR-JIBAR3 | PLUS-0.45-PRCT  |  | None                    | Issuer Defined        |            | Category3  |
|                                               |                                 |                                                           |         |            |  |            | ZAM000258680 |            |       |  |      |      |            |                 |  |                         |                       |            |            |
|                                               |                                 |                                                           |         |            |  |            | ZAM000258680 |            | 6.942 |  |      |      |            |                 |  |                         |                       | 2015/11/20 | 2016/02/19 |
| Commercial Paper Bills/ Capital Project Bills | ESKCPBX201603171                | ESKOM HOLDINGS SOC LTD                                    | Matured | 2015/08/20 |  | 2016/03/17 | ZAM000258631 | 20000000   |       |  |      | None |            |                 |  |                         |                       |            | Category1  |
| Promissory Notes                              | TLDPNX201605191                 | THE LAND AND AGRICULTURE DEVELOPMENT BANK OF SOUTH AFRICA | Matured | 2015/08/20 |  | 2016/05/19 | ZAM000258672 | 20000000   |       |  |      | None |            |                 |  |                         |                       |            | Category1  |
| Negotiable Certificates Of Deposit            | ABPNCDX201608222T7.40           | ABSA BANK LIMITED                                         | Matured | 2015/08/20 |  | 2016/08/22 | ZAM000258565 | 60000000   | 7.4   |  | TERM | None |            |                 |  |                         |                       |            | Category2  |
| Negotiable Certificates Of Deposit            | ABPNCDX201511202T6.225          | ABSA BANK LIMITED                                         | Matured | 2015/08/20 |  | 2015/11/20 | ZAM000258649 | 100000000  | 6.225 |  | TERM | None |            |                 |  |                         |                       |            | Category2  |
| Negotiable Certificates Of Deposit            | NBKNCDX201608222T7.425          | NEDBANK CAPITAL                                           | Matured | 2015/08/20 |  | 2016/08/22 | ZAM000258557 | 11000000   | 7.425 |  | TERM | None |            |                 |  |                         |                       |            | Category2  |
| Negotiable Certificates Of Deposit            | SBSNCDX20160222T6.825           | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2015/08/20 |  | 2016/02/22 | ZAM000258573 | 200000000  | 6.825 |  | TERM | None |            |                 |  |                         |                       |            | Category2  |
| Negotiable Certificates Of Deposit            | SBSNCDX201608222T7.4            | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2015/08/20 |  | 2016/08/22 | ZAM000258599 | 14000000   | 7.4   |  | TERM | None |            |                 |  |                         |                       |            | Category2  |
| Negotiable Certificates Of Deposit            | ABPNCDX201608192T7.425          | ABSA BANK LIMITED                                         | Matured | 2015/08/20 |  | 2016/08/19 | ZAM000258656 | 49243658   | 7.425 |  | TERM | None |            |                 |  |                         |                       |            | Category2  |
| Promissory Notes                              | ABPPNX202008212T10.58           | ABSA BANK LIMITED                                         | Matured | 2015/08/20 |  | 2020/08/21 | ZAM000258607 | 10000000   | 10.58 |  | TERM | None |            |                 |  |                         |                       |            | Category2  |
| Negotiable Certificates Of Deposit            | SBSNCDX201511232T6.175          | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2015/08/21 |  | 2015/11/23 | ZAM000258714 | 20000000   | 6.175 |  | TERM | None |            |                 |  |                         |                       |            | Category2  |
| Negotiable Certificates Of Deposit            | SBSNCDX20160222T6.8             | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2015/08/21 |  | 2016/02/22 | ZAM000258722 | 11000000   | 6.8   |  | TERM | None |            |                 |  |                         |                       |            | Category2  |
| Negotiable Certificates Of Deposit            | SBSNCDX201608222T7.425          | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2015/08/21 |  | 2016/08/22 | ZAM000258730 | 10000000   | 7.425 |  | TERM | None |            |                 |  |                         |                       |            | Category2  |
| Negotiable Certificates Of Deposit            | ABPNCDX201608182T7.425          | ABSA BANK LIMITED                                         | Matured | 2015/08/21 |  | 2016/08/18 | ZAM000258748 | 409000000  | 7.425 |  | TERM | None |            |                 |  |                         |                       |            | Category2  |
| Negotiable Certificates Of Deposit            | NBKNCDX20160722T7.425           | NEDBANK CAPITAL                                           | Matured | 2015/08/21 |  | 2016/07/22 | ZAM000258763 | 260000000  | 7.425 |  | TERM | None |            |                 |  |                         |                       |            | Category2  |
| Negotiable Certificates Of Deposit            | SBSNCDX201608192T7.48           | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2015/08/21 |  | 2016/08/19 | ZAM000258847 | 622000000  | 7.48  |  | TERM | None |            |                 |  |                         |                       |            | Category2  |
| Floating Rate Notes                           | ABPFRNX201608223IPRMXXXXMIP2.6  | ABSA BANK LIMITED                                         | Matured | 2015/08/21 |  | 2016/08/22 | ZAM000258706 | 102000000  | 7.9   |  | ISDF | None | ZAR-PRIME  | MINUS-2.6-PRCT  |  | None                    | Monthly Payment Cycle | 2015/09/21 | Category3  |
|                                               |                                 |                                                           |         |            |  |            | ZAM000258706 |            |       |  |      |      |            |                 |  |                         |                       |            |            |
|                                               |                                 |                                                           |         |            |  |            | ZAM000258706 |            |       |  |      |      |            |                 |  |                         |                       | 2015/11/23 |            |
|                                               |                                 |                                                           |         |            |  |            | ZAM000258706 |            |       |  |      |      |            |                 |  |                         |                       | 2016/03/22 |            |
|                                               |                                 |                                                           |         |            |  |            | ZAM000258706 |            |       |  |      |      |            |                 |  |                         |                       | 2016/02/22 |            |
|                                               |                                 |                                                           |         |            |  |            | ZAM000258706 |            |       |  |      |      |            |                 |  |                         |                       | 2016/05/23 |            |
|                                               |                                 |                                                           |         |            |  |            | ZAM000258706 |            | </    |  |      |      |            |                 |  |                         |                       |            |            |



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



|                                           |                                 |                                                           |         |            |  |            |              |           |         |      |      |  |            |                 |             |                         |                |                         |            |            |
|-------------------------------------------|---------------------------------|-----------------------------------------------------------|---------|------------|--|------------|--------------|-----------|---------|------|------|--|------------|-----------------|-------------|-------------------------|----------------|-------------------------|------------|------------|
| Negotiable Certificates Of Deposit        | ABPNCDX201512302T6.25           | ABSA BANK LIMITED                                         | Matured | 2015/10/01 |  | 2015/12/30 | ZAM000264779 | 21720000  | 6.25    | TERM | None |  |            |                 |             |                         |                | 2015/10/01              | 2016/09/20 | Category2  |
| Negotiable Certificates Of Deposit        | SBSNCDX201512302T6.175          | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2015/10/01 |  | 2015/12/30 | ZAM000264688 | 18000000  | 6.175   | TERM | None |  |            |                 |             |                         |                | 2015/10/01              |            | Category2  |
| Negotiable Certificates Of Deposit        | SBSNCDX201810012I8.42           | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2015/10/01 |  | 2018/10/01 | ZAM000264829 | 100000000 | 8.42    | ISDF | None |  |            |                 |             |                         |                | 2015/10/01              |            | Category2  |
|                                           |                                 |                                                           |         |            |  |            | ZAM000264829 |           |         |      |      |  |            |                 |             |                         |                |                         |            | 2016/04/01 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000264829 |           |         |      |      |  |            |                 |             |                         |                |                         |            | 2016/10/03 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000264829 |           |         |      |      |  |            |                 |             |                         |                |                         |            | 2017/04/03 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000264829 |           |         |      |      |  |            |                 |             |                         |                |                         |            | 2017/10/02 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000264829 |           |         |      |      |  |            |                 |             |                         |                |                         |            | 2018/04/03 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000264829 |           |         |      |      |  |            |                 |             |                         |                |                         |            | 2015/10/01 |
| Linked Negotiable Certificates Of Deposit | NBKNCDD202010013U03XXXXPLP1.275 | NEDBANK CAPITAL                                           | Matured | 2015/10/01 |  | 2020/10/01 | ZAM000264720 | 12000000  | 5.18    | ISDF | None |  | ZAR-JIBAR3 | PLUS-1.275-PRCT |             | Quarterly Payment Cycle | Issuer Defined | 2015/10/01              |            | Category3  |
|                                           |                                 |                                                           |         |            |  |            | ZAM000264720 |           |         |      |      |  |            |                 |             |                         |                |                         |            | 2020/10/01 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000264720 |           | 7.9     |      |      |  |            |                 |             |                         |                |                         |            | 2016/01/04 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000264720 |           | 8.508   |      |      |  |            |                 |             |                         |                |                         |            | 2016/04/01 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000264720 |           | 8.633   |      |      |  |            |                 |             |                         |                |                         |            | 2016/07/01 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000264720 |           | 8.63333 |      |      |  |            |                 |             |                         |                |                         |            | 2016/10/03 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000264720 |           | 8.633   |      |      |  |            |                 |             |                         |                |                         |            | 2017/01/03 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000264720 |           | 8.633   |      |      |  |            |                 |             |                         |                |                         |            | 2017/04/03 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000264720 |           | 8.625   |      |      |  |            |                 |             |                         |                |                         |            | 2017/07/03 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000264720 |           | 8.267   |      |      |  |            |                 |             |                         |                |                         |            | 2017/10/02 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000264720 |           | 8.433   |      |      |  |            |                 |             |                         |                |                         |            | 2018/01/02 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000264720 |           | 8.158   |      |      |  |            |                 |             |                         |                |                         |            | 2018/04/03 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000264720 |           | 8.233   |      |      |  |            |                 |             |                         |                |                         |            | 2018/07/02 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000264720 |           | 8.275   |      |      |  |            |                 |             |                         |                |                         |            | 2018/10/01 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000264720 |           | 8.425   |      |      |  |            |                 |             |                         |                |                         |            | 2019/01/02 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000264720 |           | 8.433   |      |      |  |            |                 |             |                         |                |                         |            | 2019/04/02 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000264720 |           | 8.3     |      |      |  |            |                 |             |                         |                |                         |            | 2019/07/01 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000264720 |           | 8.067   |      |      |  |            |                 |             |                         |                |                         |            | 2019/10/01 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000264720 |           | 8.075   |      |      |  |            |                 |             |                         |                |                         |            | 2020/01/02 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000264720 |           | 8.883   |      |      |  |            |                 |             |                         |                |                         |            | 2020/04/01 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000264720 |           | 5.175   |      |      |  |            |                 |             |                         |                |                         |            | 2020/07/01 |
| Negotiable Certificates Of Deposit        | ABPNCDX201810012I8.44           | ABSA BANK LIMITED                                         | Matured | 2015/10/01 |  | 2018/10/01 | ZAM000264803 | 100000000 | 8.44    | ISDF | None |  |            |                 |             |                         |                | 2015/10/01              |            | Category2  |
|                                           |                                 |                                                           |         |            |  |            | ZAM000264803 |           |         |      |      |  |            |                 |             |                         |                |                         |            | 2018/10/01 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000264803 |           |         |      |      |  |            |                 |             |                         |                |                         |            | 2017/04/03 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000264803 |           |         |      |      |  |            |                 |             |                         |                |                         |            | 2017/10/02 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000264803 |           |         |      |      |  |            |                 |             |                         |                |                         |            | 2018/04/03 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000264803 |           |         |      |      |  |            |                 |             |                         |                |                         |            | 2016/10/03 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000264803 |           |         |      |      |  |            |                 |             |                         |                |                         |            | 2015/10/01 |
| Negotiable Certificates Of Deposit        | NBKNCDX201810012I8.45           | NEDBANK CAPITAL                                           | Matured | 2015/10/01 |  | 2018/10/01 | ZAM000264837 | 100000000 | 8.45    | ISDF | None |  |            |                 |             |                         |                | 2015/10/01              |            | Category2  |
|                                           |                                 |                                                           |         |            |  |            | ZAM000264837 |           |         |      |      |  |            |                 |             |                         |                |                         |            | 2016/04/01 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000264837 |           |         |      |      |  |            |                 |             |                         |                |                         |            | 2016/10/03 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000264837 |           |         |      |      |  |            |                 |             |                         |                |                         |            | 2017/04/03 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000264837 |           |         |      |      |  |            |                 |             |                         |                |                         |            | 2017/10/02 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000264837 |           |         |      |      |  |            |                 |             |                         |                |                         |            | 2018/04/03 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000264837 |           |         |      |      |  |            |                 |             |                         |                |                         |            | 2015/10/01 |
| Linked Negotiable Certificates Of Deposit | IPNLNCD201610033U03XXXXPLP0.75  | INVESTEC BANK LIMITED                                     | Matured | 2015/10/01 |  | 2016/10/03 | ZAM000264662 | 70000000  | 8.11    | ISDF | None |  | ZAR-JIBAR3 | PLUS-0.75-PRCT  |             | None                    | Issuer Defined | 2015/10/01              |            | Category3  |
|                                           |                                 |                                                           |         |            |  |            | ZAM000264662 |           |         |      |      |  |            |                 |             |                         |                |                         |            | 2016/10/03 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000264662 |           | 7.375   |      |      |  |            |                 |             |                         |                |                         |            | 2016/01/04 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000264662 |           | 7.983   |      |      |  |            |                 |             |                         |                |                         |            | 2016/04/01 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000264662 |           | 8.108   |      |      |  |            |                 |             |                         |                |                         |            | 2016/07/01 |
| Negotiable Certificates Of Deposit        | IPNNCDX201512302T6.350          | INVESTEC BANK LIMITED                                     | Matured | 2015/10/01 |  | 2015/12/30 | ZAM000264696 | 20150000  | 6.35    | TERM | None |  |            |                 |             |                         |                | 2015/10/01              |            | Category2  |
| Negotiable Certificates Of Deposit        | ABPNCDX201609292T7.45           | ABSA BANK LIMITED                                         | Matured | 2015/10/01 |  | 2016/09/29 | ZAM000264738 | 64000000  | 7.45    | TERM | None |  |            |                 |             |                         |                | 2015/10/01              |            | Category2  |
| Promissory Notes                          | TLDPNXX201603311                | THE LAND AND AGRICULTURE DEVELOPMENT BANK OF SOUTH AFRICA | Matured | 2015/10/01 |  | 2016/03/31 | ZAM000264746 | 100000000 |         | None |      |  |            |                 |             |                         |                | 2015/10/01              |            | Category1  |
| Promissory Notes                          | TLDPNXX201609291                | THE LAND AND AGRICULTURE DEVELOPMENT BANK OF SOUTH AFRICA | Matured | 2015/10/01 |  | 2016/09/29 | ZAM000264761 | 25000000  |         | None |      |  |            |                 |             |                         |                | 2015/10/01              |            | Category1  |
| Promissory Notes                          | TLDPNXX201603301                | THE LAND AND AGRICULTURE DEVELOPMENT BANK OF SOUTH AFRICA | Matured | 2015/10/01 |  | 2016/03/30 | ZAM000264753 | 25000000  |         | None |      |  |            |                 |             |                         |                | 2015/10/01              |            | Category1  |
| Negotiable Certificates Of Deposit        | RANNCDX201810012I8.4200000      | RAND MERCHANT BANK                                        | Matured | 2015/10/01 |  | 2018/10/01 | ZAM000264811 | 100000000 | 8.42    | ISDF | None |  |            |                 |             |                         |                | 2015/10/01              |            | Category2  |
|                                           |                                 |                                                           |         |            |  |            | ZAM000264811 |           |         |      |      |  |            |                 |             |                         |                |                         |            | 2016/04/01 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000264811 |           |         |      |      |  |            |                 |             |                         |                |                         |            | 2016/10/03 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000264811 |           |         |      |      |  |            |                 |             |                         |                |                         |            | 2017/04/03 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000264811 |           |         |      |      |  |            |                 |             |                         |                |                         |            | 2017/10/02 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000264811 |           |         |      |      |  |            |                 |             |                         |                |                         |            | 2018/04/03 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000264811 |           |         |      |      |  |            |                 |             |                         |                |                         |            | 2015/10/01 |
| Negotiable Certificates Of Deposit        | NBKNCDX201512302T6.25           | NEDBANK CAPITAL                                           | Matured | 2015/10/01 |  | 2015/12/30 | ZAM000264670 | 21000000  | 6.25    | TERM | None |  |            |                 |             |                         |                | 2015/10/01              |            | Category2  |
| Negotiable Certificates Of Deposit        | RANNCDX201512302T6.2000000      | RAND MERCHANT BANK                                        | Matured | 2015/10/01 |  | 2015/12/30 | ZAM000264704 | 20000000  | 6.2     | TERM | None |  |            |                 |             |                         |                | 2015/10/01              |            | Category2  |
| Floating Rate Notes                       | RANFRNX201603293QJ03XXXXPLB40.  | RAND MERCHANT BANK                                        | Matured | 2015/10/01 |  | 2016/03/29 | ZAM000264845 | 50000000  | 7.03    | QUTR | None |  | 1          | ZAR-JIBAR3      | PLUS-40-BPS |                         | None           | Quarterly Payment Cycle | 2015/10/01 | Category3  |
|                                           |                                 |                                                           |         |            |  |            | ZAM000264845 |           | 7.025   |      |      |  |            |                 |             |                         |                |                         |            | 2015/12/29 |
| Negotiable Certificates Of Deposit        | ABPNCDX201610032T7.45           | ABSA BANK LIMITED                                         | Matured | 2015/10/01 |  | 2016/10/03 | ZAM000264795 | 2000000   | 7.45    | TERM | None |  |            |                 |             |                         |                | 2015/10/01              |            | Category2  |
| Negotiable Certificates Of Deposit        | RANNCDX201609302T7.4250000      | RAND MERCHANT BANK                                        | Matured | 2015/10/01 |  | 2016/09/30 | ZAM000264787 | 0         | 7.425   | TERM | None |  |            |                 |             |                         |                | 2015/10/01              |            | Category2  |
| Negotiable Certificates Of Deposit        | NBKNCDX201609302T7.45           | NEDBANK CAPITAL                                           | Matured | 2015/10/02 |  | 2016/09/30 | ZAM000265008 | 15000000  | 7.45    | TERM | None |  |            |                 |             |                         |                | 2015/10/02              |            | Category2  |
| Negotiable Certificates Of Deposit        | RANNCDX201604292T6.9500000      | RAND MERCHANT BANK                                        | Matured | 2015/10/02 |  | 2016/04/29 | ZAM000265073 | 0         | 6.95    | TERM | None |  |            |                 |             |                         |                | 2015/10/02              |            | Category2  |
| Floating Rate Notes                       | RANFRNX201604043U03XXXXPLB42.5  | RAND MERCHANT BANK                                        | Matured | 2015/10/02 |  | 2016/04/04 | ZAM000265067 | 0         | 7.05    | ISDF | None |  | ZAR-JIBAR3 | PLUS-42.5-BPS   |             | None                    | Issuer Defined | 2015/10/02              |            | Category3  |
|                                           |                                 |                                                           |         |            |  |            | ZAM000265057 |           |         |      |      |  |            |                 |             |                         |                |                         |            | 2016/04/04 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000265057 |           | 7.05    |      |      |  |            |                 |             |                         |                |                         |            | 2016/01/04 |
| Negotiable Certificates Of Deposit        | RANNCDX201604292T6.9500000      | RAND MERCHANT BANK                                        | Matured | 2015/10/02 |  | 2016/04/29 | ZAM000264936 | 5000000   | 6.95    | TERM | None |  |            |                 |             |                         |                | 2015/10/02              |            | Category2  |
| Negotiable Certificates Of Deposit        | ABPNCDX201511022T6.05           | ABSA BANK LIMITED                                         | Matured | 2015/10/02 |  | 2015/11/02 | ZAM000264989 | 1000000   | 6.05    | TERM | None |  |            |                 |             |                         |                | 2015/10/02              |            | Category2  |
| Negotiable Certificates Of Deposit        | IPNNCDX201604042T6.30           | INVESTEC BANK LIMITED                                     | Matured | 2015/10/02 |  | 2016/04/04 | ZAM000265024 | 20000000  | 6.3     | TERM | None |  |            |                 |             |                         |                | 2015/10/02              |            | Category2  |
| Floating Rate Notes                       | RANFRNX202010023U03XXXXPLB127.5 | RAND MERCHANT BANK                                        | Matured | 2015/10/02 |  | 2020/10/02 | ZAM000264852 | 15000000  | 5.16    | ISDF | None |  | ZAR-JIBAR3 | PLUS-127.5-BPS  |             | None                    | Issuer Defined | 2015/10/02              |            | Category3  |
|                                           |                                 |                                                           |         |            |  |            | ZAM000264852 |           |         |      |      |  |            |                 |             |                         |                |                         |            | 2020/10/02 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000264852 |           | 7.9     |      |      |  |            |                 |             |                         |                |                         |            | 2016/01/04 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000264852 |           | 8.508   |      |      |  |            |                 |             |                         |                |                         |            | 2016/04/04 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000264852 |           | 8.633   |      |      |  |            |                 |             |                         |                |                         |            | 2016/07/04 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000264852 |           | 8.63333 |      |      |  |            |                 |             |                         |                |                         |            | 2016/10/03 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000264852 |           | 8.633   |      |      |  |            |                 |             |                         |                |                         |            | 2017/01/03 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000264852 |           | 8.633   |      |      |  |            |                 |             |                         |                |                         |            | 2017/04/03 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000264852 |           | 8.625   |      |      |  |            |                 |             |                         |                |                         |            | 2017/07/03 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000264852 |           | 8.267   |      |      |  |            |                 |             |                         |                |                         |            | 2017/10/02 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000264852 |           | 8.433   |      |      |  |            |                 |             |                         |                |                         |            | 2018/01/02 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000264852 |           | 8.158   |      |      |  |            |                 |             |                         |                |                         |            | 2018/04/03 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000264852 |           | 8.233   |      |      |  |            |                 |             |                         |                |                         |            | 2018/07/02 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000264852 |           | 8.283   |      |      |  |            |                 |             |                         |                |                         |            | 2018/10/02 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000264852 |           | 8.425   |      |      |  |            |                 |             |                         |                |                         |            | 2019/01/02 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000264852 |           | 8.433   |      |      |  |            |                 |             |                         |                |                         |            | 2019/04/02 |
|                                           |                                 |                                                           |         |            |  |            | ZAM00026485  |           |         |      |      |  |            |                 |             |                         |                |                         |            |            |



|                                           |                                   |                                                           |         |            |  |            |              |           |         |      |      |   |            |                 |  |      |                         |            |            |           |
|-------------------------------------------|-----------------------------------|-----------------------------------------------------------|---------|------------|--|------------|--------------|-----------|---------|------|------|---|------------|-----------------|--|------|-------------------------|------------|------------|-----------|
| Promissory Notes                          | TLDPNXX201609301                  | THE LAND AND AGRICULTURE DEVELOPMENT BANK OF SOUTH AFRICA | Matured | 2015/10/02 |  | 2016/09/30 | ZAM000264589 | 100000000 |         | None |      |   |            |                 |  |      | 2015/10/02              |            | Category1  |           |
| Floating Rate Notes                       | ABPFRNX202010023U03XXXXPLP1.275   | ABSA BANK LIMITED                                         | Matured | 2015/10/02 |  | 2020/10/02 | ZAM000264902 | 15000000  | 5.16    | ISDF | None |   | ZAR-JIBAR3 | PLUS-1.275-PRCT |  | None | Issuer Defined          | 2015/10/02 |            | Category3 |
|                                           |                                   |                                                           |         |            |  |            | ZAM000264902 |           | 7.9     |      |      |   |            |                 |  |      |                         | 2016/04/04 | 2016/04/04 |           |
|                                           |                                   |                                                           |         |            |  |            | ZAM000264902 |           | 8.508   |      |      |   |            |                 |  |      |                         | 2016/01/04 | 2019/04/02 |           |
|                                           |                                   |                                                           |         |            |  |            | ZAM000264902 |           | 8.533   |      |      |   |            |                 |  |      |                         | 2016/07/04 | 2018/07/02 |           |
|                                           |                                   |                                                           |         |            |  |            | ZAM000264902 |           | 8.63333 |      |      |   |            |                 |  |      |                         | 2016/10/03 | 2018/04/03 |           |
|                                           |                                   |                                                           |         |            |  |            | ZAM000264902 |           | 8.633   |      |      |   |            |                 |  |      |                         | 2016/10/03 | 2018/10/03 |           |
|                                           |                                   |                                                           |         |            |  |            | ZAM000264902 |           | 8.633   |      |      |   |            |                 |  |      |                         | 2017/01/03 | 2017/01/03 |           |
|                                           |                                   |                                                           |         |            |  |            | ZAM000264902 |           | 8.633   |      |      |   |            |                 |  |      |                         | 2017/04/03 | 2019/10/02 |           |
|                                           |                                   |                                                           |         |            |  |            | ZAM000264902 |           | 8.625   |      |      |   |            |                 |  |      |                         | 2017/07/03 | 2017/07/03 |           |
|                                           |                                   |                                                           |         |            |  |            | ZAM000264902 |           | 8.267   |      |      |   |            |                 |  |      |                         | 2017/10/02 | 2017/10/02 |           |
|                                           |                                   |                                                           |         |            |  |            | ZAM000264902 |           | 8.433   |      |      |   |            |                 |  |      |                         | 2018/01/02 | 2018/01/02 |           |
|                                           |                                   |                                                           |         |            |  |            | ZAM000264902 |           | 8.158   |      |      |   |            |                 |  |      |                         | 2018/04/03 | 2016/07/04 |           |
|                                           |                                   |                                                           |         |            |  |            | ZAM000264902 |           | 8.233   |      |      |   |            |                 |  |      |                         | 2018/07/02 | 2020/07/02 |           |
|                                           |                                   |                                                           |         |            |  |            | ZAM000264902 |           | 8.263   |      |      |   |            |                 |  |      |                         | 2018/10/02 | 2018/10/02 |           |
|                                           |                                   |                                                           |         |            |  |            | ZAM000264902 |           | 8.425   |      |      |   |            |                 |  |      |                         | 2019/01/02 | 2020/10/02 |           |
|                                           |                                   |                                                           |         |            |  |            | ZAM000264902 |           | 8.433   |      |      |   |            |                 |  |      |                         | 2019/04/02 | 2016/01/04 |           |
|                                           |                                   |                                                           |         |            |  |            | ZAM000264902 |           | 8.3     |      |      |   |            |                 |  |      |                         | 2019/07/02 | 2019/07/02 |           |
|                                           |                                   |                                                           |         |            |  |            | ZAM000264902 |           | 8.05    |      |      |   |            |                 |  |      |                         | 2019/10/02 | 2017/04/03 |           |
|                                           |                                   |                                                           |         |            |  |            | ZAM000264902 |           | 8.075   |      |      |   |            |                 |  |      |                         | 2020/01/02 | 2020/01/02 |           |
|                                           |                                   |                                                           |         |            |  |            | ZAM000264902 |           | 6.883   |      |      |   |            |                 |  |      |                         | 2020/04/02 | 2020/04/02 |           |
|                                           |                                   |                                                           |         |            |  |            | ZAM000264902 |           | 5.158   |      |      |   |            |                 |  |      |                         | 2020/07/02 | 2019/01/02 |           |
| Linked Negotiable Certificates Of Deposit | SBSLNCDD201610033U03XXXXPLP0.625  | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2015/10/02 |  | 2016/10/03 | ZAM000265032 | 130000000 | 7.98    | ISDF | None |   | ZAR-JIBAR3 | PLUS-0.625-PRCT |  | None | Issuer Defined          | 2015/10/02 |            | Category3 |
|                                           |                                   |                                                           |         |            |  |            | ZAM000265032 |           | 7.25    |      |      |   |            |                 |  |      |                         | 2016/01/04 | 2016/10/03 |           |
|                                           |                                   |                                                           |         |            |  |            | ZAM000265032 |           | 7.858   |      |      |   |            |                 |  |      |                         | 2016/04/04 | 2016/04/04 |           |
|                                           |                                   |                                                           |         |            |  |            | ZAM000265032 |           | 7.983   |      |      |   |            |                 |  |      |                         | 2016/07/04 | 2016/07/04 |           |
| Floating Rate Notes                       | RANFRNX201609303U03XXXXPLB62.5    | RAND MERCHANT BANK                                        | Matured | 2015/10/02 |  | 2016/09/30 | ZAM000265040 | 86000000  | 7.98    | ISDF | None |   | ZAR-JIBAR3 | PLUS-62.5-BPS   |  | None | Issuer Defined          | 2015/10/02 |            | Category3 |
|                                           |                                   |                                                           |         |            |  |            | ZAM000265040 |           | 7.25    |      |      |   |            |                 |  |      |                         | 2016/09/30 | 2016/09/30 |           |
|                                           |                                   |                                                           |         |            |  |            | ZAM000265040 |           | 7.858   |      |      |   |            |                 |  |      |                         | 2015/12/30 | 2015/12/30 |           |
|                                           |                                   |                                                           |         |            |  |            | ZAM000265040 |           | 7.983   |      |      |   |            |                 |  |      |                         | 2016/03/30 | 2016/03/30 |           |
| Floating Rate Notes                       | ABPFRNX201610033QJ03XXXXPLP0.65   | ABSA BANK LIMITED                                         | Matured | 2015/10/02 |  | 2016/10/03 | ZAM000265081 | 85000000  | 8.01    | QUTR | None | 2 | ZAR-JIBAR3 | PLUS-0.65-PRCT  |  | None | Quarterly Payment Cycle | 2015/10/02 |            | Category3 |
|                                           |                                   |                                                           |         |            |  |            | ZAM000265081 |           | 7.275   |      |      |   |            |                 |  |      |                         | 2016/01/04 | 2017/01/05 |           |
|                                           |                                   |                                                           |         |            |  |            | ZAM000265081 |           | 7.883   |      |      |   |            |                 |  |      |                         | 2016/04/04 | 2016/10/05 |           |
|                                           |                                   |                                                           |         |            |  |            | ZAM000265081 |           | 8.008   |      |      |   |            |                 |  |      |                         | 2016/07/04 | 2016/07/04 |           |
| Floating Rate Notes                       | ABPFRNX201609303U03XXXXPLB70.     | ABSA BANK LIMITED                                         | Matured | 2015/10/02 |  | 2016/09/30 | ZAM000264860 | 371000000 | 8.06    | ISDF | None |   | ZAR-JIBAR3 | PLUS-70-BPS     |  | None | Issuer Defined          | 2015/10/02 |            | Category3 |
|                                           |                                   |                                                           |         |            |  |            | ZAM000264860 |           | 7.325   |      |      |   |            |                 |  |      |                         | 2016/09/30 | 2015/12/30 |           |
|                                           |                                   |                                                           |         |            |  |            | ZAM000264860 |           | 7.933   |      |      |   |            |                 |  |      |                         | 2015/12/30 | 2015/12/30 |           |
|                                           |                                   |                                                           |         |            |  |            | ZAM000264860 |           | 8.058   |      |      |   |            |                 |  |      |                         | 2016/03/30 | 2016/03/30 |           |
| Floating Rate Notes                       | ABPFRNX201610033QJ03XXXXPLP0.625  | ABSA BANK LIMITED                                         | Matured | 2015/10/02 |  | 2016/10/03 | ZAM000265099 | 85000000  | 7.98    | QUTR | None | 2 | ZAR-JIBAR3 | PLUS-0.625-PRCT |  | None | Quarterly Payment Cycle | 2015/10/02 |            | Category3 |
|                                           |                                   |                                                           |         |            |  |            | ZAM000265099 |           | 7.25    |      |      |   |            |                 |  |      |                         | 2016/01/04 | 2016/01/04 |           |
|                                           |                                   |                                                           |         |            |  |            | ZAM000265099 |           | 7.858   |      |      |   |            |                 |  |      |                         | 2016/04/04 | 2016/04/04 |           |
|                                           |                                   |                                                           |         |            |  |            | ZAM000265099 |           | 7.983   |      |      |   |            |                 |  |      |                         | 2016/07/04 | 2016/07/04 |           |
| Linked Negotiable Certificates Of Deposit | SBSLNCDD201810053U03XXXXPLP1.08   | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2015/10/05 |  | 2018/10/05 | ZAM000265149 | 200000000 | 8.04    | ISDF | None |   | ZAR-JIBAR3 | PLUS-1.08-PRCT  |  | None | Issuer Defined          | 2015/10/05 |            | Category3 |
|                                           |                                   |                                                           |         |            |  |            | ZAM000265149 |           | 7.713   |      |      |   |            |                 |  |      |                         | 2016/01/05 | 2018/10/05 |           |
|                                           |                                   |                                                           |         |            |  |            | ZAM000265149 |           | 8.313   |      |      |   |            |                 |  |      |                         | 2016/04/05 | 2016/04/05 |           |
|                                           |                                   |                                                           |         |            |  |            | ZAM000265149 |           | 8.438   |      |      |   |            |                 |  |      |                         | 2016/07/05 | 2016/07/05 |           |
|                                           |                                   |                                                           |         |            |  |            | ZAM000265149 |           | 8.438   |      |      |   |            |                 |  |      |                         | 2016/10/05 | 2016/10/05 |           |
|                                           |                                   |                                                           |         |            |  |            | ZAM000265149 |           | 8.438   |      |      |   |            |                 |  |      |                         | 2017/01/05 | 2017/01/05 |           |
|                                           |                                   |                                                           |         |            |  |            | ZAM000265149 |           | 8.438   |      |      |   |            |                 |  |      |                         | 2017/04/05 | 2017/04/05 |           |
|                                           |                                   |                                                           |         |            |  |            | ZAM000265149 |           | 8.422   |      |      |   |            |                 |  |      |                         | 2017/07/05 | 2017/07/05 |           |
|                                           |                                   |                                                           |         |            |  |            | ZAM000265149 |           | 8.072   |      |      |   |            |                 |  |      |                         | 2017/10/05 | 2017/10/05 |           |
|                                           |                                   |                                                           |         |            |  |            | ZAM000265149 |           | 8.236   |      |      |   |            |                 |  |      |                         | 2018/01/05 | 2018/01/05 |           |
|                                           |                                   |                                                           |         |            |  |            | ZAM000265149 |           | 7.972   |      |      |   |            |                 |  |      |                         | 2018/04/05 | 2018/04/05 |           |
|                                           |                                   |                                                           |         |            |  |            | ZAM000265149 |           | 8.038   |      |      |   |            |                 |  |      |                         | 2018/07/05 | 2018/07/05 |           |
| Floating Rate Notes                       | RANFRNX201604053U03XXXXPLB47.5    | RAND MERCHANT BANK                                        | Matured | 2015/10/05 |  | 2016/04/05 | ZAM000265206 | 251000000 | 7.11    | ISDF | None |   | ZAR-JIBAR3 | PLUS-47.5-BPS   |  | None | Issuer Defined          | 2015/10/05 |            | Category3 |
|                                           |                                   |                                                           |         |            |  |            | ZAM000265206 |           | 7.108   |      |      |   |            |                 |  |      |                         | 2016/01/05 | 2016/04/05 |           |
| Floating Rate Notes                       | ABPFRNX201810053QJ03XXXXPLB112.50 | ABSA BANK LIMITED                                         | Matured | 2015/10/05 |  | 2018/10/05 | ZAM000265222 | 310000000 | 8.08    | QUTR | None | 5 | ZAR-JIBAR3 | PLUS-112.5-BPS  |  | None | Quarterly Payment Cycle | 2015/10/05 |            | Category3 |
|                                           |                                   |                                                           |         |            |  |            | ZAM000265222 |           | 7.758   |      |      |   |            |                 |  |      |                         | 2016/01/05 | 2016/01/05 |           |
|                                           |                                   |                                                           |         |            |  |            | ZAM000265222 |           | 8.358   |      |      |   |            |                 |  |      |                         | 2016/04/05 | 2016/04/05 |           |
|                                           |                                   |                                                           |         |            |  |            | ZAM000265222 |           | 8.483   |      |      |   |            |                 |  |      |                         | 2016/07/05 | 2016/07/05 |           |
|                                           |                                   |                                                           |         |            |  |            | ZAM000265222 |           | 8.483   |      |      |   |            |                 |  |      |                         | 2016/10/05 | 2016/10/05 |           |
|                                           |                                   |                                                           |         |            |  |            | ZAM000265222 |           | 8.483   |      |      |   |            |                 |  |      |                         | 2017/01/05 | 2017/01/05 |           |
|                                           |                                   |                                                           |         |            |  |            | ZAM000265222 |           | 8.483   |      |      |   |            |                 |  |      |                         | 2017/04/05 | 2017/04/05 |           |
|                                           |                                   |                                                           |         |            |  |            | ZAM000265222 |           | 8.467   |      |      |   |            |                 |  |      |                         | 2017/07/05 | 2017/07/05 |           |
|                                           |                                   |                                                           |         |            |  |            | ZAM000265222 |           | 8.117   |      |      |   |            |                 |  |      |                         | 2017/10/05 | 2017/10/05 |           |
|                                           |                                   |                                                           |         |            |  |            | ZAM000265222 |           | 8.283   |      |      |   |            |                 |  |      |                         | 2018/01/05 | 2018/01/05 |           |
|                                           |                                   |                                                           |         |            |  |            | ZAM000265222 |           | 8.017   |      |      |   |            |                 |  |      |                         | 2018/04/05 | 2018/04/05 |           |
| Floating Rate Notes                       | ABPFRNX201810053QJ03XXXXPLP1.10   | ABSA BANK LIMITED                                         | Matured | 2015/10/05 |  | 2018/10/05 | ZAM000265222 | 200000000 | 8.06    | QUTR | None | 5 | ZAR-JIBAR3 | PLUS-1.1-PRCT   |  | None | Quarterly Payment Cycle | 2015/10/05 |            | Category3 |
|                                           |                                   |                                                           |         |            |  |            | ZAM000265230 |           | 7.733   |      |      |   |            |                 |  |      |                         | 2016/01/05 | 2016/01/05 |           |
|                                           |                                   |                                                           |         |            |  |            | ZAM000265230 |           | 8.333   |      |      |   |            |                 |  |      |                         | 2016/04/05 | 2016/04/05 |           |
|                                           |                                   |                                                           |         |            |  |            | ZAM000265230 |           | 8.458   |      |      |   |            |                 |  |      |                         | 2016/07/05 | 2016/07/05 |           |
|                                           |                                   |                                                           |         |            |  |            | ZAM000265230 |           | 8.458   |      |      |   |            |                 |  |      |                         | 2016/10/05 | 2016/10/05 |           |
|                                           |                                   |                                                           |         |            |  |            | ZAM000265230 |           | 8.458   |      |      |   |            |                 |  |      |                         | 2017/01/05 | 2017/01/05 |           |
|                                           |                                   |                                                           |         |            |  |            | ZAM000265230 |           | 8.458   |      |      |   |            |                 |  |      |                         | 2017/04/05 | 2017/04/05 |           |
|                                           |                                   |                                                           |         |            |  |            | ZAM000265230 |           | 8.442   |      |      |   |            |                 |  |      |                         | 2017/07/05 | 2017/07/05 |           |
|                                           |                                   |                                                           |         |            |  |            | ZAM000265230 |           | 8.092   |      |      |   |            |                 |  |      |                         | 2017/10/05 | 2017/10/05 |           |
|                                           |                                   |                                                           |         |            |  |            | ZAM000265230 |           | 8.258   |      |      |   |            |                 |  |      |                         | 2018/01/05 | 2018/01/05 |           |
|                                           |                                   |                                                           |         |            |  |            | ZAM000265230 |           | 7.992   |      |      |   |            |                 |  |      |                         | 2018/04/05 | 2018/04/05 |           |
|                                           |                                   |                                                           |         |            |  |            | ZAM000265230 |           | 8.058   |      |      |   |            |                 |  |      |                         | 2018/07/05 | 2018/07/05 |           |
| Negotiable Certificates Of Deposit        | NBKNCDX201610042T7.4              | NEDBANK CAPITAL                                           | Matured | 2015/10/05 |  | 2016/10/04 | ZAM000265289 | 270000000 | 7.4     | TERM | None |   |            |                 |  |      |                         | 2015/10/05 |            | Category2 |
| Negotiable Certificates Of Deposit        | RANNCDX201610042T7.3500000        | RAND MERCHANT BANK                                        | Matured | 2015/10/05 |  | 2016/10/04 | ZAM000265297 | 0         | 7.35    | TERM | None |   |            |                 |  |      |                         | 2015/10/05 |            | Category2 |
| Negotiable Certificates Of Deposit        | SBSNCDX201607052T7.125            | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2015/10/05 |  | 2016/07/05 | ZAM000265123 | 30000000  | 7.125   | TERM | None |   |            |                 |  |      |                         | 2015/10/05 |            | Category2 |
| Negotiable Certificates Of Deposit        | SBSNCDX201608052T7.2              | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2015/10/05 |  | 2016/08/05 | ZAM000265121 | 20000000  | 7.2     | TERM | None |   |            |                 |  |      |                         | 2015/10/05 |            | Category2 |
| Negotiable Certificates Of Deposit        | SBSNCDX201610052T7.4              | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2015/10/05 |  | 2016/10/05 | ZAM000265263 | 500000000 | 7.4     | TERM | None |   |            |                 |  |      |                         | 2015/10/05 |            | Category2 |
| Negotiable Certificates Of Deposit        | NBKNCDX201610052T7.4              | NEDBANK CAPITAL                                           | Matured | 2015/10/05 |  | 2016/10/05 | ZAM000265271 | 500000000 | 7.4     | TERM | None |   |            |                 |  |      |                         | 2015/10/05 |            | Category2 |
| Negotiable Certificates Of Deposit        | RANNCDX201610052T7.3750000        | RAND MERCHANT BANK                                        | Matured | 2015/10/05 |  | 2016/10/05 | ZAM000265248 | 500000000 | 7.375   | TERM | None |   |            |                 |  |      |                         | 2015/10/05 |            | Category2 |
| Negotiable Certificates Of Deposit        | ABPNCDX201610052T7.35             | ABSA BANK LIMITED                                         |         |            |  |            |              |           |         |      |      |   |            |                 |  |      |                         |            |            |           |



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



|                                           |                                 |                                                           |         |            |  |            |              |           |       |  |      |      |            |                 |  |                         |                |  |            |            |           |
|-------------------------------------------|---------------------------------|-----------------------------------------------------------|---------|------------|--|------------|--------------|-----------|-------|--|------|------|------------|-----------------|--|-------------------------|----------------|--|------------|------------|-----------|
| Negotiable Certificates Of Deposit        | IPNDCDX201601142T6.35           | INVESTEC BANK LIMITED                                     | Matured | 2015/10/14 |  | 2016/01/14 | ZAM000268964 | 1000000   | 6.35  |  | TERM | None |            |                 |  |                         |                |  | 2015/10/14 |            | Category2 |
| Negotiable Certificates Of Deposit        | RANNCX201511132T6.0500000       | RAND MERCHANT BANK                                        | Matured | 2015/10/14 |  | 2015/11/13 | ZAM000268741 | 2000000   | 6.05  |  | TERM | None |            |                 |  |                         |                |  | 2015/10/14 |            | Category2 |
| Debentures                                | SRBDEBX201510212T5.995          | SOUTH AFRICAN RESERVE BANK                                | Matured | 2015/10/14 |  | 2015/10/21 | ZAM000268808 | 461000000 | 5.995 |  | TERM | None |            |                 |  |                         |                |  | 2015/10/14 |            | Category2 |
| Negotiable Certificates Of Deposit        | NBKNCDX201610132T7.4            | NEDBANK CAPITAL                                           | Matured | 2015/10/14 |  | 2016/10/13 | ZAM000268907 | 600000000 | 7.4   |  | TERM | None |            |                 |  |                         |                |  | 2015/10/14 |            | Category2 |
| Linked Negotiable Certificates Of Deposit | SBSLNCD202010143U03XXXXPLP1.275 | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2015/10/14 |  | 2020/10/14 | ZAM000268832 | 28000000  | 5.13  |  | ISDF | None | ZAR-JIBAR3 | PLUS-1.275-PRGT |  | None                    | Issuer Defined |  | 2015/10/14 |            | Category3 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000268832 |           | 7.933 |  |      |      |            |                 |  |                         |                |  | 2016/01/14 | 2020/10/14 |           |
|                                           |                                 |                                                           |         |            |  |            | ZAM000268832 |           | 8.542 |  |      |      |            |                 |  |                         |                |  | 2016/04/14 | 2016/04/14 |           |
|                                           |                                 |                                                           |         |            |  |            | ZAM000268832 |           | 8.625 |  |      |      |            |                 |  |                         |                |  | 2016/07/14 | 2016/07/14 |           |
|                                           |                                 |                                                           |         |            |  |            | ZAM000268832 |           | 8.633 |  |      |      |            |                 |  |                         |                |  | 2016/10/14 | 2016/10/14 |           |
|                                           |                                 |                                                           |         |            |  |            | ZAM000268832 |           | 8.633 |  |      |      |            |                 |  |                         |                |  | 2017/01/16 | 2017/01/16 |           |
|                                           |                                 |                                                           |         |            |  |            | ZAM000268832 |           | 8.625 |  |      |      |            |                 |  |                         |                |  | 2017/04/18 | 2017/04/18 |           |
|                                           |                                 |                                                           |         |            |  |            | ZAM000268832 |           | 8.617 |  |      |      |            |                 |  |                         |                |  | 2017/07/14 | 2017/07/14 |           |
|                                           |                                 |                                                           |         |            |  |            | ZAM000268832 |           | 8.3   |  |      |      |            |                 |  |                         |                |  | 2017/10/16 | 2017/10/16 |           |
|                                           |                                 |                                                           |         |            |  |            | ZAM000268832 |           | 8.426 |  |      |      |            |                 |  |                         |                |  | 2018/01/15 | 2018/01/15 |           |
|                                           |                                 |                                                           |         |            |  |            | ZAM000268832 |           | 8.175 |  |      |      |            |                 |  |                         |                |  | 2018/04/16 | 2018/04/16 |           |
|                                           |                                 |                                                           |         |            |  |            | ZAM000268832 |           | 8.233 |  |      |      |            |                 |  |                         |                |  | 2018/07/16 | 2018/07/16 |           |
|                                           |                                 |                                                           |         |            |  |            | ZAM000268832 |           | 8.3   |  |      |      |            |                 |  |                         |                |  | 2018/10/15 | 2018/10/15 |           |
|                                           |                                 |                                                           |         |            |  |            | ZAM000268832 |           | 8.425 |  |      |      |            |                 |  |                         |                |  | 2019/01/14 | 2019/01/14 |           |
|                                           |                                 |                                                           |         |            |  |            | ZAM000268832 |           | 8.433 |  |      |      |            |                 |  |                         |                |  | 2019/04/15 | 2019/04/15 |           |
|                                           |                                 |                                                           |         |            |  |            | ZAM000268832 |           | 8.275 |  |      |      |            |                 |  |                         |                |  | 2019/07/15 | 2019/07/15 |           |
|                                           |                                 |                                                           |         |            |  |            | ZAM000268832 |           | 8.05  |  |      |      |            |                 |  |                         |                |  | 2019/10/14 | 2019/10/14 |           |
|                                           |                                 |                                                           |         |            |  |            | ZAM000268832 |           | 8.075 |  |      |      |            |                 |  |                         |                |  | 2020/01/14 | 2020/01/14 |           |
|                                           |                                 |                                                           |         |            |  |            | ZAM000268832 |           | 6.875 |  |      |      |            |                 |  |                         |                |  | 2020/04/14 | 2020/04/14 |           |
|                                           |                                 |                                                           |         |            |  |            | ZAM000268832 |           | 5.125 |  |      |      |            |                 |  |                         |                |  | 2020/07/14 | 2020/07/14 |           |
| Treasury Bills                            | NATTBX201610121                 | GOVERNMENT OF SOUTH AFRICA                                | Matured | 2015/10/14 |  | 2016/10/12 | ZAM00026246  | 707050000 |       |  | None |      |            |                 |  |                         |                |  | 2015/10/14 |            | Category1 |
| Promissory Notes                          | TLDPNXX201610121                | THE LAND AND AGRICULTURE DEVELOPMENT BANK OF SOUTH AFRICA | Matured | 2015/10/14 |  | 2016/10/12 | ZAM000268873 | 100000000 |       |  | None |      |            |                 |  |                         |                |  | 2015/10/14 |            | Category1 |
| Promissory Notes                          | TLDPNXX201604141                | THE LAND AND AGRICULTURE DEVELOPMENT BANK OF SOUTH AFRICA | Matured | 2015/10/15 |  | 2016/04/14 | ZAM000267111 | 140000000 |       |  | None |      |            |                 |  |                         |                |  | 2015/10/15 |            | Category1 |
| Promissory Notes                          | TLDPNXX201607141                | THE LAND AND AGRICULTURE DEVELOPMENT BANK OF SOUTH AFRICA | Matured | 2015/10/15 |  | 2016/07/14 | ZAM000267160 | 100000000 |       |  | None |      |            |                 |  |                         |                |  | 2015/10/15 |            | Category1 |
| Floating Rate Notes                       | RANFRNX202010153U03XXXXPLB127.5 | RAND MERCHANT BANK                                        | Matured | 2015/10/15 |  | 2020/10/15 | ZAM000267038 | 0         | 5.13  |  | ISDF | None | ZAR-JIBAR3 | PLUS-127.5-BPS  |  | None                    | Issuer Defined |  | 2015/10/15 |            | Category3 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000267038 |           | 7.933 |  |      |      |            |                 |  |                         |                |  | 2016/01/15 | 2020/10/15 |           |
|                                           |                                 |                                                           |         |            |  |            | ZAM000267038 |           | 8.542 |  |      |      |            |                 |  |                         |                |  | 2016/04/15 | 2016/04/15 |           |
|                                           |                                 |                                                           |         |            |  |            | ZAM000267038 |           | 8.625 |  |      |      |            |                 |  |                         |                |  | 2016/07/15 | 2016/07/15 |           |
|                                           |                                 |                                                           |         |            |  |            | ZAM000267038 |           | 8.633 |  |      |      |            |                 |  |                         |                |  | 2016/10/17 | 2016/10/17 |           |
|                                           |                                 |                                                           |         |            |  |            | ZAM000267038 |           | 8.633 |  |      |      |            |                 |  |                         |                |  | 2017/01/16 | 2017/01/16 |           |
|                                           |                                 |                                                           |         |            |  |            | ZAM000267038 |           | 8.625 |  |      |      |            |                 |  |                         |                |  | 2017/04/18 | 2017/04/18 |           |
|                                           |                                 |                                                           |         |            |  |            | ZAM000267038 |           | 8.617 |  |      |      |            |                 |  |                         |                |  | 2017/07/17 | 2017/07/17 |           |
|                                           |                                 |                                                           |         |            |  |            | ZAM000267038 |           | 8.3   |  |      |      |            |                 |  |                         |                |  | 2017/10/16 | 2017/10/16 |           |
|                                           |                                 |                                                           |         |            |  |            | ZAM000267038 |           | 8.425 |  |      |      |            |                 |  |                         |                |  | 2018/01/15 | 2018/01/15 |           |
|                                           |                                 |                                                           |         |            |  |            | ZAM000267038 |           | 8.175 |  |      |      |            |                 |  |                         |                |  | 2018/04/16 | 2018/04/16 |           |
|                                           |                                 |                                                           |         |            |  |            | ZAM000267038 |           | 8.233 |  |      |      |            |                 |  |                         |                |  | 2018/07/16 | 2018/07/16 |           |
|                                           |                                 |                                                           |         |            |  |            | ZAM000267038 |           | 8.3   |  |      |      |            |                 |  |                         |                |  | 2018/10/15 | 2018/10/15 |           |
|                                           |                                 |                                                           |         |            |  |            | ZAM000267038 |           | 8.425 |  |      |      |            |                 |  |                         |                |  | 2019/01/15 | 2019/01/15 |           |
|                                           |                                 |                                                           |         |            |  |            | ZAM000267038 |           | 8.433 |  |      |      |            |                 |  |                         |                |  | 2019/04/15 | 2019/04/15 |           |
|                                           |                                 |                                                           |         |            |  |            | ZAM000267038 |           | 8.275 |  |      |      |            |                 |  |                         |                |  | 2019/07/15 | 2019/07/15 |           |
|                                           |                                 |                                                           |         |            |  |            | ZAM000267038 |           | 8.05  |  |      |      |            |                 |  |                         |                |  | 2019/10/15 | 2019/10/15 |           |
|                                           |                                 |                                                           |         |            |  |            | ZAM000267038 |           | 8.075 |  |      |      |            |                 |  |                         |                |  | 2020/01/15 | 2020/01/15 |           |
|                                           |                                 |                                                           |         |            |  |            | ZAM000267038 |           | 5.883 |  |      |      |            |                 |  |                         |                |  | 2020/04/15 | 2020/04/15 |           |
|                                           |                                 |                                                           |         |            |  |            | ZAM000267038 |           | 5.125 |  |      |      |            |                 |  |                         |                |  | 2020/07/15 | 2020/07/15 |           |
| Linked Negotiable Certificates Of Deposit | NBKLNCD202010153U03XXXXPLP1.275 | NEDBANK CAPITAL                                           | Matured | 2015/10/15 |  | 2020/10/15 | ZAM000267087 | 26000000  | 5.13  |  | ISDF | None | ZAR-JIBAR3 | PLUS-1.275-PRGT |  | Quarterly Payment Cycle | Issuer Defined |  | 2015/10/15 |            | Category3 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000267087 |           | 7.933 |  |      |      |            |                 |  |                         |                |  | 2016/01/15 | 2020/10/15 |           |
|                                           |                                 |                                                           |         |            |  |            | ZAM000267087 |           | 8.542 |  |      |      |            |                 |  |                         |                |  | 2016/04/15 | 2016/04/15 |           |
|                                           |                                 |                                                           |         |            |  |            | ZAM000267087 |           | 8.625 |  |      |      |            |                 |  |                         |                |  | 2016/07/15 | 2016/07/15 |           |
|                                           |                                 |                                                           |         |            |  |            | ZAM000267087 |           | 8.633 |  |      |      |            |                 |  |                         |                |  | 2016/10/17 | 2016/10/17 |           |
|                                           |                                 |                                                           |         |            |  |            | ZAM000267087 |           | 8.633 |  |      |      |            |                 |  |                         |                |  | 2017/01/16 | 2017/01/16 |           |
|                                           |                                 |                                                           |         |            |  |            | ZAM000267087 |           | 8.625 |  |      |      |            |                 |  |                         |                |  | 2017/04/18 | 2017/04/18 |           |
|                                           |                                 |                                                           |         |            |  |            | ZAM000267087 |           | 8.617 |  |      |      |            |                 |  |                         |                |  | 2017/07/17 | 2017/07/17 |           |
|                                           |                                 |                                                           |         |            |  |            | ZAM000267087 |           | 8.3   |  |      |      |            |                 |  |                         |                |  | 2017/10/16 | 2017/10/16 |           |
|                                           |                                 |                                                           |         |            |  |            | ZAM000267087 |           | 8.425 |  |      |      |            |                 |  |                         |                |  | 2018/01/15 | 2018/01/15 |           |
|                                           |                                 |                                                           |         |            |  |            | ZAM000267087 |           | 8.175 |  |      |      |            |                 |  |                         |                |  | 2018/04/16 | 2018/04/16 |           |
|                                           |                                 |                                                           |         |            |  |            | ZAM000267087 |           | 8.233 |  |      |      |            |                 |  |                         |                |  | 2018/07/16 | 2018/07/16 |           |
|                                           |                                 |                                                           |         |            |  |            | ZAM000267087 |           | 8.3   |  |      |      |            |                 |  |                         |                |  | 2018/10/15 | 2018/10/15 |           |
|                                           |                                 |                                                           |         |            |  |            | ZAM000267087 |           | 8.425 |  |      |      |            |                 |  |                         |                |  | 2019/01/15 | 2019/01/15 |           |
|                                           |                                 |                                                           |         |            |  |            | ZAM000267087 |           | 8.433 |  |      |      |            |                 |  |                         |                |  | 2019/04/15 | 2019/04/15 |           |
|                                           |                                 |                                                           |         |            |  |            | ZAM000267087 |           | 8.275 |  |      |      |            |                 |  |                         |                |  | 2019/07/15 | 2019/07/15 |           |
|                                           |                                 |                                                           |         |            |  |            | ZAM000267087 |           | 8.05  |  |      |      |            |                 |  |                         |                |  | 2019/10/15 | 2019/10/15 |           |
|                                           |                                 |                                                           |         |            |  |            | ZAM000267087 |           | 8.075 |  |      |      |            |                 |  |                         |                |  | 2020/01/15 | 2020/01/15 |           |
|                                           |                                 |                                                           |         |            |  |            | ZAM000267087 |           | 5.883 |  |      |      |            |                 |  |                         |                |  | 2020/04/15 | 2020/04/15 |           |
|                                           |                                 |                                                           |         |            |  |            | ZAM000267087 |           | 5.125 |  |      |      |            |                 |  |                         |                |  | 2020/07/15 | 2020/07/15 |           |
| Floating Rate Notes                       | RANFRNX202010153U03XXXXPLB127.5 | RAND MERCHANT BANK                                        | Matured | 2015/10/15 |  | 2020/10/15 | ZAM000267137 | 0         | 5.13  |  | ISDF | None | ZAR-JIBAR3 | PLUS-127.5-BPS  |  | None                    | Issuer Defined |  | 2015/10/15 |            | Category3 |
|                                           |                                 |                                                           |         |            |  |            | ZAM000267137 |           | 7.933 |  |      |      |            |                 |  |                         |                |  | 2016/01/15 | 2020/10/15 |           |
|                                           |                                 |                                                           |         |            |  |            | ZAM000267137 |           | 8.542 |  |      |      |            |                 |  |                         |                |  | 2016/04/15 | 2016/04/15 |           |
|                                           |                                 |                                                           |         |            |  |            | ZAM000267137 |           | 8.625 |  |      |      |            |                 |  |                         |                |  | 2016/07/15 | 2016/07/15 |           |
|                                           |                                 |                                                           |         |            |  |            | ZAM000267137 |           | 8.633 |  |      |      |            |                 |  |                         |                |  | 2016/10/17 | 2016/10/17 |           |
|                                           |                                 |                                                           |         |            |  |            | ZAM000267137 |           | 8.633 |  |      |      |            |                 |  |                         |                |  | 2017/01/16 | 2017/01/16 |           |
|                                           |                                 |                                                           |         |            |  |            | ZAM000267137 |           | 8.625 |  |      |      |            |                 |  |                         |                |  | 2017/04/18 | 2017/04/18 |           |
|                                           |                                 |                                                           |         |            |  |            | ZAM000267137 |           | 8.617 |  |      |      |            |                 |  |                         |                |  | 2017/07/17 | 2017/07/17 |           |
|                                           |                                 |                                                           |         |            |  |            | ZAM000267137 |           | 8.3   |  |      |      |            |                 |  |                         |                |  | 2017/10/16 | 2017/10/16 |           |
|                                           |                                 |                                                           |         |            |  |            | ZAM000267137 |           | 8.425 |  |      |      |            |                 |  |                         |                |  | 2018/01/15 | 2018/01/15 |           |
|                                           |                                 |                                                           |         |            |  |            | ZAM000267137 |           | 8.175 |  |      |      |            |                 |  |                         |                |  | 2018/04/16 | 2018/04/16 |           |
|                                           |                                 |                                                           |         |            |  |            | ZAM000267137 |           | 8.233 |  |      |      |            |                 |  |                         |                |  | 2018/07/16 | 2018/07/16 |           |
|                                           |                                 |                                                           |         |            |  |            | ZAM000267137 |           | 8.3   |  |      |      |            |                 |  |                         |                |  | 2018/10/15 | 2018/10/15 |           |
|                                           |                                 |                                                           |         |            |  |            | ZAM000267137 |           | 8.425 |  |      |      |            |                 |  |                         |                |  | 2019/01/15 | 2019/01/15 |           |
|                                           |                                 |                                                           |         |            |  |            | ZAM000267137 |           | 8.433 |  |      |      |            |                 |  |                         |                |  | 2019/04/15 | 2019/04/15 |           |
|                                           |                                 |                                                           |         |            |  |            | ZAM000267137 |           | 8.275 |  |      |      |            |                 |  |                         |                |  | 2019/07/15 | 2019/07/15 |           |
|                                           |                                 |                                                           |         |            |  |            | ZAM000267137 |           | 8.05  |  |      |      |            |                 |  |                         |                |  | 2019/10/15 | 2019/10/15 |           |
|                                           |                                 |                                                           |         |            |  |            | ZAM000267137 |           | 8.075 |  |      |      |            |                 |  |                         |                |  | 2020/01/15 | 2020/01/15 |           |
|                                           |                                 |                                                           |         |            |  |            | ZAM000267137 |           | 5.883 |  |      |      |            |                 |  |                         |                |  | 2020/04/15 | 2020/04/15 |           |
|                                           |                                 |                                                           |         |            |  |            | ZAM000267137 |           | 5.125 |  |      |      |            |                 |  |                         |                |  | 2020/07/15 | 2020/07/15 |           |
| Negotiable Certificates Of Deposit        | ABPNCDX201704182T7.85           | AB                                                        |         |            |  |            |              |           |       |  |      |      |            |                 |  |                         |                |  |            |            |           |



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



|                                           |                                   |                                                         |         |            |  |            |              |           |       |      |      |   |            |                 |  |                         |                         |            |            |            |           |
|-------------------------------------------|-----------------------------------|---------------------------------------------------------|---------|------------|--|------------|--------------|-----------|-------|------|------|---|------------|-----------------|--|-------------------------|-------------------------|------------|------------|------------|-----------|
| Linked Negotiable Certificates Of Deposit | SBSLNCDD201611033UJ03XXXXPLP0.65  | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2015/11/03 |  | 2016/11/03 | ZAM000269638 | 120000000 | 8.01  | ISDF | None |   | ZAR-JIBAR3 | PLUS-0.65-PRCT  |  | None                    | Issuer Defined          | 2015/11/03 |            |            | Category3 |
|                                           |                                   |                                                         |         |            |  |            | ZAM000269638 |           | 7.633 |      |      |   |            |                 |  |                         |                         |            | 2016/02/03 | 2016/11/03 |           |
|                                           |                                   |                                                         |         |            |  |            | ZAM000269638 |           | 7.95  |      |      |   |            |                 |  |                         |                         |            | 2016/05/03 | 2016/05/03 |           |
|                                           |                                   |                                                         |         |            |  |            | ZAM000269638 |           | 8.008 |      |      |   |            |                 |  |                         |                         |            | 2016/08/04 | 2016/08/04 |           |
| Negotiable Certificates Of Deposit        | SBSNCDX201605032T6.8              | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2015/11/03 |  | 2016/05/03 | ZAM000269729 | 1000000   | 6.8   | TERM | None |   |            |                 |  |                         |                         | 2015/11/03 |            |            | Category2 |
| Negotiable Certificates Of Deposit        | ABPNCDX201611032T7.125            | ABSA BANK LIMITED                                       | Matured | 2015/11/03 |  | 2016/11/03 | ZAM000269554 | 1000000   | 7.125 | TERM | None |   |            |                 |  |                         |                         | 2015/11/03 |            |            | Category2 |
| Negotiable Certificates Of Deposit        | NBKNCX201611022T7.4               | NEDBANK CAPITAL                                         | Matured | 2015/11/03 |  | 2016/11/02 | ZAM000269562 | 66000000  | 7.4   | TERM | None |   |            |                 |  |                         |                         | 2015/11/03 |            |            | Category2 |
| Promissory Notes                          | SBSPNX201711022T7.68              | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2015/11/03 |  | 2017/11/02 | ZAM000269711 | 100000000 | 7.68  | TERM | None |   |            |                 |  |                         |                         | 2015/11/03 |            |            | Category2 |
| Negotiable Certificates Of Deposit        | RANNCX201606012T6.9000000         | RAND MERCHANT BANK                                      | Matured | 2015/11/03 |  | 2016/06/01 | ZAM000269752 | 50000000  | 6.9   | TERM | None |   |            |                 |  |                         |                         | 2015/11/03 |            |            | Category2 |
| Negotiable Certificates Of Deposit        | RANNCX201611022T7.3750000         | RAND MERCHANT BANK                                      | Matured | 2015/11/03 |  | 2016/11/02 | ZAM000269753 | 20000000  | 7.375 | TERM | None |   |            |                 |  |                         |                         | 2015/11/03 |            |            | Category2 |
| Negotiable Certificates Of Deposit        | ABPNCDX201608032T7.125            | ABSA BANK LIMITED                                       | Matured | 2015/11/03 |  | 2016/08/03 | ZAM000269760 | 1000000   | 7.125 | TERM | None |   |            |                 |  |                         |                         | 2015/11/03 |            |            | Category2 |
| Negotiable Certificates Of Deposit        | SBSNCDX201611032T7.375            | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2015/11/03 |  | 2016/11/03 | ZAM000269745 | 29000000  | 7.375 | TERM | None |   |            |                 |  |                         |                         | 2015/11/03 |            |            | Category2 |
| Negotiable Certificates Of Deposit        | NBKNCX2016112052T7.45             | NEDBANK CAPITAL                                         | Matured | 2015/11/03 |  | 2016/12/05 | ZAM000269794 | 10000000  | 7.45  | TERM | None |   |            |                 |  |                         |                         | 2015/11/03 |            |            | Category2 |
| Floating Rate Notes                       | ABPFRNX201611033UJ03XXXXPLB72.5   | ABSA BANK LIMITED                                       | Matured | 2015/11/03 |  | 2016/11/03 | ZAM000269653 | 543000000 | 8.08  | QUTR | None | 3 | ZAR-JIBAR3 | PLUS-72.5-BPS   |  | None                    | Quarterly Payment Cycle | 2015/11/03 |            |            | Category3 |
|                                           |                                   |                                                         |         |            |  |            | ZAM000269653 |           | 7.708 |      |      |   |            |                 |  |                         |                         |            | 2016/02/03 |            |           |
|                                           |                                   |                                                         |         |            |  |            | ZAM000269653 |           | 8.025 |      |      |   |            |                 |  |                         |                         |            | 2016/05/03 |            |           |
|                                           |                                   |                                                         |         |            |  |            | ZAM000269653 |           | 8.083 |      |      |   |            |                 |  |                         |                         |            | 2016/08/04 |            |           |
| Linked Negotiable Certificates Of Deposit | NBKLNCD201611023UJ03XXXXPLP0.625  | NEDBANK CAPITAL                                         | Matured | 2015/11/03 |  | 2016/11/02 | ZAM000269588 | 50000000  | 7.98  | ISDF | None |   | ZAR-JIBAR3 | PLUS-0.625-PRCT |  | Quarterly Payment Cycle | Issuer Defined          | 2015/11/03 |            |            | Category3 |
|                                           |                                   |                                                         |         |            |  |            | ZAM000269588 |           | 7.608 |      |      |   |            |                 |  |                         |                         |            | 2016/02/03 | 2016/11/02 |           |
|                                           |                                   |                                                         |         |            |  |            | ZAM000269588 |           | 7.608 |      |      |   |            |                 |  |                         |                         |            | 2016/02/03 | 2016/02/03 |           |
|                                           |                                   |                                                         |         |            |  |            | ZAM000269588 |           | 7.925 |      |      |   |            |                 |  |                         |                         |            | 2016/05/03 | 2016/05/03 |           |
|                                           |                                   |                                                         |         |            |  |            | ZAM000269588 |           | 7.983 |      |      |   |            |                 |  |                         |                         |            | 2016/08/04 | 2016/08/04 |           |
| Floating Rate Notes                       | ABPFRNX201611023UJ03XXXXPLP0.625  | ABSA BANK LIMITED                                       | Matured | 2015/11/03 |  | 2016/11/02 | ZAM000269586 | 50000000  | 7.98  | ISDF | None |   | ZAR-JIBAR3 | PLUS-0.625-PRCT |  | None                    | Issuer Defined          | 2015/11/03 |            |            | Category3 |
|                                           |                                   |                                                         |         |            |  |            | ZAM000269586 |           | 7.608 |      |      |   |            |                 |  |                         |                         |            | 2016/02/02 | 2016/08/02 |           |
|                                           |                                   |                                                         |         |            |  |            | ZAM000269586 |           | 7.608 |      |      |   |            |                 |  |                         |                         |            | 2016/02/02 | 2016/11/02 |           |
|                                           |                                   |                                                         |         |            |  |            | ZAM000269586 |           | 7.925 |      |      |   |            |                 |  |                         |                         |            | 2016/05/03 | 2016/05/03 |           |
|                                           |                                   |                                                         |         |            |  |            | ZAM000269586 |           | 7.983 |      |      |   |            |                 |  |                         |                         |            | 2016/08/02 | 2016/02/02 |           |
| Linked Negotiable Certificates Of Deposit | SBSLNCDD201811053UJ03XXXXPLP1.085 | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2015/11/04 |  | 2018/11/05 | ZAM000269810 | 200000000 | 8.05  | ISDF | None |   | ZAR-JIBAR3 | PLUS-1.085-PRCT |  | None                    | Issuer Defined          | 2015/11/04 |            |            | Category3 |
|                                           |                                   |                                                         |         |            |  |            | ZAM000269810 |           | 8.068 |      |      |   |            |                 |  |                         |                         |            | 2016/02/04 | 2018/11/05 |           |
|                                           |                                   |                                                         |         |            |  |            | ZAM000269810 |           | 8.385 |      |      |   |            |                 |  |                         |                         |            | 2016/02/04 | 2016/02/04 |           |
|                                           |                                   |                                                         |         |            |  |            | ZAM000269810 |           | 8.443 |      |      |   |            |                 |  |                         |                         |            | 2016/05/04 | 2016/05/04 |           |
|                                           |                                   |                                                         |         |            |  |            | ZAM000269810 |           | 8.443 |      |      |   |            |                 |  |                         |                         |            | 2016/08/04 | 2016/08/04 |           |
|                                           |                                   |                                                         |         |            |  |            | ZAM000269810 |           | 8.443 |      |      |   |            |                 |  |                         |                         |            | 2016/11/04 | 2016/11/04 |           |
|                                           |                                   |                                                         |         |            |  |            | ZAM000269810 |           | 8.435 |      |      |   |            |                 |  |                         |                         |            | 2017/02/06 | 2017/02/06 |           |
|                                           |                                   |                                                         |         |            |  |            | ZAM000269810 |           | 8.427 |      |      |   |            |                 |  |                         |                         |            | 2017/05/04 | 2017/05/04 |           |
|                                           |                                   |                                                         |         |            |  |            | ZAM000269810 |           | 8.152 |      |      |   |            |                 |  |                         |                         |            | 2017/08/04 | 2017/08/04 |           |
|                                           |                                   |                                                         |         |            |  |            | ZAM000269810 |           | 8.135 |      |      |   |            |                 |  |                         |                         |            | 2017/11/06 | 2017/11/06 |           |
|                                           |                                   |                                                         |         |            |  |            | ZAM000269810 |           | 8.218 |      |      |   |            |                 |  |                         |                         |            | 2018/02/05 | 2018/02/05 |           |
|                                           |                                   |                                                         |         |            |  |            | ZAM000269810 |           | 7.985 |      |      |   |            |                 |  |                         |                         |            | 2018/05/04 | 2018/05/04 |           |
|                                           |                                   |                                                         |         |            |  |            | ZAM000269810 |           | 8.052 |      |      |   |            |                 |  |                         |                         |            | 2018/08/06 | 2018/08/06 |           |
| Linked Negotiable Certificates Of Deposit | NBKLNCD201605043UJ03XXXXPLP0.5    | NEDBANK CAPITAL                                         | Matured | 2015/11/04 |  | 2016/05/04 | ZAM000270032 | 200000000 | 7.48  | ISDF | None |   | ZAR-JIBAR3 | PLUS-0.5-PRCT   |  | Quarterly Payment Cycle | Issuer Defined          | 2015/11/04 |            |            | Category3 |
|                                           |                                   |                                                         |         |            |  |            | ZAM000270032 |           | 7.483 |      |      |   |            |                 |  |                         |                         |            | 2016/02/04 | 2016/05/04 |           |
| Linked Negotiable Certificates Of Deposit | NBKLNCD201705043UJ03XXXXPLP0.8    | NEDBANK CAPITAL                                         | Matured | 2015/11/04 |  | 2017/05/04 | ZAM000269877 | 250000000 | 8.15  | ISDF | None |   | ZAR-JIBAR3 | PLUS-0.8-PRCT   |  | Quarterly Payment Cycle | Issuer Defined          | 2015/11/04 |            |            | Category3 |
|                                           |                                   |                                                         |         |            |  |            | ZAM000269877 |           | 7.783 |      |      |   |            |                 |  |                         |                         |            | 2016/02/04 | 2016/02/04 |           |
|                                           |                                   |                                                         |         |            |  |            | ZAM000269877 |           | 8.1   |      |      |   |            |                 |  |                         |                         |            | 2016/05/04 | 2016/05/04 |           |
|                                           |                                   |                                                         |         |            |  |            | ZAM000269877 |           | 8.158 |      |      |   |            |                 |  |                         |                         |            | 2016/08/04 | 2016/08/04 |           |
|                                           |                                   |                                                         |         |            |  |            | ZAM000269877 |           | 8.158 |      |      |   |            |                 |  |                         |                         |            | 2016/11/04 | 2016/11/04 |           |
|                                           |                                   |                                                         |         |            |  |            | ZAM000269877 |           | 8.15  |      |      |   |            |                 |  |                         |                         |            | 2017/02/06 | 2017/02/06 |           |
| Negotiable Certificates Of Deposit        | ABPNCDX201607042T7.05             | ABSA BANK LIMITED                                       | Matured | 2015/11/04 |  | 2016/07/04 | ZAM000269843 | 15000000  | 7.05  | TERM | None |   |            |                 |  |                         |                         | 2015/11/04 |            |            | Category2 |
| Negotiable Certificates Of Deposit        | IPNNCDD201602032T6.30             | INVESTEC BANK LIMITED                                   | Matured | 2015/11/04 |  | 2016/02/03 | ZAM000270156 | 3300000   | 6.3   | TERM | None |   |            |                 |  |                         |                         | 2015/11/04 |            |            | Category2 |
| Negotiable Certificates Of Deposit        | NBKNCX201611032T7.4               | NEDBANK CAPITAL                                         | Matured | 2015/11/04 |  | 2016/11/03 | ZAM000269844 | 17000000  | 7.4   | TERM | None |   |            |                 |  |                         |                         | 2015/11/04 |            |            | Category2 |
| Negotiable Certificates Of Deposit        | ABPNCDX201611032T7.425            | ABSA BANK LIMITED                                       | Matured | 2015/11/04 |  | 2016/11/03 | ZAM000269869 | 113000000 | 7.425 | TERM | None |   |            |                 |  |                         |                         | 2015/11/04 |            |            | Category2 |
| Negotiable Certificates Of Deposit        | SBSNCDX201605042T6.8              | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2015/11/04 |  | 2016/05/04 | ZAM000269935 | 150000000 | 6.8   | TERM | None |   |            |                 |  |                         |                         | 2015/11/04 |            |            | Category2 |
| Negotiable Certificates Of Deposit        | IPNNCDD201611032T7.45             | INVESTEC BANK LIMITED                                   | Matured | 2015/11/04 |  | 2016/11/03 | ZAM000270115 | 13600000  | 7.45  | TERM | None |   |            |                 |  |                         |                         | 2015/11/04 |            |            | Category2 |
| Negotiable Certificates Of Deposit        | ABPNCDX201602032T6.25             | ABSA BANK LIMITED                                       | Matured | 2015/11/04 |  | 2016/02/03 | ZAM000270123 | 17600000  | 6.25  | TERM | None |   |            |                 |  |                         |                         | 2015/11/04 |            |            | Category2 |
| Negotiable Certificates Of Deposit        | RANNCX201611032T7.3750000         | RAND MERCHANT BANK                                      | Matured | 2015/11/04 |  | 2016/11/03 | ZAM000269828 | 50000000  | 7.375 | TERM | None |   |            |                 |  |                         |                         | 2015/11/04 |            |            | Category2 |
| Negotiable Certificates Of Deposit        | SBSNCDX201603032T6.35             | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2015/11/04 |  | 2016/03/03 | ZAM000269901 | 5000000   | 6.35  | TERM | None |   |            |                 |  |                         |                         | 2015/11/04 |            |            | Category2 |
| Negotiable Certificates Of Deposit        | SBSNCDX201604042T6.525            | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2015/11/04 |  | 2016/04/04 | ZAM000269927 | 5000000   | 6.525 | TERM | None |   |            |                 |  |                         |                         | 2015/11/04 |            |            | Category2 |
| Debentures                                | SRBDEBX201511112T6.000            | SOUTH AFRICAN RESERVE BANK                              | Matured | 2015/11/04 |  | 2015/11/11 | ZAM000270016 | 104000000 | 6     | TERM | None |   |            |                 |  |                         |                         | 2015/11/04 |            |            | Category2 |
| Negotiable Certificates Of Deposit        | SBSNCDX201612052T7.475            | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2015/11/04 |  | 2016/12/05 | ZAM000270099 | 7000000   | 7.475 | TERM | None |   |            |                 |  |                         |                         | 2015/11/04 |            |            | Category2 |
| Negotiable Certificates Of Deposit        | ABPNCDX201611032T7.425            | ABSA BANK LIMITED                                       | Matured | 2015/11/04 |  | 2016/11/03 | ZAM000270149 | 29300000  | 7.425 | TERM | None |   |            |                 |  |                         |                         | 2015/11/04 |            |            | Category2 |
| Negotiable Certificates Of Deposit        | SBSNCDX201602042T6.225            | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2015/11/04 |  | 2016/02/04 | ZAM000269919 | 8000000   | 6.225 | TERM | None |   |            |                 |  |                         |                         | 2015/11/04 |            |            | Category2 |
| Negotiable Certificates Of Deposit        | NBKNCX201611032T7.425             | NEDBANK CAPITAL                                         | Matured | 2015/11/04 |  | 2016/11/03 | ZAM000269838 | 109000000 | 7.425 | TERM | None |   |            |                 |  |                         |                         | 2015/11/04 |            |            | Category2 |
| Debentures                                | SRBDEBX201511182T5.995            | SOUTH AFRICAN RESERVE BANK                              | Matured | 2015/11/04 |  | 2015/11/18 | ZAM000269884 | 500000000 | 5.995 | TERM | None |   |            |                 |  |                         |                         | 2015/11/04 |            |            | Category2 |
| Negotiable Certificates Of Deposit        | SBSNCDX201611042T7.4              | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2015/11/04 |  | 2016/11/04 | ZAM000270081 | 3000000   | 7.4   | TERM | None |   |            |                 |  |                         |                         | 2015/11/04 |            |            | Category2 |
| Linked Negotiable Certificates Of Deposit | SBSLNCDD201612053UJ03XXXXPLP0.65  | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2015/11/04 |  | 2016/12/05 | ZAM000269950 | 150000000 | 8.01  | ISDF | None |   | ZAR-JIBAR3 | PLUS-0.65-PRCT  |  | None                    | Issuer Defined          | 2015/11/04 |            |            | Category3 |
|                                           |                                   |                                                         |         |            |  |            | ZAM000269950 |           |       |      |      |   |            |                 |  |                         |                         |            | 2015/12/07 | 2016/12/05 |           |
|                                           |                                   |                                                         |         |            |  |            | ZAM000269950 |           | 7.187 |      |      |   |            |                 |  |                         |                         |            | 2015/12/07 | 2015/12/07 |           |
|                                           |                                   |                                                         |         |            |  |            | ZAM000269950 |           | 7.667 |      |      |   |            |                 |  |                         |                         |            | 2016/03/07 | 2016/03/07 |           |
|                                           |                                   |                                                         |         |            |  |            | ZAM000269950 |           | 7.958 |      |      |   |            |                 |  |                         |                         |            | 2016/06/06 | 2016/06/06 |           |
|                                           |                                   |                                                         |         |            |  |            | ZAM000269950 |           | 8.008 |      |      |   |            |                 |  |                         |                         |            | 2016/09/05 | 2016/09/05 |           |
| Linked Negotiable Certificates Of Deposit | SBSLNCDD201605043UJ03XXXXPLP0.4   | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2015/11/04 |  | 2016/05/04 | ZAM000270073 | 3000000   | 7.38  | ISDF | None |   | ZAR-JIBAR3 | PLUS-0.4-PRCT   |  | None                    | Issuer Defined          | 2015/11/04 |            |            | Category3 |
|                                           |                                   |                                                         |         |            |  |            | ZAM000270073 |           | 7.383 |      |      |   |            |                 |  |                         |                         |            | 2015/11/04 | 2016/05/04 |           |
|                                           |                                   |                                                         |         |            |  |            | ZAM000270073 |           | 7.383 |      |      |   |            |                 |  |                         |                         |            | 2016/02/04 | 2016/02/04 |           |
| Debentures                                | SRBDEBX201511112T5.995            | SOUTH AFRICAN RESERVE BANK                              | Matured | 2015/11/04 |  | 2015/11/11 | ZAM000270008 | 575000000 | 5.995 | TERM | None |   |            |                 |  |                         |                         | 2015/11/04 |            |            | Category2 |



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



|                                           |                                   |                                                           |         |            |  |            |              |           |       |  |      |      |  |  |            |                 |                 |                         |                         |                |            |            |            |            |  |
|-------------------------------------------|-----------------------------------|-----------------------------------------------------------|---------|------------|--|------------|--------------|-----------|-------|--|------|------|--|--|------------|-----------------|-----------------|-------------------------|-------------------------|----------------|------------|------------|------------|------------|--|
| Linked Negotiable Certificates Of Deposit | NBKLNCD201612013JU03XXXXPLP0,675  | NEDBANK CAPITAL                                           | Matured | 2015/12/01 |  | 2016/12/01 | ZAM000274174 | 14000000  | 8.03  |  | ISDF | None |  |  | ZAR-JIBAR3 | PLUS-0.675-PRCT |                 | Quarterly Payment Cycle | Issuer Defined          | 2015/12/01     |            |            | 2016/12/01 | Category3  |  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000274174 |           | 7.675 |  |      |      |  |  |            |                 |                 |                         |                         |                |            | 2016/03/01 | 2016/03/01 |            |  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000274174 |           | 7.992 |  |      |      |  |  |            |                 |                 |                         |                         |                |            | 2016/06/01 | 2016/06/01 |            |  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000274174 |           | 8.033 |  |      |      |  |  |            |                 |                 |                         |                         |                |            | 2016/09/01 | 2016/09/01 |            |  |
| Negotiable Certificates Of Deposit        | RANNCDX201611302T7.7500000        | RAND MERCHANT BANK                                        | Matured | 2015/12/01 |  | 2016/11/30 | ZAM000274307 | 30000000  | 7.75  |  | TERM | None |  |  |            |                 |                 |                         |                         |                | 2015/12/01 |            |            | Category2  |  |
| Negotiable Certificates Of Deposit        | SBSNCDX201606012T7.05             | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2015/12/01 |  | 2016/06/01 | ZAM000274372 | 0         | 7     |  | TERM | None |  |  |            |                 |                 |                         |                         |                | 2015/12/01 |            |            | Category2  |  |
| Negotiable Certificates Of Deposit        | SBSNCDX201605312T7.               | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2015/12/01 |  | 2016/05/31 | ZAM000274380 | 80000000  | 7     |  | TERM | None |  |  |            |                 |                 |                         |                         |                | 2015/12/01 |            |            | Category2  |  |
| Promissory Notes                          | TLDPNXX201605311                  | THE LAND AND AGRICULTURE DEVELOPMENT BANK OF SOUTH AFRICA | Matured | 2015/12/01 |  | 2016/05/31 | ZAM000274166 | 185000000 |       |  |      | None |  |  |            |                 |                 |                         |                         |                | 2015/12/01 |            |            | Category1  |  |
| Negotiable Certificates Of Deposit        | IPNNCDX201606292T7.20             | INVESTEC BANK LIMITED                                     | Matured | 2015/12/01 |  | 2016/06/29 | ZAM000274349 | 40000000  | 7.2   |  | TERM | None |  |  |            |                 |                 |                         |                         |                | 2015/12/01 |            |            | Category2  |  |
| Linked Negotiable Certificates Of Deposit | RANLNCD201612013JUPRPMFIRNMB256,  | RAND MERCHANT BANK                                        | Matured | 2015/12/01 |  | 2016/12/01 | ZAM000274331 | 0         | 6.94  |  | MTM  | None |  |  | 1          | ZAR-PRIME       | MINUS-256-BPS   | None                    | Ad Hoc                  |                | 2015/12/01 |            |            | Category2  |  |
| Linked Negotiable Certificates Of Deposit | SBSLNCD201612013JU03XXXXPLP0,675  | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2015/12/01 |  | 2016/12/01 | ZAM000274257 | 60000000  | 8.03  |  | ISDF | None |  |  |            | ZAR-JIBAR3      | PLUS-0.675-PRCT | None                    | Issuer Defined          |                | 2015/12/01 |            |            | Category3  |  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000274257 |           |       |  |      |      |  |  |            |                 |                 |                         |                         |                |            |            | 2016/12/01 |            |  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000274257 |           | 7.675 |  |      |      |  |  |            |                 |                 |                         |                         |                |            | 2016/03/01 | 2016/03/01 |            |  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000274257 |           | 7.992 |  |      |      |  |  |            |                 |                 |                         |                         |                |            | 2016/06/01 | 2016/06/01 |            |  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000274257 |           | 8.033 |  |      |      |  |  |            |                 |                 |                         |                         |                |            | 2016/09/01 | 2016/09/01 |            |  |
| Negotiable Certificates Of Deposit        | ABPNCDX201611302T7.70             | ABSA BANK LIMITED                                         | Matured | 2015/12/01 |  | 2016/11/30 | ZAM000274190 | 50000000  | 7.7   |  | TERM | None |  |  |            |                 |                 |                         |                         |                | 2015/12/01 |            |            | Category2  |  |
| Floating Rate Notes                       | ABPFRNCD201612013JU03XXXXPLP0,675 | ABSA BANK LIMITED                                         | Matured | 2015/12/01 |  | 2016/12/01 | ZAM000274240 | 60000000  | 8.03  |  | QUTR | None |  |  | 1          | ZAR-JIBAR3      | PLUS-0.675-PRCT | None                    | Quarterly Payment Cycle |                | 2015/12/01 |            |            | Category3  |  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000274240 |           | 7.675 |  |      |      |  |  |            |                 |                 |                         |                         |                |            | 2016/03/01 | 2016/03/01 |            |  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000274240 |           | 7.992 |  |      |      |  |  |            |                 |                 |                         |                         |                |            | 2016/06/01 | 2016/06/01 |            |  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000274240 |           | 8.033 |  |      |      |  |  |            |                 |                 |                         |                         |                |            | 2016/09/01 | 2016/09/01 |            |  |
| Negotiable Certificates Of Deposit        | IPNNCDX201611302T7.75             | INVESTEC BANK LIMITED                                     | Matured | 2015/12/01 |  | 2016/11/30 | ZAM000274398 | 7100000   | 7.75  |  | TERM | None |  |  |            |                 |                 |                         |                         |                | 2015/12/01 |            |            | Category2  |  |
| Negotiable Certificates Of Deposit        | IPNNCDX201606022T7.05             | INVESTEC BANK LIMITED                                     | Matured | 2015/12/01 |  | 2016/06/02 | ZAM000274430 | 7000000   | 7.05  |  | TERM | None |  |  |            |                 |                 |                         |                         |                | 2015/12/01 |            |            | Category2  |  |
| Negotiable Certificates Of Deposit        | IPNNCDX201609022T7.45             | INVESTEC BANK LIMITED                                     | Matured | 2015/12/01 |  | 2016/09/02 | ZAM000274448 | 5000000   | 7.45  |  | TERM | None |  |  |            |                 |                 |                         |                         |                | 2015/12/01 |            |            | Category2  |  |
| Floating Rate Notes                       | ABPFRNCD201712013JU03XXXXPLP0,90  | ABSA BANK LIMITED                                         | Matured | 2015/12/01 |  | 2017/12/01 | ZAM000274232 | 30000000  | 7.95  |  | QUTR | None |  |  | 1          | ZAR-JIBAR3      | PLUS-0.9-PRCT   | None                    | Quarterly Payment Cycle |                | 2015/12/01 |            |            | Category3  |  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000274232 |           | 7.9   |  |      |      |  |  |            |                 |                 |                         |                         |                |            | 2016/03/01 | 2016/03/01 |            |  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000274232 |           | 8.217 |  |      |      |  |  |            |                 |                 |                         |                         |                |            | 2016/06/01 | 2016/06/01 |            |  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000274232 |           | 8.258 |  |      |      |  |  |            |                 |                 |                         |                         |                |            | 2016/09/01 | 2016/09/01 |            |  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000274232 |           | 8.258 |  |      |      |  |  |            |                 |                 |                         |                         |                |            | 2016/12/01 | 2016/12/01 |            |  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000274232 |           | 8.225 |  |      |      |  |  |            |                 |                 |                         |                         |                |            | 2017/03/01 | 2017/03/01 |            |  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000274232 |           | 8.233 |  |      |      |  |  |            |                 |                 |                         |                         |                |            | 2017/06/01 | 2017/06/01 |            |  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000274232 |           | 7.95  |  |      |      |  |  |            |                 |                 |                         |                         |                |            | 2017/09/01 | 2017/09/01 |            |  |
| Negotiable Certificates Of Deposit        | IPNNCDX201603012T6.50             | INVESTEC BANK LIMITED                                     | Matured | 2015/12/01 |  | 2016/03/01 | ZAM000274422 | 5000000   | 6.5   |  | TERM | None |  |  |            |                 |                 |                         |                         |                | 2015/12/01 |            |            | Category2  |  |
| Negotiable Certificates Of Deposit        | SBSNCDX201601042T6.1175           | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2015/12/01 |  | 2016/01/04 | ZAM000274455 | 35000000  | 6.175 |  | TERM | None |  |  |            |                 |                 |                         |                         |                | 2015/12/01 |            |            | Category2  |  |
| Linked Negotiable Certificates Of Deposit | SBSLNCD201712013JU03XXXXPLP0,9    | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2015/12/01 |  | 2017/12/01 | ZAM000274299 | 15000000  | 7.95  |  | ISDF | None |  |  |            | ZAR-JIBAR3      | PLUS-0.9-PRCT   | None                    | Issuer Defined          |                | 2015/12/01 |            |            | Category3  |  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000274299 |           |       |  |      |      |  |  |            |                 |                 |                         |                         |                |            |            | 2017/12/01 |            |  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000274299 |           | 7.9   |  |      |      |  |  |            |                 |                 |                         |                         |                |            | 2016/03/01 | 2016/03/01 |            |  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000274299 |           | 8.217 |  |      |      |  |  |            |                 |                 |                         |                         |                |            | 2016/06/01 | 2016/06/01 |            |  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000274299 |           | 8.258 |  |      |      |  |  |            |                 |                 |                         |                         |                |            | 2016/09/01 | 2016/09/01 |            |  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000274299 |           | 8.258 |  |      |      |  |  |            |                 |                 |                         |                         |                |            | 2016/12/01 | 2016/12/01 |            |  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000274299 |           | 8.225 |  |      |      |  |  |            |                 |                 |                         |                         |                |            | 2017/03/01 | 2017/03/01 |            |  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000274299 |           | 8.233 |  |      |      |  |  |            |                 |                 |                         |                         |                |            | 2017/06/01 | 2017/06/01 |            |  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000274299 |           | 7.95  |  |      |      |  |  |            |                 |                 |                         |                         |                |            | 2017/09/01 | 2017/09/01 |            |  |
| Linked Negotiable Certificates Of Deposit | IPNLNCD201612013JU03XXXXPLP0,725  | INVESTEC BANK LIMITED                                     | Matured | 2015/12/01 |  | 2016/12/01 | ZAM000274265 | 50000000  | 8.08  |  | ISDF | None |  |  |            | ZAR-JIBAR3      | PLUS-0.725-PRCT | None                    | Issuer Defined          |                | 2015/12/01 |            |            | Category3  |  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000274265 |           |       |  |      |      |  |  |            |                 |                 |                         |                         |                |            |            | 2016/03/01 | 2016/03/01 |  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000274265 |           | 7.725 |  |      |      |  |  |            |                 |                 |                         |                         |                |            | 2016/06/01 | 2016/06/01 |            |  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000274265 |           | 8.042 |  |      |      |  |  |            |                 |                 |                         |                         |                |            | 2016/09/01 | 2016/09/01 |            |  |
| Linked Negotiable Certificates Of Deposit | NBKLNCD201812033JU03XXXXPLP1,15   | NEDBANK CAPITAL                                           | Matured | 2015/12/01 |  | 2018/12/03 | ZAM000274406 | 189000000 | 8.16  |  | ISDF | None |  |  |            | ZAR-JIBAR3      | PLUS-1.15-PRCT  |                         | Quarterly Payment Cycle | Issuer Defined | 2015/12/01 |            |            | Category3  |  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000274406 |           |       |  |      |      |  |  |            |                 |                 |                         |                         |                |            |            | 2018/12/03 |            |  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000274406 |           | 8.15  |  |      |      |  |  |            |                 |                 |                         |                         |                |            | 2016/03/01 | 2016/03/01 |            |  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000274406 |           | 8.467 |  |      |      |  |  |            |                 |                 |                         |                         |                |            | 2016/06/01 | 2016/06/01 |            |  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000274406 |           | 8.508 |  |      |      |  |  |            |                 |                 |                         |                         |                |            | 2016/09/01 | 2016/09/01 |            |  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000274406 |           | 8.508 |  |      |      |  |  |            |                 |                 |                         |                         |                |            | 2016/12/01 | 2016/12/01 |            |  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000274406 |           | 8.475 |  |      |      |  |  |            |                 |                 |                         |                         |                |            | 2017/03/01 | 2017/03/01 |            |  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000274406 |           | 8.483 |  |      |      |  |  |            |                 |                 |                         |                         |                |            | 2017/06/01 | 2017/06/01 |            |  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000274406 |           | 8.2   |  |      |      |  |  |            |                 |                 |                         |                         |                |            | 2017/09/01 | 2017/09/01 |            |  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000274406 |           | 8.275 |  |      |      |  |  |            |                 |                 |                         |                         |                |            | 2017/12/01 | 2017/12/01 |            |  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000274406 |           | 8.275 |  |      |      |  |  |            |                 |                 |                         |                         |                |            | 2018/03/01 | 2018/03/01 |            |  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000274406 |           | 8.058 |  |      |      |  |  |            |                 |                 |                         |                         |                |            | 2018/06/01 | 2018/06/01 |            |  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000274406 |           | 8.158 |  |      |      |  |  |            |                 |                 |                         |                         |                |            | 2018/09/03 | 2018/09/03 |            |  |
| Linked Negotiable Certificates Of Deposit | NBKLNCD201612013JU03XXXXPLP0,825  | NEDBANK CAPITAL                                           | Matured | 2015/12/01 |  | 2016/12/01 | ZAM000274414 | 432000000 | 8.18  |  | ISDF | None |  |  |            | ZAR-JIBAR3      | PLUS-0.825-PRCT |                         | Quarterly Payment Cycle | Issuer Defined | 2015/12/01 |            |            | Category3  |  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000274414 |           |       |  |      |      |  |  |            |                 |                 |                         |                         |                |            |            | 2016/12/01 |            |  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000274414 |           | 7.825 |  |      |      |  |  |            |                 |                 |                         |                         |                |            | 2016/03/01 | 2016/03/01 |            |  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000274414 |           | 8.142 |  |      |      |  |  |            |                 |                 |                         |                         |                |            | 2016/06/01 | 2016/06/01 |            |  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000274414 |           | 8.183 |  |      |      |  |  |            |                 |                 |                         |                         |                |            | 2016/09/01 | 2016/09/01 |            |  |
| Debentures                                | SRBDEBX201512092T6.250            | SOUTH AFRICAN RESERVE BANK                                | Matured | 2015/12/02 |  | 2015/12/09 | ZAM000274588 | 95000000  | 6.25  |  | TERM | None |  |  |            |                 |                 |                         |                         |                | 2015/12/02 |            |            | Category2  |  |
| Debentures                                | SRBDEBX201512302T6.200            | SOUTH AFRICAN RESERVE BANK                                | Matured | 2015/12/02 |  | 2015/12/30 | ZAM000274620 | 100000000 | 6.2   |  | TERM | None |  |  |            |                 |                 |                         |                         |                | 2015/12/02 |            |            | Category2  |  |
| Negotiable Certificates Of Deposit        | SBSNCDX201602022T6.275            | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2015/12/02 |  | 2016/02/02 | ZAM000274471 | 20000000  | 6.275 |  | TERM | None |  |  |            |                 |                 |                         |                         |                | 2015/12/02 |            |            | Category2  |  |
| Negotiable Certificates Of Deposit        | RANNCDX201612012T7.7000000        | RAND MERCHANT BANK                                        | Matured | 2015/12/02 |  | 2016/12/01 | ZAM000274489 | 10000000  | 7.7   |  | TERM | None |  |  |            |                 |                 |                         |                         |                | 2015/12/02 |            |            | Category2  |  |
| Negotiable Certificates Of Deposit        | SBSNCDX201606012T7.025            | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2015/12/02 |  | 2016/06/01 | ZAM000274387 | 5000000   | 7.025 |  | TERM | None |  |  |            |                 |                 |                         |                         |                | 2015/12/02 |            |            | Category2  |  |
| Debentures                                | SRBDEBX201601272T6.200            | SOUTH AFRICAN RESERVE BANK                                | Matured | 2015/12/02 |  | 2016/01/27 | ZAM000274596 | 35000000  | 6.2   |  | TERM | None |  |  |            |                 |                 |                         |                         |                | 2015/12/02 |            |            | Category2  |  |
| Debentures                                | SRBDEBX201512152T6.150            | SOUTH AFRICAN RESERVE BANK                                | Matured | 2015/12/02 |  | 2015/12/15 | ZAM000274661 | 100000000 | 6.15  |  | TERM | None |  |  |            |                 |                 |                         |                         |                | 2015/12/02 |            |            | Category2  |  |
| Negotiable Certificates Of Deposit        | IPNNCDX201612022T7.75             | INVESTEC BANK LIMITED                                     | Matured | 2015/12/02 |  | 2016/12/02 | ZAM000274760 | 0         | 7.75  |  | TERM | None |  |  |            |                 |                 |                         |                         |                | 2015/12/02 |            |            | Category2  |  |
| Floating Rate Notes                       | ABPFRNCD201812033JU03XXXXPLP1,10  | ABSA BANK LIMITED                                         | Matured | 2015/12/02 |  | 2018/12/03 | ZAM000274554 | 20000000  | 8.1   |  |      |      |  |  |            |                 |                 |                         |                         |                |            |            |            |            |  |



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



|                                           |                                |                                                         |         |            |  |            |              |            |       |      |      |            |                 |                         |                |  |            |            |           |
|-------------------------------------------|--------------------------------|---------------------------------------------------------|---------|------------|--|------------|--------------|------------|-------|------|------|------------|-----------------|-------------------------|----------------|--|------------|------------|-----------|
| Negotiable Certificates Of Deposit        | ABPNCDX201612192T8.10          | ABSA BANK LIMITED                                       | Matured | 2015/12/17 |  | 2016/12/15 | ZAM000276559 | 20000000   | 8.1   | TERM | None |            |                 |                         |                |  | 2015/12/17 |            | Category2 |
| Negotiable Certificates Of Deposit        | SBSNCDX201602172T6.35          | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2015/12/17 |  | 2016/02/17 | ZAM000276632 | 40000000   | 6.35  | TERM | None |            |                 |                         |                |  | 2015/12/17 |            | Category2 |
| Negotiable Certificates Of Deposit        | SBSNCDX201612192T8.1           | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2015/12/17 |  | 2016/12/19 | ZAM000276674 | 25000000   | 8.1   | TERM | None |            |                 |                         |                |  | 2015/12/17 |            | Category2 |
| Negotiable Certificates Of Deposit        | RANNCDX201612152T8.1000000     | RAND MERCHANT BANK                                      | Matured | 2015/12/17 |  | 2016/12/15 | ZAM000276641 | 0          | 8.1   | TERM | None |            |                 |                         |                |  | 2015/12/17 |            | Category2 |
| Negotiable Certificates Of Deposit        | IPNNCDX201601182T6.30          | INVESTEC BANK LIMITED                                   | Matured | 2015/12/17 |  | 2016/01/18 | ZAM000276625 | 50000000   | 6.3   | TERM | None |            |                 |                         |                |  | 2015/12/17 |            | Category2 |
| Negotiable Certificates Of Deposit        | IPNNCDX201603242T6.625         | INVESTEC BANK LIMITED                                   | Matured | 2015/12/17 |  | 2016/03/24 | ZAM000276690 | 60000000   | 6.625 | TERM | None |            |                 |                         |                |  | 2015/12/17 |            | Category2 |
| Notes                                     | FO1NOTX201606223U03XXXXPLB125  | FOSCHINI RETAIL GROUP PTY LTD                           | Matured | 2015/12/17 |  | 2016/06/22 | ZAM000276245 | 150000000  | 8.29  | ISDF | None | ZAR-JIBAR3 | PLUS-125-BPS    | Quarterly Payment Cycle | Issuer Defined |  | 2015/12/17 |            | Category3 |
|                                           |                                |                                                         |         |            |  |            | ZAM000276245 |            |       |      |      |            |                 |                         |                |  |            | 2016/03/17 |           |
|                                           |                                |                                                         |         |            |  |            | ZAM000276245 |            |       |      |      |            |                 |                         |                |  |            | 2016/06/22 |           |
| Notes                                     | PH1NOTX201612193U03XXXXPLB120  | PHARMACARE LIMITED                                      | Matured | 2015/12/17 |  | 2016/12/19 | ZAM000276534 | 200000000  | 8.56  | ISDF | None | ZAR-JIBAR3 | PLUS-120-BPS    | Quarterly Payment Cycle | Issuer Defined |  | 2015/12/17 |            | Category3 |
|                                           |                                |                                                         |         |            |  |            | ZAM000276534 |            |       |      |      |            |                 |                         |                |  |            | 2016/03/17 |           |
|                                           |                                |                                                         |         |            |  |            | ZAM000276534 |            |       |      |      |            |                 |                         |                |  |            | 2016/06/17 |           |
|                                           |                                |                                                         |         |            |  |            | ZAM000276534 |            |       |      |      |            |                 |                         |                |  |            | 2016/03/18 |           |
|                                           |                                |                                                         |         |            |  |            | ZAM000276534 |            |       |      |      |            |                 |                         |                |  |            | 2016/06/17 |           |
|                                           |                                |                                                         |         |            |  |            | ZAM000276534 |            |       |      |      |            |                 |                         |                |  |            | 2016/12/19 |           |
| Negotiable Certificates Of Deposit        | RANNCDX201812182S9.3400000     | RAND MERCHANT BANK                                      | Matured | 2015/12/17 |  | 2018/12/18 | ZAM000276567 | 186000000  | 9.34  | SEM  | None | 17         |                 |                         |                |  | 2015/12/17 |            | Category2 |
| Negotiable Certificates Of Deposit        | IPNNCDX201612152T8.20          | INVESTEC BANK LIMITED                                   | Matured | 2015/12/17 |  | 2016/12/15 | ZAM000276609 | 184000000  | 8.2   | TERM | None |            |                 |                         |                |  | 2015/12/17 |            | Category2 |
| Negotiable Certificates Of Deposit        | SBSNCDX201601182T6.25          | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2015/12/17 |  | 2016/01/18 | ZAM000276617 | 40000000   | 6.25  | TERM | None |            |                 |                         |                |  | 2015/12/17 |            | Category2 |
| Negotiable Certificates Of Deposit        | RANNCDX201601182T6.2500000     | RAND MERCHANT BANK                                      | Matured | 2015/12/17 |  | 2016/01/18 | ZAM000276666 | 8041000    | 6.25  | TERM | None |            |                 |                         |                |  | 2015/12/17 |            | Category2 |
| Negotiable Certificates Of Deposit        | NBKNCDX201612192T8.1           | NEDBANK CAPITAL                                         | Matured | 2015/12/17 |  | 2016/12/19 | ZAM000276682 | 50000000   | 8.1   | TERM | None |            |                 |                         |                |  | 2015/12/17 |            | Category2 |
| Negotiable Certificates Of Deposit        | IPNNCDX201603172T6.60          | INVESTEC BANK LIMITED                                   | Matured | 2015/12/17 |  | 2016/03/17 | ZAM000276583 | 100000000  | 6.6   | TERM | None |            |                 |                         |                |  | 2015/12/17 |            | Category2 |
| Negotiable Certificates Of Deposit        | SBSNCDX201812182I9.25          | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2015/12/17 |  | 2018/12/18 | ZAM000276542 | 20000000   | 9.25  | ISDF | None |            |                 |                         |                |  | 2015/12/17 |            | Category2 |
|                                           |                                |                                                         |         |            |  |            | ZAM000276542 |            |       |      |      |            |                 |                         |                |  |            | 2016/06/17 |           |
|                                           |                                |                                                         |         |            |  |            | ZAM000276542 |            |       |      |      |            |                 |                         |                |  |            | 2016/12/19 |           |
|                                           |                                |                                                         |         |            |  |            | ZAM000276542 |            |       |      |      |            |                 |                         |                |  |            | 2017/06/19 |           |
|                                           |                                |                                                         |         |            |  |            | ZAM000276542 |            |       |      |      |            |                 |                         |                |  |            | 2017/12/19 |           |
|                                           |                                |                                                         |         |            |  |            | ZAM000276542 |            |       |      |      |            |                 |                         |                |  |            | 2018/06/18 |           |
|                                           |                                |                                                         |         |            |  |            | ZAM000276542 |            |       |      |      |            |                 |                         |                |  |            | 2018/12/18 |           |
| Negotiable Certificates Of Deposit        | ABPNCDX201612192T8.1           | ABSA BANK LIMITED                                       | Matured | 2015/12/17 |  | 2016/12/19 | ZAM000276591 | 90000000   | 8.1   | TERM | None |            |                 |                         |                |  | 2015/12/17 |            | Category2 |
| Negotiable Certificates Of Deposit        | SBSNCDX201603172T6.475         | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2015/12/17 |  | 2016/03/17 | ZAM000276658 | 50000000   | 6.475 | TERM | None |            |                 |                         |                |  | 2015/12/17 |            | Category2 |
| Treasury Bills                            | NATTBX201612141                | GOVERNMENT OF SOUTH AFRICA                              | Matured | 2015/12/17 |  | 2016/12/14 | ZAM000276021 | 6326000000 |       | None |      |            |                 |                         |                |  | 2015/12/17 |            | Category1 |
| Negotiable Certificates Of Deposit        | NBKNCDX201712182I8.74          | NEDBANK CAPITAL                                         | Matured | 2015/12/17 |  | 2017/12/18 | ZAM000276575 | 20000000   | 8.74  | ISDF | None |            |                 |                         |                |  | 2015/12/17 |            | Category2 |
|                                           |                                |                                                         |         |            |  |            | ZAM000276575 |            |       |      |      |            |                 |                         |                |  |            | 2016/06/17 |           |
|                                           |                                |                                                         |         |            |  |            | ZAM000276575 |            |       |      |      |            |                 |                         |                |  |            | 2016/12/19 |           |
|                                           |                                |                                                         |         |            |  |            | ZAM000276575 |            |       |      |      |            |                 |                         |                |  |            | 2017/06/19 |           |
|                                           |                                |                                                         |         |            |  |            | ZAM000276575 |            |       |      |      |            |                 |                         |                |  |            | 2017/12/18 |           |
| Negotiable Certificates Of Deposit        | SBSNCDX201612192T8.125         | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2015/12/18 |  | 2016/12/19 | ZAM000276807 | 10000000   | 8.125 | TERM | None |            |                 |                         |                |  | 2015/12/18 |            | Category2 |
| Negotiable Certificates Of Deposit        | RANNCDX201812182S9.2400000     | RAND MERCHANT BANK                                      | Matured | 2015/12/18 |  | 2018/12/18 | ZAM000276823 | 750000000  | 9.24  | SEM  | None | 18         |                 |                         |                |  | 2015/12/18 |            | Category2 |
| Linked Negotiable Certificates Of Deposit | SBSLNC201612193IPRMSBZAMIP2.51 | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2015/12/18 |  | 2016/12/19 | ZAM000276732 | 500000000  | 7.24  | ISDF | None | ZAR-PRIME  | MINUS-2.51-PRCT | None                    | Ad Hoc         |  | 2015/12/18 |            | Category3 |
|                                           |                                |                                                         |         |            |  |            | ZAM000276732 |            |       |      |      |            |                 |                         |                |  |            | 2016/01/18 |           |
|                                           |                                |                                                         |         |            |  |            | ZAM000276732 |            |       |      |      |            |                 |                         |                |  |            | 2016/02/18 |           |
|                                           |                                |                                                         |         |            |  |            | ZAM000276732 |            |       |      |      |            |                 |                         |                |  |            | 2016/03/18 |           |
|                                           |                                |                                                         |         |            |  |            | ZAM000276732 |            |       |      |      |            |                 |                         |                |  |            | 2016/04/18 |           |
|                                           |                                |                                                         |         |            |  |            | ZAM000276732 |            |       |      |      |            |                 |                         |                |  |            | 2016/05/18 |           |
|                                           |                                |                                                         |         |            |  |            | ZAM000276732 |            |       |      |      |            |                 |                         |                |  |            | 2016/06/20 |           |
|                                           |                                |                                                         |         |            |  |            | ZAM000276732 |            |       |      |      |            |                 |                         |                |  |            | 2016/07/18 |           |
|                                           |                                |                                                         |         |            |  |            | ZAM000276732 |            |       |      |      |            |                 |                         |                |  |            | 2016/08/18 |           |
|                                           |                                |                                                         |         |            |  |            | ZAM000276732 |            |       |      |      |            |                 |                         |                |  |            | 2016/09/18 |           |
|                                           |                                |                                                         |         |            |  |            | ZAM000276732 |            |       |      |      |            |                 |                         |                |  |            | 2016/10/18 |           |
|                                           |                                |                                                         |         |            |  |            | ZAM000276732 |            |       |      |      |            |                 |                         |                |  |            | 2016/11/18 |           |
|                                           |                                |                                                         |         |            |  |            | ZAM000276732 |            |       |      |      |            |                 |                         |                |  |            | 2016/12/19 |           |
| Negotiable Certificates Of Deposit        | ABPNCDX201606202T7.35          | ABSA BANK LIMITED                                       | Matured | 2015/12/18 |  | 2016/06/20 | ZAM000276708 | 40000000   | 7.35  | TERM | None |            |                 |                         |                |  | 2015/12/18 |            | Category2 |
| Negotiable Certificates Of Deposit        | SBSNCDX201603182T6.475         | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2015/12/18 |  | 2016/03/18 | ZAM000276773 | 12000000   | 6.475 | TERM | None |            |                 |                         |                |  | 2015/12/18 |            | Category2 |
| Notes                                     | PH1NOTX201606223U03XXXXPLB112  | PHARMACARE LIMITED                                      | Matured | 2015/12/18 |  | 2016/06/22 | ZAM000214857 | 250000000  | 8.35  | ISDF | None | ZAR-JIBAR3 | PLUS-112-BPS    | Quarterly Payment Cycle | Issuer Defined |  | 2015/12/18 |            | Category3 |
|                                           |                                |                                                         |         |            |  |            | ZAM000214857 |            |       |      |      |            |                 |                         |                |  |            | 2016/06/22 |           |
|                                           |                                |                                                         |         |            |  |            | ZAM000214857 |            |       |      |      |            |                 |                         |                |  |            | 2016/06/20 |           |
| Linked Negotiable Certificates Of Deposit | SBSLNC201606203U03XXXXPLP0.525 | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2015/12/18 |  | 2016/06/20 | ZAM000276815 | 229000000  | 7.76  | ISDF | None | ZAR-JIBAR3 | PLUS-0.525-PRCT | None                    | Issuer Defined |  | 2015/12/18 | 2016/03/18 | Category3 |
|                                           |                                |                                                         |         |            |  |            | ZAM000276815 |            |       |      |      |            |                 |                         |                |  |            | 2016/06/20 |           |
|                                           |                                |                                                         |         |            |  |            | ZAM000276815 |            |       |      |      |            |                 |                         |                |  |            | 2016/06/20 |           |
| Negotiable Certificates Of Deposit        | NBKNCDX201603182T6.575         | NEDBANK CAPITAL                                         | Matured | 2015/12/18 |  | 2016/03/18 | ZAM000276740 | 20000000   | 6.575 | TERM | None |            |                 |                         |                |  | 2015/12/18 |            | Category2 |
| Negotiable Certificates Of Deposit        | NBKNCDX201612192T8.15          | NEDBANK CAPITAL                                         | Matured | 2015/12/18 |  | 2016/12/19 | ZAM000276724 | 200000000  | 8.15  | TERM | None |            |                 |                         |                |  | 2015/12/18 |            | Category2 |
| Negotiable Certificates Of Deposit        | RANNCDX201612152T8.2000000     | RAND MERCHANT BANK                                      | Matured | 2015/12/18 |  | 2016/12/15 | ZAM000276781 | 200000000  | 8.2   | TERM | None |            |                 |                         |                |  | 2015/12/18 |            | Category2 |
| Negotiable Certificates Of Deposit        | NBKNCDX201612152T8.15          | NEDBANK CAPITAL                                         | Matured | 2015/12/18 |  | 2016/12/15 | ZAM000276716 | 350000000  | 8.15  | TERM | None |            |                 |                         |                |  | 2015/12/18 |            | Category2 |
| Negotiable Certificates Of Deposit        | SBSNCDX201802182T6.35          | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2015/12/18 |  | 2016/02/18 | ZAM000276765 | 10000000   | 6.35  | TERM | None |            |                 |                         |                |  | 2015/12/18 |            | Category2 |
| Negotiable Certificates Of Deposit        | SBSNCDX201604182T6.7           | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2015/12/18 |  | 2016/04/18 | ZAM000276709 | 50000000   | 6.7   | TERM | None |            |                 |                         |                |  | 2015/12/18 |            | Category2 |
| Negotiable Certificates Of Deposit        | ABPNCDX201612202T8.15          | ABSA BANK LIMITED                                       | Matured | 2015/12/21 |  | 2016/12/20 | ZAM000276856 | 750000000  | 8.15  | TERM | None |            |                 |                         |                |  | 2015/12/21 |            | Category2 |
| Negotiable Certificates Of Deposit        | SBSNCDX201601212T6.25          | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2015/12/21 |  | 2016/01/21 | ZAM000276914 | 30000000   | 6.25  | TERM | None |            |                 |                         |                |  | 2015/12/21 |            | Category2 |
| Negotiable Certificates Of Deposit        | ABPNCDX201612212T8.15          | ABSA BANK LIMITED                                       | Matured | 2015/12/21 |  | 2016/12/21 | ZAM000276898 | 510000000  | 8.15  | TERM | None |            |                 |                         |                |  | 2015/12/21 |            | Category2 |
| Negotiable Certificates Of Deposit        | SBSNCDX201601212T6.25          | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2015/12/21 |  | 2016/01/21 | ZAM000276872 | 30000000   | 6.25  | TERM | None |            |                 |                         |                |  | 2015/12/21 |            | Category2 |
| Negotiable Certificates Of Deposit        | NBKNCDX201606202T7.45          | NEDBANK CAPITAL                                         | Matured | 2015/12/21 |  | 2016/06/20 | ZAM000276905 | 500000000  | 7.45  | TERM | None |            |                 |                         |                |  | 2015/12/21 |            | Category2 |
| Notes                                     | PH1NOTX201606273U03XXXXPLB130  | PHARMACARE LIMITED                                      | Matured | 2015/12/21 |  | 2016/06/27 | ZAM000184274 | 250000000  | 8.53  | ISDF | None | ZAR-JIBAR3 | PLUS-130-BPS    | Quarterly Payment Cycle | Issuer Defined |  | 2015/12/21 |            | Category3 |
|                                           |                                |                                                         |         |            |  |            | ZAM000184274 |            |       |      |      |            |                 |                         |                |  |            | 2016/06/20 |           |
|                                           |                                |                                                         |         |            |  |            | ZAM000184274 |            |       |      |      |            |                 |                         |                |  |            | 2016/03/22 |           |
|                                           |                                |                                                         |         |            |  |            | ZAM000184274 |            |       |      |      |            |                 |                         |                |  |            | 2016/06/20 |           |
| Negotiable Certificates Of Deposit        | SBSNCDX201612212T8.15          | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2015/12/21 |  | 2016/12/21 | ZAM000276922 | 20000000   | 8.15  | TERM | None |            |                 |                         |                |  | 2015/12/21 |            | Category2 |
| Negotiable Certificates Of Deposit        | RANNCDX201612202T8.1500000     | RAND MERCHANT BANK                                      | Matured | 2015/12/21 |  | 2016/12/20 | ZAM000276831 | 250000000  | 8.15  | TERM | None |            |                 |                         |                |  | 2015/12/21 |            | Category2 |
| Negotiable Certificates Of Deposit        | NBKNCDX201602222T6.45          | NEDBANK CAPITAL                                         | Matured | 2015/12/21 |  | 2016/02/22 | ZAM000276849 | 350000000  | 6.45  | TERM | None |            |                 |                         |                |  | 2015/12/21 |            | Category2 |
| Negotiable Certificates Of Deposit        | ABPNCDX201601212T6.275         | ABSA BANK LIMITED                                       | Matured | 2015/12/21 |  | 2016/01/21 | ZAM000276864 | 60000000   | 6.275 | TERM | None |            |                 |                         |                |  | 2015/12/21 |            | Category2 |
| Negotiable Certificates Of Deposit        | RANNCDX201606202T7.3500000     | RAND MERCHANT BANK                                      | Matured | 2015/12/21 |  | 2016/06/20 | ZAM000276930 | 154000000  | 7.35  | TERM | None |            |                 |                         |                |  | 2015/12/21 |            | Category2 |
| Linked Negotiable Certificates Of Deposit | SBSLNC201612193IPRMSBZAMIP2.51 | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2015/12/21 |  | 2016/12/19 | ZAM000276948 | 150000000  | 7.24  | ISDF | None | ZAR-PRIME  | MINUS-2.51-PRCT | None                    | Ad Hoc         |  | 2015/12/21 |            | Category3 |
|                                           |                                |                                                         |         |            |  |            | ZAM000276948 |            |       |      |      |            |                 |                         |                |  |            | 2016/01/21 |           |
|                                           |                                |                                                         |         |            |  |            |              |            |       |      |      |            |                 |                         |                |  |            |            |           |



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



|                                           |                                 |                                                         |         |            |  |            |              |           |       |  |      |      |            |                 |  |                         |                |            |  |            |
|-------------------------------------------|---------------------------------|---------------------------------------------------------|---------|------------|--|------------|--------------|-----------|-------|--|------|------|------------|-----------------|--|-------------------------|----------------|------------|--|------------|
| Negotiable Certificates Of Deposit        | RANNCDX201607062T7.4750000      | RAND MERCHANT BANK                                      | Matured | 2016/01/06 |  | 2016/07/06 | ZAM000278035 | 414000000 | 7.475 |  | TERM | None |            |                 |  |                         |                | 2016/01/06 |  | Category2  |
| Negotiable Certificates Of Deposit        | RANNCDX201604062T6.5250000      | RAND MERCHANT BANK                                      | Matured | 2016/01/06 |  | 2016/04/06 | ZAM000278043 | 6000000   | 6.525 |  | TERM | None |            |                 |  |                         |                | 2016/01/06 |  | Category2  |
| Negotiable Certificates Of Deposit        | IPNNCDX201701052T8.40           | INVESTEC BANK LIMITED                                   | Matured | 2016/01/06 |  | 2017/01/05 | ZAM000278076 | 240000000 | 8.4   |  | TERM | None |            |                 |  |                         |                | 2016/01/06 |  | Category2  |
| Negotiable Certificates Of Deposit        | SBSNCDX201801082I6.93           | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2016/01/06 |  | 2018/01/08 | ZAM000278316 | 1000000   | 8.93  |  | ISDF | None |            |                 |  |                         |                | 2016/01/06 |  | Category2  |
|                                           |                                 |                                                         |         |            |  |            | ZAM000278316 |           |       |  |      |      |            |                 |  |                         |                |            |  | 2016/07/06 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000278316 |           |       |  |      |      |            |                 |  |                         |                |            |  | 2017/01/06 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000278316 |           |       |  |      |      |            |                 |  |                         |                |            |  | 2017/07/06 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000278316 |           |       |  |      |      |            |                 |  |                         |                |            |  | 2018/01/06 |
| Negotiable Certificates Of Deposit        | ABPNCDX201701052T8.35           | ABSA BANK LIMITED                                       | Matured | 2016/01/06 |  | 2017/01/05 | ZAM000277987 | 239000000 | 8.35  |  | TERM | None |            |                 |  |                         |                | 2016/01/06 |  | Category2  |
| Negotiable Certificates Of Deposit        | RANNCDX201701052T8.3250000      | RAND MERCHANT BANK                                      | Matured | 2016/01/06 |  | 2017/01/05 | ZAM000278001 | 230000000 | 8.325 |  | TERM | None |            |                 |  |                         |                | 2016/01/06 |  | Category2  |
| Debentures                                | SRBDEBX201601132T6.160          | SOUTH AFRICAN RESERVE BANK                              | Matured | 2016/01/06 |  | 2016/01/13 | ZAM000278118 | 250000000 | 6.16  |  | TERM | None |            |                 |  |                         |                | 2016/01/06 |  | Category2  |
| Debentures                                | SRBDEBX201601132T6.150          | SOUTH AFRICAN RESERVE BANK                              | Matured | 2016/01/06 |  | 2016/01/13 | ZAM000278134 | 250000000 | 6.15  |  | TERM | None |            |                 |  |                         |                | 2016/01/06 |  | Category2  |
| Debentures                                | SRBDEBX201603022T6.200          | SOUTH AFRICAN RESERVE BANK                              | Matured | 2016/01/06 |  | 2016/03/02 | ZAM000278167 | 240000000 | 6.2   |  | TERM | None |            |                 |  |                         |                | 2016/01/06 |  | Category2  |
| Negotiable Certificates Of Deposit        | ABPNCDX201607062T7.40           | ABSA BANK LIMITED                                       | Matured | 2016/01/06 |  | 2016/07/06 | ZAM000278290 | 1000000   | 7.4   |  | TERM | None |            |                 |  |                         |                | 2016/01/06 |  | Category2  |
| Negotiable Certificates Of Deposit        | ABPNCDX201604062T6.55           | ABSA BANK LIMITED                                       | Matured | 2016/01/06 |  | 2016/04/06 | ZAM000278308 | 1000000   | 6.55  |  | TERM | None |            |                 |  |                         |                | 2016/01/06 |  | Category2  |
| Negotiable Certificates Of Deposit        | NBKNCDX201608032T7.55           | NEDBANK CAPITAL                                         | Matured | 2016/01/07 |  | 2016/08/03 | ZAM000278423 | 7000000   | 7.55  |  | TERM | None |            |                 |  |                         |                | 2016/01/07 |  | Category2  |
| Negotiable Certificates Of Deposit        | ABPNCDX201901072I9.70           | ABSA BANK LIMITED                                       | Matured | 2016/01/07 |  | 2019/01/07 | ZAM000278324 | 165000000 | 9.7   |  | ISDF | None |            |                 |  |                         |                | 2016/01/07 |  | Category2  |
|                                           |                                 |                                                         |         |            |  |            | ZAM000278324 |           |       |  |      |      |            |                 |  |                         |                |            |  | 2018/01/08 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000278324 |           |       |  |      |      |            |                 |  |                         |                |            |  | 2017/01/09 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000278324 |           |       |  |      |      |            |                 |  |                         |                |            |  | 2019/01/07 |
| Negotiable Certificates Of Deposit        | SBSNCDX201607072T7.375          | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2016/01/07 |  | 2016/07/07 | ZAM000278415 | 2000000   | 7.375 |  | TERM | None |            |                 |  |                         |                | 2016/01/07 |  | Category2  |
| Linked Negotiable Certificates Of Deposit | SBSLNCDD201701063U03XXXXPLP0.85 | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2016/01/07 |  | 2017/01/06 | ZAM000278332 | 500000000 | 8.21  |  | ISDF | None | ZAR-JIBAR3 | PLUS:0.85-PRCT  |  | None                    | Issuer Defined | 2016/01/07 |  | Category3  |
|                                           |                                 |                                                         |         |            |  |            | ZAM000278332 |           |       |  |      |      |            |                 |  |                         |                |            |  | 2017/01/06 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000278332 |           | 8.092 |  |      |      |            |                 |  |                         |                |            |  | 2016/04/07 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000278332 |           | 8.208 |  |      |      |            |                 |  |                         |                |            |  | 2016/07/07 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000278332 |           | 8.208 |  |      |      |            |                 |  |                         |                |            |  | 2016/10/07 |
| Linked Negotiable Certificates Of Deposit | NBKLNCDD201901073U03XXXXPLP1.2  | NEDBANK CAPITAL                                         | Matured | 2016/01/07 |  | 2019/01/07 | ZAM000278506 | 225000000 | 8.22  |  | ISDF | None | ZAR-JIBAR3 | PLUS:1.2-PRCT   |  | Quarterly Payment Cycle | Issuer Defined | 2016/01/07 |  | Category3  |
|                                           |                                 |                                                         |         |            |  |            | ZAM000278506 |           |       |  |      |      |            |                 |  |                         |                |            |  | 2019/01/07 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000278506 |           | 8.442 |  |      |      |            |                 |  |                         |                |            |  | 2016/04/07 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000278506 |           | 8.558 |  |      |      |            |                 |  |                         |                |            |  | 2016/07/07 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000278506 |           | 8.558 |  |      |      |            |                 |  |                         |                |            |  | 2016/10/07 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000278506 |           | 8.558 |  |      |      |            |                 |  |                         |                |            |  | 2016/10/07 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000278506 |           | 8.558 |  |      |      |            |                 |  |                         |                |            |  | 2017/01/09 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000278506 |           | 8.558 |  |      |      |            |                 |  |                         |                |            |  | 2017/04/07 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000278506 |           | 8.542 |  |      |      |            |                 |  |                         |                |            |  | 2017/07/07 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000278506 |           | 8.192 |  |      |      |            |                 |  |                         |                |            |  | 2017/10/09 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000278506 |           | 8.358 |  |      |      |            |                 |  |                         |                |            |  | 2018/01/08 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000278506 |           | 8.1   |  |      |      |            |                 |  |                         |                |            |  | 2018/04/09 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000278506 |           | 8.158 |  |      |      |            |                 |  |                         |                |            |  | 2018/07/09 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000278506 |           | 8.217 |  |      |      |            |                 |  |                         |                |            |  | 2018/10/08 |
| Floating Rate Notes                       | RANFRNX202101073U03XXXXPLB132.5 | RAND MERCHANT BANK                                      | Matured | 2016/01/07 |  | 2021/01/07 | ZAM000278373 | 25000000  | 4.68  |  | ISDF | None | ZAR-JIBAR3 | PLUS:132.5-BPS  |  | None                    | Issuer Defined | 2016/01/07 |  | Category3  |
|                                           |                                 |                                                         |         |            |  |            | ZAM000278373 |           |       |  |      |      |            |                 |  |                         |                |            |  | 2021/01/07 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000278373 |           | 8.567 |  |      |      |            |                 |  |                         |                |            |  | 2016/04/07 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000278373 |           | 8.683 |  |      |      |            |                 |  |                         |                |            |  | 2016/07/07 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000278373 |           | 8.683 |  |      |      |            |                 |  |                         |                |            |  | 2016/10/07 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000278373 |           | 8.683 |  |      |      |            |                 |  |                         |                |            |  | 2016/10/07 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000278373 |           | 8.683 |  |      |      |            |                 |  |                         |                |            |  | 2017/01/09 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000278373 |           | 8.683 |  |      |      |            |                 |  |                         |                |            |  | 2017/04/07 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000278373 |           | 8.667 |  |      |      |            |                 |  |                         |                |            |  | 2017/07/07 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000278373 |           | 8.317 |  |      |      |            |                 |  |                         |                |            |  | 2017/10/09 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000278373 |           | 8.483 |  |      |      |            |                 |  |                         |                |            |  | 2018/01/08 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000278373 |           | 8.225 |  |      |      |            |                 |  |                         |                |            |  | 2018/04/09 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000278373 |           | 8.283 |  |      |      |            |                 |  |                         |                |            |  | 2018/07/09 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000278373 |           | 8.342 |  |      |      |            |                 |  |                         |                |            |  | 2018/10/08 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000278373 |           | 8.475 |  |      |      |            |                 |  |                         |                |            |  | 2019/01/07 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000278373 |           | 8.483 |  |      |      |            |                 |  |                         |                |            |  | 2019/04/08 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000278373 |           | 8.483 |  |      |      |            |                 |  |                         |                |            |  | 2019/04/08 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000278373 |           | 8.342 |  |      |      |            |                 |  |                         |                |            |  | 2019/07/08 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000278373 |           | 8.1   |  |      |      |            |                 |  |                         |                |            |  | 2019/10/07 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000278373 |           | 8.126 |  |      |      |            |                 |  |                         |                |            |  | 2020/01/07 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000278373 |           | 6.933 |  |      |      |            |                 |  |                         |                |            |  | 2020/04/07 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000278373 |           | 5.2   |  |      |      |            |                 |  |                         |                |            |  | 2020/07/07 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000278373 |           | 4.683 |  |      |      |            |                 |  |                         |                |            |  | 2020/10/07 |
| Floating Rate Notes                       | ABPFRNX201701063U03XXXXPLP0.675 | ABSA BANK LIMITED                                       | Matured | 2016/01/07 |  | 2017/01/06 | ZAM000278456 | 10000000  | 8.03  |  | ISDF | None | ZAR-JIBAR3 | PLUS:0.675-PRCT |  | None                    | Issuer Defined | 2016/01/07 |  | Category3  |
|                                           |                                 |                                                         |         |            |  |            | ZAM000278456 |           |       |  |      |      |            |                 |  |                         |                |            |  | 2017/01/06 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000278456 |           | 7.908 |  |      |      |            |                 |  |                         |                |            |  | 2016/04/06 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000278456 |           | 8.033 |  |      |      |            |                 |  |                         |                |            |  | 2016/07/06 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000278456 |           | 8.033 |  |      |      |            |                 |  |                         |                |            |  | 2016/10/06 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000278456 |           | 8.033 |  |      |      |            |                 |  |                         |                |            |  | 2016/10/06 |
| Negotiable Certificates Of Deposit        | IPNNCDX201701092T8.325          | INVESTEC BANK LIMITED                                   | Matured | 2016/01/07 |  | 2017/01/09 | ZAM000278514 | 1000000   | 8.325 |  | TERM | None |            |                 |  |                         |                | 2016/01/07 |  | Category2  |
| Negotiable Certificates Of Deposit        | SBSNCDX201607072T7.375          | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2016/01/07 |  | 2016/07/07 | ZAM000278357 | 1000000   | 7.375 |  | TERM | None |            |                 |  |                         |                | 2016/01/07 |  | Category2  |
| Negotiable Certificates Of Deposit        | SBSNCDX201701092T8.25           | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2016/01/07 |  | 2017/01/09 | ZAM000278407 | 12000000  | 8.25  |  | TERM | None |            |                 |  |                         |                | 2016/01/07 |  | Category2  |
| Negotiable Certificates Of Deposit        | NBKNCDX201701042T8.275          | NEDBANK CAPITAL                                         | Matured | 2016/01/07 |  | 2017/01/04 | ZAM000278431 | 47000000  | 8.275 |  | TERM | None |            |                 |  |                         |                | 2016/01/07 |  | Category2  |
| Linked Negotiable Certificates Of Deposit | NBKLNCDD202101073U03XXXXPLP1.35 | NEDBANK CAPITAL                                         | Matured | 2016/01/07 |  | 2021/01/07 | ZAM000278484 | 62000000  | 4.71  |  | ISDF | None | ZAR-JIBAR3 | PLUS:1.35-PRCT  |  | Quarterly Payment Cycle | Issuer Defined | 2016/01/07 |  | Category3  |
|                                           |                                 |                                                         |         |            |  |            | ZAM000278484 |           |       |  |      |      |            |                 |  |                         |                |            |  | 2021/01/07 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000278484 |           | 8.592 |  |      |      |            |                 |  |                         |                |            |  | 2016/04/07 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000278484 |           | 8.708 |  |      |      |            |                 |  |                         |                |            |  | 2016/07/07 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000278484 |           | 8.708 |  |      |      |            |                 |  |                         |                |            |  | 2016/10/07 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000278484 |           | 8.708 |  |      |      |            |                 |  |                         |                |            |  | 2017/01/09 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000278484 |           | 8.708 |  |      |      |            |                 |  |                         |                |            |  | 2017/04/07 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000278484 |           | 8.692 |  |      |      |            |                 |  |                         |                |            |  | 2017/07/07 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000278484 |           | 8.342 |  |      |      |            |                 |  |                         |                |            |  | 2017/10/09 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000278484 |           | 8.508 |  |      |      |            |                 |  |                         |                |            |  | 2018/01/08 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000278484 |           | 8.25  |  |      |      |            |                 |  |                         |                |            |  | 2018/04/09 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000278484 |           | 8.308 |  |      |      |            |                 |  |                         |                |            |  | 2018/07/09 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000278484 |           | 8.367 |  |      |      |            |                 |  |                         |                |            |  | 2018/10/08 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000278484 |           | 8.5   |  |      |      |            |                 |  |                         |                |            |  | 2019/01/07 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000278484 |           | 8.508 |  |      |      |            |                 |  |                         |                |            |  | 2019/04/08 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000278484 |           | 8.367 |  |      |      |            |                 |  |                         |                |            |  | 2019/07/08 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000278484 |           | 8.125 |  |      |      |            |                 |  |                         |                |            |  | 2019/10/07 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000278484 |           | 8.15  |  |      |      |            |                 |  |                         |                |            |  | 2020/01/07 |
|                                           |                                 |                                                         |         |            |  |            | ZAM0         |           |       |  |      |      |            |                 |  |                         |                |            |  |            |



[illegible]



[illegible]



[illegible]



[illegible]



|                                          |                                   |                                                         |         |            |  |  |            |              |           |       |  |      |      |  |  |  |           |                  |                 |      |      |        |            |            |            |            |           |
|------------------------------------------|-----------------------------------|---------------------------------------------------------|---------|------------|--|--|------------|--------------|-----------|-------|--|------|------|--|--|--|-----------|------------------|-----------------|------|------|--------|------------|------------|------------|------------|-----------|
| Unked Negotiable Certificates Of Deposit | ISBSLNCDD201701193IPRMSBZAMP2.425 | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2016/01/20 |  |  | 2017/01/19 | ZAM000280171 | 510000000 | 7.325 |  | ISDF | None |  |  |  | ZAR-PRIME | MINUS 2.425-PRCT |                 | None |      | Ad Hoc | 2016/01/20 |            | 2016/02/22 | Category3  |           |
|                                          |                                   |                                                         |         |            |  |  |            | ZAM000280171 |           |       |  |      |      |  |  |  |           |                  |                 |      |      |        |            |            | 2016/03/22 |            |           |
|                                          |                                   |                                                         |         |            |  |  |            | ZAM000280171 |           |       |  |      |      |  |  |  |           |                  |                 |      |      |        |            |            | 2016/04/20 |            |           |
|                                          |                                   |                                                         |         |            |  |  |            | ZAM000280171 |           |       |  |      |      |  |  |  |           |                  |                 |      |      |        |            |            | 2016/05/20 |            |           |
|                                          |                                   |                                                         |         |            |  |  |            | ZAM000280171 |           |       |  |      |      |  |  |  |           |                  |                 |      |      |        |            |            | 2016/06/20 |            |           |
|                                          |                                   |                                                         |         |            |  |  |            | ZAM000280171 |           |       |  |      |      |  |  |  |           |                  |                 |      |      |        |            |            | 2016/07/20 |            |           |
|                                          |                                   |                                                         |         |            |  |  |            | ZAM000280171 |           |       |  |      |      |  |  |  |           |                  |                 |      |      |        |            |            | 2016/08/22 |            |           |
|                                          |                                   |                                                         |         |            |  |  |            | ZAM000280171 |           |       |  |      |      |  |  |  |           |                  |                 |      |      |        |            |            | 2016/09/20 |            |           |
|                                          |                                   |                                                         |         |            |  |  |            | ZAM000280171 |           |       |  |      |      |  |  |  |           |                  |                 |      |      |        |            |            | 2016/10/20 |            |           |
|                                          |                                   |                                                         |         |            |  |  |            | ZAM000280171 |           |       |  |      |      |  |  |  |           |                  |                 |      |      |        |            |            | 2016/11/21 |            |           |
|                                          |                                   |                                                         |         |            |  |  |            | ZAM000280171 |           |       |  |      |      |  |  |  |           |                  |                 |      |      |        |            |            | 2016/12/20 |            |           |
|                                          |                                   |                                                         |         |            |  |  |            | ZAM000280171 |           |       |  |      |      |  |  |  |           |                  |                 |      |      |        |            |            | 2017/01/19 |            |           |
| Debentures                               | SRBDEBX201601272T6.190            | SOUTH AFRICAN RESERVE BANK                              | Matured | 2016/01/20 |  |  | 2016/01/27 | ZAM000280347 | 312000000 | 6.19  |  | TERM | None |  |  |  |           |                  |                 |      |      |        | 2016/01/20 |            | 2016/01/20 | Category2  |           |
| Negotiable Certificates Of Deposit       | ABPNCDX201607202T7.5              | ABSA BANK LIMITED                                       | Matured | 2016/01/20 |  |  | 2016/07/20 | ZAM000280395 | 6000000   | 7.5   |  | TERM | None |  |  |  |           |                  |                 |      |      |        | 2016/01/20 |            | 2016/01/20 | Category2  |           |
| Debentures                               | SRBDEBX201602032T6.200            | SOUTH AFRICAN RESERVE BANK                              | Matured | 2016/01/20 |  |  | 2016/02/03 | ZAM000280262 | 205000000 | 6.2   |  | TERM | None |  |  |  |           |                  |                 |      |      |        | 2016/01/20 |            | 2016/01/20 | Category2  |           |
| Bridging Bonds                           | DBSBBXX201612202T8.415            | DEVELOPMENT BANK OF SOUTHERN AFRICA                     | Matured | 2016/01/20 |  |  | 2016/12/20 | ZAM000280346 | 50000000  | 8.415 |  | TERM | None |  |  |  |           |                  |                 |      |      |        | 2016/01/20 |            | 2016/01/20 | Category2  |           |
| Negotiable Certificates Of Deposit       | IPNNCDX201801192I9.15             | INVESTEC BANK LIMITED                                   | Matured | 2016/01/20 |  |  | 2018/01/19 | ZAM000280338 | 2300000   | 9.15  |  | ISDF | None |  |  |  |           |                  |                 |      |      |        | 2016/01/20 |            | 2016/01/20 | Category2  |           |
|                                          |                                   |                                                         |         |            |  |  |            | ZAM000280338 |           |       |  |      |      |  |  |  |           |                  |                 |      |      |        |            |            | 2016/01/19 |            |           |
|                                          |                                   |                                                         |         |            |  |  |            | ZAM000280338 |           |       |  |      |      |  |  |  |           |                  |                 |      |      |        |            |            | 2016/07/19 |            |           |
|                                          |                                   |                                                         |         |            |  |  |            | ZAM000280338 |           |       |  |      |      |  |  |  |           |                  |                 |      |      |        |            |            | 2017/07/19 |            |           |
| Negotiable Certificates Of Deposit       | RANNCDX201701202T8.4750000        | RAND MERCHANT BANK                                      | Matured | 2016/01/21 |  |  | 2017/01/20 | ZAM000280437 | 20000000  | 8.475 |  | TERM | None |  |  |  |           |                  |                 |      |      |        | 2016/01/21 |            | 2016/01/21 | Category2  |           |
| Negotiable Certificates Of Deposit       | RANNCDX201701202T8.4000000        | RAND MERCHANT BANK                                      | Matured | 2016/01/21 |  |  | 2017/01/20 | ZAM000280478 | 8000000   | 8.4   |  | TERM | None |  |  |  |           |                  |                 |      |      |        | 2016/01/21 |            | 2016/01/21 | Category2  |           |
| Negotiable Certificates Of Deposit       | RANNCDX201701202T8.4000000        | RAND MERCHANT BANK                                      | Matured | 2016/01/21 |  |  | 2016/07/21 | ZAM000280593 | 200000000 | 7.525 |  | TERM | None |  |  |  |           |                  |                 |      |      |        | 2016/01/21 |            | 2016/01/21 | Category2  |           |
| Negotiable Certificates Of Deposit       | RANNCDX201701202T8.4000000        | RAND MERCHANT BANK                                      | Matured | 2016/01/21 |  |  | 2017/01/20 | ZAM000280650 | 100000000 | 8.4   |  | TERM | None |  |  |  |           |                  |                 |      |      |        | 2016/01/21 |            | 2016/01/21 | Category2  |           |
| Negotiable Certificates Of Deposit       | ABPNCDX202101212S10.28            | ABSA BANK LIMITED                                       | Matured | 2016/01/21 |  |  | 2021/01/21 | ZAM000280502 | 80000000  | 10.28 |  | SEMI | None |  |  |  | 21        |                  |                 |      |      |        | 2016/01/21 |            | 2016/01/21 | Category2  |           |
| Negotiable Certificates Of Deposit       | ABPNCDX202101212S10.28            | ABSA BANK LIMITED                                       | Matured | 2016/01/21 |  |  | 2017/01/21 | ZAM000280502 | 80000000  | 10.28 |  | ISDF | None |  |  |  |           | ZAR-PRIME        | MINUS 2.38-PRCT |      | None |        | Ad Hoc     | 2016/01/21 |            | 2016/01/21 | Category3 |
| Floating Rate Notes                      | ABPFRNX201701203IPRMSBZAMP2.38    | ABSA BANK LIMITED                                       | Matured | 2016/01/21 |  |  |            | ZAM000280627 |           |       |  |      |      |  |  |  |           |                  |                 |      |      |        |            |            |            |            |           |
|                                          |                                   |                                                         |         |            |  |  |            | ZAM000280627 |           |       |  |      |      |  |  |  |           |                  |                 |      |      |        |            |            |            | 2017/01/20 |           |
|                                          |                                   |                                                         |         |            |  |  |            | ZAM000280627 |           |       |  |      |      |  |  |  |           |                  |                 |      |      |        |            |            |            | 2016/09/20 |           |
|                                          |                                   |                                                         |         |            |  |  |            | ZAM000280627 |           |       |  |      |      |  |  |  |           |                  |                 |      |      |        |            |            |            | 2016/03/22 |           |
|                                          |                                   |                                                         |         |            |  |  |            | ZAM000280627 |           |       |  |      |      |  |  |  |           |                  |                 |      |      |        |            |            |            | 2016/02/16 |           |
|                                          |                                   |                                                         |         |            |  |  |            | ZAM000280627 |           |       |  |      |      |  |  |  |           |                  |                 |      |      |        |            |            |            | 2016/11/21 |           |
|                                          |                                   |                                                         |         |            |  |  |            | ZAM000280627 |           |       |  |      |      |  |  |  |           |                  |                 |      |      |        |            |            |            | 2016/08/22 |           |
|                                          |                                   |                                                         |         |            |  |  |            | ZAM000280627 |           |       |  |      |      |  |  |  |           |                  |                 |      |      |        |            |            |            | 2016/06/20 |           |
|                                          |                                   |                                                         |         |            |  |  |            | ZAM000280627 |           |       |  |      |      |  |  |  |           |                  |                 |      |      |        |            |            |            | 2016/12/20 |           |
|                                          |                                   |                                                         |         |            |  |  |            | ZAM000280627 |           |       |  |      |      |  |  |  |           |                  |                 |      |      |        |            |            |            | 2016/02/22 |           |
|                                          |                                   |                                                         |         |            |  |  |            | ZAM000280627 |           |       |  |      |      |  |  |  |           |                  |                 |      |      |        |            |            |            | 2016/05/20 |           |
|                                          |                                   |                                                         |         |            |  |  |            | ZAM000280627 |           |       |  |      |      |  |  |  |           |                  |                 |      |      |        |            |            |            | 2016/04/20 |           |
|                                          |                                   |                                                         |         |            |  |  |            | ZAM000280627 |           |       |  |      |      |  |  |  |           |                  |                 |      |      |        |            |            |            | 2016/10/20 |           |
|                                          |                                   |                                                         |         |            |  |  |            | ZAM000280627 |           |       |  |      |      |  |  |  |           |                  |                 |      |      |        |            |            |            |            |           |
|                                          |                                   |                                                         |         |            |  |  |            | ZAM000280627 |           |       |  |      |      |  |  |  |           |                  |                 |      |      |        |            |            |            | 2016/01/22 |           |
|                                          |                                   |                                                         |         |            |  |  |            | ZAM000280627 |           |       |  |      |      |  |  |  |           |                  |                 |      |      |        |            |            |            | 2016/01/25 |           |
|                                          |                                   |                                                         |         |            |  |  |            | ZAM000280627 |           |       |  |      |      |  |  |  |           |                  |                 |      |      |        |            |            |            | 2016/01/26 |           |
|                                          |                                   |                                                         |         |            |  |  |            | ZAM000280627 |           |       |  |      |      |  |  |  |           |                  |                 |      |      |        |            |            |            | 2016/01/27 |           |
|                                          |                                   |                                                         |         |            |  |  |            | ZAM000280627 |           |       |  |      |      |  |  |  |           |                  |                 |      |      |        |            |            |            | 2016/01/28 |           |
|                                          |                                   |                                                         |         |            |  |  |            | ZAM000280627 |           |       |  |      |      |  |  |  |           |                  |                 |      |      |        |            |            |            | 2016/02/01 |           |
|                                          |                                   |                                                         |         |            |  |  |            | ZAM000280627 |           |       |  |      |      |  |  |  |           |                  |                 |      |      |        |            |            |            | 2016/02/02 |           |
|                                          |                                   |                                                         |         |            |  |  |            | ZAM000280627 |           |       |  |      |      |  |  |  |           |                  |                 |      |      |        |            |            |            | 2016/02/03 |           |
|                                          |                                   |                                                         |         |            |  |  |            | ZAM000280627 |           |       |  |      |      |  |  |  |           |                  |                 |      |      |        |            |            |            | 2016/02/04 |           |
|                                          |                                   |                                                         |         |            |  |  |            | ZAM000280627 |           |       |  |      |      |  |  |  |           |                  |                 |      |      |        |            |            |            | 2016/02/05 |           |
|                                          |                                   |                                                         |         |            |  |  |            | ZAM000280627 |           |       |  |      |      |  |  |  |           |                  |                 |      |      |        |            |            |            | 2016/02/08 |           |
|                                          |                                   |                                                         |         |            |  |  |            | ZAM000280627 |           |       |  |      |      |  |  |  |           |                  |                 |      |      |        |            |            |            | 2016/02/09 |           |
|                                          |                                   |                                                         |         |            |  |  |            | ZAM000280627 |           |       |  |      |      |  |  |  |           |                  |                 |      |      |        |            |            |            | 2016/02/10 |           |
|                                          |                                   |                                                         |         |            |  |  |            | ZAM000280627 |           |       |  |      |      |  |  |  |           |                  |                 |      |      |        |            |            |            | 2016/02/11 |           |
|                                          |                                   |                                                         |         |            |  |  |            | ZAM000280627 |           |       |  |      |      |  |  |  |           |                  |                 |      |      |        |            |            |            | 2016/02/12 |           |
|                                          |                                   |                                                         |         |            |  |  |            | ZAM000280627 |           |       |  |      |      |  |  |  |           |                  |                 |      |      |        |            |            |            | 2016/02/16 |           |
|                                          |                                   |                                                         |         |            |  |  |            | ZAM000280627 |           |       |  |      |      |  |  |  |           |                  |                 |      |      |        |            |            |            | 2016/02/17 |           |
|                                          |                                   |                                                         |         |            |  |  |            | ZAM000280627 |           |       |  |      |      |  |  |  |           |                  |                 |      |      |        |            |            |            | 2016/02/18 |           |
|                                          |                                   |                                                         |         |            |  |  |            | ZAM000280627 |           |       |  |      |      |  |  |  |           |                  |                 |      |      |        |            |            |            | 2016/02/19 |           |
|                                          |                                   |                                                         |         |            |  |  |            | ZAM000280627 |           |       |  |      |      |  |  |  |           |                  |                 |      |      |        |            |            |            | 2016/02/22 |           |
|                                          |                                   |                                                         |         |            |  |  |            | ZAM000280627 |           |       |  |      |      |  |  |  |           |                  |                 |      |      |        |            |            |            | 2016/02/23 |           |
|                                          |                                   |                                                         |         |            |  |  |            | ZAM000280627 |           |       |  |      |      |  |  |  |           |                  |                 |      |      |        |            |            |            | 2016/02/24 |           |
|                                          |                                   |                                                         |         |            |  |  |            | ZAM000280627 |           |       |  |      |      |  |  |  |           |                  |                 |      |      |        |            |            |            | 2016/02/25 |           |
|                                          |                                   |                                                         |         |            |  |  |            | ZAM000280627 |           |       |  |      |      |  |  |  |           |                  |                 |      |      |        |            |            |            | 2016/02/26 |           |
|                                          |                                   |                                                         |         |            |  |  |            | ZAM000280627 |           |       |  |      |      |  |  |  |           |                  |                 |      |      |        |            |            |            | 2016/02/29 |           |
|                                          |                                   |                                                         |         |            |  |  |            | ZAM000280627 |           |       |  |      |      |  |  |  |           |                  |                 |      |      |        |            |            |            | 2016/03/01 |           |
|                                          |                                   |                                                         |         |            |  |  |            | ZAM000280627 |           |       |  |      |      |  |  |  |           |                  |                 |      |      |        |            |            |            | 2016/03/02 |           |
|                                          |                                   |                                                         |         |            |  |  |            | ZAM000280627 |           |       |  |      |      |  |  |  |           |                  |                 |      |      |        |            |            |            | 2016/03/03 |           |
|                                          |                                   |                                                         |         |            |  |  |            | ZAM000280627 |           |       |  |      |      |  |  |  |           |                  |                 |      |      |        |            |            |            | 2016/03/04 |           |
|                                          |                                   |                                                         |         |            |  |  |            | ZAM000280627 |           |       |  |      |      |  |  |  |           |                  |                 |      |      |        |            |            |            | 2016/03/07 |           |
|                                          |                                   |                                                         |         |            |  |  |            | ZAM000280627 |           |       |  |      |      |  |  |  |           |                  |                 |      |      |        |            |            |            | 2016/03/08 |           |
|                                          |                                   |                                                         |         |            |  |  |            | ZAM000280627 |           |       |  |      |      |  |  |  |           |                  |                 |      |      |        |            |            |            | 2016/03/09 |           |
|                                          |                                   |                                                         |         |            |  |  |            | ZAM000280627 |           |       |  |      |      |  |  |  |           |                  |                 |      |      |        |            |            |            | 2016/03/10 |           |
|                                          |                                   |                                                         |         |            |  |  |            | ZAM000280627 |           |       |  |      |      |  |  |  |           |                  |                 |      |      |        |            |            |            | 2016/03/11 |           |
|                                          |                                   |                                                         |         |            |  |  |            | ZAM000280627 |           |       |  |      |      |  |  |  |           |                  |                 |      |      |        |            |            |            | 2016/03/14 |           |
|                                          |                                   |                                                         |         |            |  |  |            | ZAM000280627 |           |       |  |      |      |  |  |  |           |                  |                 |      |      |        |            |            |            | 2016/03/15 |           |
|                                          |                                   |                                                         |         |            |  |  |            | ZAM000280627 |           |       |  |      |      |  |  |  |           |                  |                 |      |      |        |            |            |            | 2016/03/16 |           |
|                                          |                                   |                                                         |         |            |  |  |            | ZAM000280627 |           |       |  |      |      |  |  |  |           |                  |                 |      |      |        |            |            |            | 2016/03/17 |           |
|                                          |                                   |                                                         |         |            |  |  |            | ZAM000280627 |           |       |  |      |      |  |  |  |           |                  |                 |      |      |        |            |            |            | 2016/03/18 |           |
|                                          |                                   |                                                         |         |            |  |  |            | ZAM000280627 |           |       |  |      |      |  |  |  |           |                  |                 |      |      |        |            |            |            | 2016/03/22 |           |
|                                          |                                   |                                                         |         |            |  |  |            | ZAM000280627 |           |       |  |      |      |  |  |  |           |                  |                 |      |      |        |            |            |            | 2016/03/23 |           |
|                                          |                                   |                                                         |         |            |  |  |            | ZAM000280627 |           |       |  |      |      |  |  |  |           |                  |                 |      |      |        |            |            |            | 2016/03/24 |           |
|                                          |                                   |                                                         |         |            |  |  |            | ZAM000280627 |           |       |  |      |      |  |  |  |           |                  |                 |      |      |        |            |            |            | 2016/03/29 |           |
|                                          |                                   |                                                         |         |            |  |  |            | ZAM000280627 |           |       |  |      |      |  |  |  |           |                  |                 |      |      |        |            |            |            |            |           |



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]







|                                           |                                |                                                         |         |            |  |            |              |           |       |  |      |      |           |                |  |      |                |            |            |           |
|-------------------------------------------|--------------------------------|---------------------------------------------------------|---------|------------|--|------------|--------------|-----------|-------|--|------|------|-----------|----------------|--|------|----------------|------------|------------|-----------|
| Negotiable Certificates Of Deposit        | SBSNCDX201702022T8.35          | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2016/02/02 |  | 2017/02/02 | ZAM000282300 | 33000000  | 8.35  |  | TERM | None |           |                |  |      |                | 2016/02/02 |            | Category2 |
| Negotiable Certificates Of Deposit        | RANNCDX201605022T7.0750000     | RAND MERCHANT BANK                                      | Matured | 2016/02/02 |  | 2016/06/02 | ZAM000282417 | 0         | 7.075 |  | TERM | None |           |                |  |      |                | 2016/02/02 |            | Category2 |
| Negotiable Certificates Of Deposit        | ABPNCDX201702022T8.375         | ABSA BANK LIMITED                                       | Matured | 2016/02/02 |  | 2017/02/02 | ZAM000282250 | 35000000  | 8.375 |  | TERM | None |           |                |  |      |                | 2016/02/02 |            | Category2 |
| Negotiable Certificates Of Deposit        | RANNCDX201702012T8.4000000     | RAND MERCHANT BANK                                      | Matured | 2016/02/02 |  | 2017/02/01 | ZAM000282367 | 0         | 8.4   |  | TERM | None |           |                |  |      |                | 2016/02/02 |            | Category2 |
| Negotiable Certificates Of Deposit        | RANNCDX201702022T8.4000000     | RAND MERCHANT BANK                                      | Matured | 2016/02/02 |  | 2017/02/02 | ZAM000282219 | 36000000  | 8.4   |  | TERM | None |           |                |  |      |                | 2016/02/02 |            | Category2 |
| Negotiable Certificates Of Deposit        | IPNNCDX201702022T8.45          | INVESTEC BANK LIMITED                                   | Matured | 2016/02/02 |  | 2017/02/02 | ZAM000282268 | 103000000 | 8.45  |  | TERM | None |           |                |  |      |                | 2016/02/02 |            | Category2 |
| Negotiable Certificates Of Deposit        | IPNNCDX201608022T7.65          | INVESTEC BANK LIMITED                                   | Matured | 2016/02/02 |  | 2016/08/02 | ZAM000282359 | 0         | 7.65  |  | TERM | None |           |                |  |      |                | 2016/02/02 |            | Category2 |
| Linked Negotiable Certificates Of Deposit | IPNLNCD201702013IPRMXXXMIP2.40 | INVESTEC BANK LIMITED                                   | Matured | 2016/02/02 |  | 2017/02/01 | ZAM000282284 | 10000000  | 8.1   |  | ISDF | None | ZAR-PRIME | MINUS-2.4-PRCT |  | None | Issuer Defined | 2016/02/02 |            | Category3 |
|                                           |                                |                                                         |         |            |  |            | ZAM000282284 |           |       |  |      |      |           |                |  |      |                |            | 2016/05/03 |           |
|                                           |                                |                                                         |         |            |  |            | ZAM000282284 |           | 7.85  |  |      |      |           |                |  |      |                | 2016/02/16 |            |           |
|                                           |                                |                                                         |         |            |  |            | ZAM000282284 |           | 7.85  |  |      |      |           |                |  |      |                | 2016/02/17 |            |           |
|                                           |                                |                                                         |         |            |  |            | ZAM000282284 |           | 7.85  |  |      |      |           |                |  |      |                | 2016/02/18 |            |           |
|                                           |                                |                                                         |         |            |  |            | ZAM000282284 |           | 7.85  |  |      |      |           |                |  |      |                | 2016/02/19 |            |           |
|                                           |                                |                                                         |         |            |  |            | ZAM000282284 |           | 7.85  |  |      |      |           |                |  |      |                | 2016/02/22 |            |           |
|                                           |                                |                                                         |         |            |  |            | ZAM000282284 |           | 7.85  |  |      |      |           |                |  |      |                | 2016/02/23 |            |           |
|                                           |                                |                                                         |         |            |  |            | ZAM000282284 |           | 7.85  |  |      |      |           |                |  |      |                | 2016/02/24 |            |           |
|                                           |                                |                                                         |         |            |  |            | ZAM000282284 |           | 7.85  |  |      |      |           |                |  |      |                | 2016/02/25 |            |           |
|                                           |                                |                                                         |         |            |  |            | ZAM000282284 |           | 7.85  |  |      |      |           |                |  |      |                | 2016/02/26 |            |           |
|                                           |                                |                                                         |         |            |  |            | ZAM000282284 |           | 7.85  |  |      |      |           |                |  |      |                | 2016/02/29 |            |           |
|                                           |                                |                                                         |         |            |  |            | ZAM000282284 |           | 7.85  |  |      |      |           |                |  |      |                | 2016/03/01 |            |           |
|                                           |                                |                                                         |         |            |  |            | ZAM000282284 |           | 7.85  |  |      |      |           |                |  |      |                | 2016/03/02 | 2016/03/02 |           |
|                                           |                                |                                                         |         |            |  |            | ZAM000282284 |           | 7.85  |  |      |      |           |                |  |      |                | 2016/03/03 |            |           |
|                                           |                                |                                                         |         |            |  |            | ZAM000282284 |           | 7.85  |  |      |      |           |                |  |      |                | 2016/03/04 |            |           |
|                                           |                                |                                                         |         |            |  |            | ZAM000282284 |           | 7.85  |  |      |      |           |                |  |      |                | 2016/03/07 |            |           |
|                                           |                                |                                                         |         |            |  |            | ZAM000282284 |           | 7.85  |  |      |      |           |                |  |      |                | 2016/03/08 |            |           |
|                                           |                                |                                                         |         |            |  |            | ZAM000282284 |           | 7.85  |  |      |      |           |                |  |      |                | 2016/03/09 |            |           |
|                                           |                                |                                                         |         |            |  |            | ZAM000282284 |           | 7.85  |  |      |      |           |                |  |      |                | 2016/03/10 |            |           |
|                                           |                                |                                                         |         |            |  |            | ZAM000282284 |           | 7.85  |  |      |      |           |                |  |      |                | 2016/03/11 |            |           |
|                                           |                                |                                                         |         |            |  |            | ZAM000282284 |           | 7.85  |  |      |      |           |                |  |      |                | 2016/03/14 |            |           |
|                                           |                                |                                                         |         |            |  |            | ZAM000282284 |           | 7.85  |  |      |      |           |                |  |      |                | 2016/03/15 |            |           |
|                                           |                                |                                                         |         |            |  |            | ZAM000282284 |           | 7.85  |  |      |      |           |                |  |      |                | 2016/03/16 |            |           |
|                                           |                                |                                                         |         |            |  |            | ZAM000282284 |           | 7.85  |  |      |      |           |                |  |      |                | 2016/03/17 |            |           |
|                                           |                                |                                                         |         |            |  |            | ZAM000282284 |           | 8.1   |  |      |      |           |                |  |      |                | 2016/03/18 |            |           |
|                                           |                                |                                                         |         |            |  |            | ZAM000282284 |           | 8.1   |  |      |      |           |                |  |      |                | 2016/03/22 |            |           |
|                                           |                                |                                                         |         |            |  |            | ZAM000282284 |           | 8.1   |  |      |      |           |                |  |      |                | 2016/03/23 |            |           |
|                                           |                                |                                                         |         |            |  |            | ZAM000282284 |           | 8.1   |  |      |      |           |                |  |      |                | 2016/03/24 |            |           |
|                                           |                                |                                                         |         |            |  |            | ZAM000282284 |           | 8.1   |  |      |      |           |                |  |      |                | 2016/03/29 |            |           |
|                                           |                                |                                                         |         |            |  |            | ZAM000282284 |           | 8.1   |  |      |      |           |                |  |      |                | 2016/03/30 |            |           |
|                                           |                                |                                                         |         |            |  |            | ZAM000282284 |           | 8.1   |  |      |      |           |                |  |      |                | 2016/03/31 |            |           |
|                                           |                                |                                                         |         |            |  |            | ZAM000282284 |           | 8.1   |  |      |      |           |                |  |      |                | 2016/04/01 |            |           |
|                                           |                                |                                                         |         |            |  |            | ZAM000282284 |           | 8.1   |  |      |      |           |                |  |      |                | 2016/04/04 | 2016/12/02 |           |
|                                           |                                |                                                         |         |            |  |            | ZAM000282284 |           | 8.1   |  |      |      |           |                |  |      |                | 2016/04/05 |            |           |
|                                           |                                |                                                         |         |            |  |            | ZAM000282284 |           | 8.1   |  |      |      |           |                |  |      |                | 2016/04/06 |            |           |
|                                           |                                |                                                         |         |            |  |            | ZAM000282284 |           | 8.1   |  |      |      |           |                |  |      |                | 2016/04/07 |            |           |
|                                           |                                |                                                         |         |            |  |            | ZAM000282284 |           | 8.1   |  |      |      |           |                |  |      |                | 2016/04/08 |            |           |
|                                           |                                |                                                         |         |            |  |            | ZAM000282284 |           | 8.1   |  |      |      |           |                |  |      |                | 2016/04/11 |            |           |
|                                           |                                |                                                         |         |            |  |            | ZAM000282284 |           | 8.1   |  |      |      |           |                |  |      |                | 2016/04/12 |            |           |
|                                           |                                |                                                         |         |            |  |            | ZAM000282284 |           | 8.1   |  |      |      |           |                |  |      |                | 2016/04/13 |            |           |
|                                           |                                |                                                         |         |            |  |            | ZAM000282284 |           | 8.1   |  |      |      |           |                |  |      |                | 2016/04/14 |            |           |
|                                           |                                |                                                         |         |            |  |            | ZAM000282284 |           | 8.1   |  |      |      |           |                |  |      |                | 2016/04/15 |            |           |
|                                           |                                |                                                         |         |            |  |            | ZAM000282284 |           | 8.1   |  |      |      |           |                |  |      |                | 2016/04/18 |            |           |
|                                           |                                |                                                         |         |            |  |            | ZAM000282284 |           | 8.1   |  |      |      |           |                |  |      |                | 2016/04/19 |            |           |
|                                           |                                |                                                         |         |            |  |            | ZAM000282284 |           | 8.1   |  |      |      |           |                |  |      |                | 2016/04/20 |            |           |
|                                           |                                |                                                         |         |            |  |            | ZAM000282284 |           | 8.1   |  |      |      |           |                |  |      |                | 2016/04/21 |            |           |
|                                           |                                |                                                         |         |            |  |            | ZAM000282284 |           | 8.1   |  |      |      |           |                |  |      |                | 2016/04/22 |            |           |
|                                           |                                |                                                         |         |            |  |            | ZAM000282284 |           | 8.1   |  |      |      |           |                |  |      |                | 2016/04/25 |            |           |
|                                           |                                |                                                         |         |            |  |            | ZAM000282284 |           | 8.1   |  |      |      |           |                |  |      |                | 2016/04/26 |            |           |
|                                           |                                |                                                         |         |            |  |            | ZAM000282284 |           | 8.1   |  |      |      |           |                |  |      |                | 2016/04/28 |            |           |
|                                           |                                |                                                         |         |            |  |            | ZAM000282284 |           | 8.1   |  |      |      |           |                |  |      |                | 2016/04/29 |            |           |
|                                           |                                |                                                         |         |            |  |            | ZAM000282284 |           | 8.1   |  |      |      |           |                |  |      |                | 2016/05/03 |            |           |
|                                           |                                |                                                         |         |            |  |            | ZAM000282284 |           | 8.1   |  |      |      |           |                |  |      |                | 2016/05/04 | 2016/04/04 |           |
|                                           |                                |                                                         |         |            |  |            | ZAM000282284 |           | 8.1   |  |      |      |           |                |  |      |                | 2016/05/05 |            |           |
|                                           |                                |                                                         |         |            |  |            | ZAM000282284 |           | 8.1   |  |      |      |           |                |  |      |                | 2016/05/06 |            |           |
|                                           |                                |                                                         |         |            |  |            | ZAM000282284 |           | 8.1   |  |      |      |           |                |  |      |                | 2016/05/09 |            |           |
|                                           |                                |                                                         |         |            |  |            | ZAM000282284 |           | 8.1   |  |      |      |           |                |  |      |                | 2016/05/10 |            |           |
|                                           |                                |                                                         |         |            |  |            | ZAM000282284 |           | 8.1   |  |      |      |           |                |  |      |                | 2016/05/11 |            |           |
|                                           |                                |                                                         |         |            |  |            | ZAM000282284 |           | 8.1   |  |      |      |           |                |  |      |                | 2016/05/12 |            |           |
|                                           |                                |                                                         |         |            |  |            | ZAM000282284 |           | 8.1   |  |      |      |           |                |  |      |                | 2016/05/13 |            |           |
|                                           |                                |                                                         |         |            |  |            | ZAM000282284 |           | 8.1   |  |      |      |           |                |  |      |                | 2016/05/16 |            |           |
|                                           |                                |                                                         |         |            |  |            | ZAM000282284 |           | 8.1   |  |      |      |           |                |  |      |                | 2016/05/17 |            |           |
|                                           |                                |                                                         |         |            |  |            | ZAM000282284 |           | 8.1   |  |      |      |           |                |  |      |                | 2016/05/18 |            |           |
|                                           |                                |                                                         |         |            |  |            | ZAM000282284 |           | 8.1   |  |      |      |           |                |  |      |                | 2016/05/19 |            |           |
|                                           |                                |                                                         |         |            |  |            | ZAM000282284 |           | 8.1   |  |      |      |           |                |  |      |                | 2016/05/20 |            |           |
|                                           |                                |                                                         |         |            |  |            | ZAM000282284 |           | 8.1   |  |      |      |           |                |  |      |                | 2016/05/23 |            |           |
|                                           |                                |                                                         |         |            |  |            | ZAM000282284 |           | 8.1   |  |      |      |           |                |  |      |                | 2016/05/24 |            |           |
|                                           |                                |                                                         |         |            |  |            | ZAM000282284 |           | 8.1   |  |      |      |           |                |  |      |                | 2016/05/25 |            |           |
|                                           |                                |                                                         |         |            |  |            | ZAM000282284 |           | 8.1   |  |      |      |           |                |  |      |                | 2016/05/26 |            |           |
|                                           |                                |                                                         |         |            |  |            | ZAM000282284 |           | 8.1   |  |      |      |           |                |  |      |                | 2016/05/27 |            |           |
|                                           |                                |                                                         |         |            |  |            | ZAM000282284 |           | 8.1   |  |      |      |           |                |  |      |                | 2016/05/30 |            |           |
|                                           |                                |                                                         |         |            |  |            | ZAM000282284 |           | 8.1   |  |      |      |           |                |  |      |                | 2016/05/31 |            |           |
|                                           |                                |                                                         |         |            |  |            | ZAM000282284 |           | 8.1   |  |      |      |           |                |  |      |                | 2016/06/01 |            |           |
|                                           |                                |                                                         |         |            |  |            | ZAM000282284 |           | 8.1   |  |      |      |           |                |  |      |                | 2016/06/02 | 2016/06/02 |           |
|                                           |                                |                                                         |         |            |  |            | ZAM000282284 |           | 8.1   |  |      |      |           |                |  |      |                | 2016/06/03 |            |           |
|                                           |                                |                                                         |         |            |  |            | ZAM000282284 |           | 8.1   |  |      |      |           |                |  |      |                | 2016/06/06 |            |           |
|                                           |                                |                                                         |         |            |  |            | ZAM000282284 |           | 8.1   |  |      |      |           |                |  |      |                | 2016/06/07 |            |           |
|                                           |                                |                                                         |         |            |  |            | ZAM000282284 |           | 8.1   |  |      |      |           |                |  |      |                | 2016/06/08 |            |           |
|                                           |                                |                                                         |         |            |  |            | ZAM000282284 |           | 8.1   |  |      |      |           |                |  |      |                | 2016/06/09 |            |           |
|                                           |                                |                                                         |         |            |  |            | ZAM000282284 |           | 8.1   |  |      |      |           |                |  |      |                | 2016/06/10 |            |           |
|                                           |                                |                                                         |         |            |  |            | ZAM000282284 |           | 8.1   |  |      |      |           |                |  |      |                | 2016/06/13 |            |           |
|                                           |                                |                                                         |         |            |  |            | ZAM000282284 |           | 8.1   |  |      |      |           |                |  |      |                | 2016/06/14 |            |           |
|                                           |                                |                                                         |         |            |  |            | ZAM000282284 |           | 8.1   |  |      |      |           |                |  |      |                | 2016/06/15 |            |           |
|                                           |                                |                                                         |         |            |  |            | ZAM000282284 |           | 8.1   |  |      |      |           |                |  |      |                | 2016/06/17 |            |           |
|                                           |                                |                                                         |         |            |  |            | ZAM000282284 |           | 8.1   |  |      |      |           |                |  |      |                | 2016/06/20 |            |           |
|                                           |                                |                                                         |         |            |  |            | ZAM000282284 |           | 8.1   |  |      |      |           |                |  |      |                | 2016/06/21 |            |           |
|                                           |                                |                                                         |         |            |  |            | ZAM000282284 |           | 8.1   |  |      |      |           |                |  |      |                | 2016/06/22 |            |           |
|                                           |                                |                                                         |         |            |  |            | ZAM000282284 |           | 8.1   |  |      |      |           |                |  |      |                | 2016/06/23 |            |           |
|                                           |                                |                                                         |         |            |  |            | ZAM000282284 |           | 8.1   |  |      |      |           |                |  |      |                | 2016/06/24 |            |           |
|                                           |                                |                                                         |         |            |  |            | ZAM000282284 |           | 8.1   |  |      |      |           |                |  |      |                | 2016/06/27 |            |           |
|                                           |                                |                                                         |         |            |  |            | ZAM000282284 |           | 8.1   |  |      |      |           |                |  |      |                | 2016/06/28 |            |           |
|                                           |                                |                                                         |         |            |  |            | ZAM000282284 |           | 8.1   |  |      |      |           |                |  |      |                | 2016/06/29 |            |           |
|                                           |                                |                                                         |         |            |  |            | ZAM000282284 |           | 8.1   |  |      |      |           |                |  |      |                | 2016/06/30 |            |           |
|                                           |                                |                                                         |         |            |  |            | ZAM000282284 |           | 8.1   |  |      |      |           |                |  |      |                | 2016/07/01 |            |           |
|                                           |                                |                                                         |         |            |  |            | ZAM000282284 |           | 8     |  |      |      |           |                |  |      |                |            |            |           |



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



|                                               |                                  |                                                           |         |            |  |            |              |           |       |      |      |            |                 |                 |      |      |  |                         |                         |  |            |            |           |
|-----------------------------------------------|----------------------------------|-----------------------------------------------------------|---------|------------|--|------------|--------------|-----------|-------|------|------|------------|-----------------|-----------------|------|------|--|-------------------------|-------------------------|--|------------|------------|-----------|
| Negotiable Certificates Of Deposit            | RANNCDX201703022T8.5250000       | RAND MERCHANT BANK                                        | Matured | 2016/03/02 |  | 2017/03/02 | ZAM000287598 | 170000000 | 8.525 | TERM | None |            |                 |                 |      |      |  |                         |                         |  | 2016/03/02 |            | Category2 |
| Negotiable Certificates Of Deposit            | SBSNCDX201606022T6.925           | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2016/03/02 |  | 2016/06/02 | ZAM000287614 | 30000000  | 6.925 | TERM | None |            |                 |                 |      |      |  |                         |                         |  | 2016/03/02 |            | Category2 |
| Debentures                                    | SRBDEBX201603162T6.735           | SOUTH AFRICAN RESERVE BANK                                | Matured | 2016/03/02 |  | 2016/03/16 | ZAM000287804 | 150000000 | 6.735 | TERM | None |            |                 |                 |      |      |  |                         |                         |  | 2016/03/02 |            | Category2 |
| Negotiable Certificates Of Deposit            | NBKNCXD201610032T7.875           | NEDBANK CAPITAL                                           | Matured | 2016/03/02 |  | 2016/10/03 | ZAM000287846 | 20000000  | 7.875 | TERM | None |            |                 |                 |      |      |  |                         |                         |  | 2016/03/02 |            | Category2 |
| Negotiable Certificates Of Deposit            | SBSNCDX201703022T8.575           | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2016/03/02 |  | 2017/03/02 | ZAM000287887 | 50000000  | 8.575 | TERM | None |            |                 |                 |      |      |  |                         |                         |  | 2016/03/02 |            | Category2 |
| Promissory Notes                              | TLDPNXX201703011                 | THE LAND AND AGRICULTURE DEVELOPMENT BANK OF SOUTH AFRICA | Matured | 2016/03/02 |  | 2017/03/01 | ZAM000287747 | 100000000 |       |      | None |            |                 |                 |      |      |  |                         |                         |  | 2016/03/02 |            | Category1 |
| Commercial Paper Bills/ Capital Project Bills | ESKCPXBZ01703021                 | ESKOM HOLDINGS SOC LTD                                    | Matured | 2016/03/02 |  | 2017/03/02 | ZAM000287705 | 100000000 |       |      | None |            |                 |                 |      |      |  |                         |                         |  | 2016/03/02 |            | Category1 |
| Promissory Notes                              | TLPDPNX201703021                 | THE LAND AND AGRICULTURE DEVELOPMENT BANK OF SOUTH AFRICA | Matured | 2016/03/02 |  | 2017/03/02 | ZAM000287754 | 50000000  |       |      | None |            |                 |                 |      |      |  |                         |                         |  | 2016/03/02 |            | Category1 |
| Negotiable Certificates Of Deposit            | NBKNCXD201703022T8.675           | NEDBANK CAPITAL                                           | Matured | 2016/03/02 |  | 2017/03/02 | ZAM000287549 | 641000000 | 8.675 | TERM | None |            |                 |                 |      |      |  |                         |                         |  | 2016/03/02 |            | Category2 |
| Negotiable Certificates Of Deposit            | IPNNCXY201703022T8.625           | INVESTEC BANK LIMITED                                     | Matured | 2016/03/02 |  | 2017/03/02 | ZAM000287530 | 65000000  | 8.625 | TERM | None |            |                 |                 |      |      |  |                         |                         |  | 2016/03/02 |            | Category2 |
| Debentures                                    | SRBDEBX201603162T6.750           | SOUTH AFRICAN RESERVE BANK                                | Matured | 2016/03/02 |  | 2016/03/16 | ZAM000287796 | 200000000 | 6.75  | TERM | None |            |                 |                 |      |      |  |                         |                         |  | 2016/03/02 |            | Category2 |
| Negotiable Certificates Of Deposit            | SBSNCDX201703022T8.525           | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2016/03/02 |  | 2017/03/02 | ZAM000287853 | 110000000 | 8.525 | TERM | None |            |                 |                 |      |      |  |                         |                         |  | 2016/03/02 |            | Category2 |
| Negotiable Certificates Of Deposit            | SBSNCDX201703022T8.525           | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2016/03/02 |  | 2017/03/02 | ZAM000287879 | 50000000  | 8.525 | TERM | None |            |                 |                 |      |      |  |                         |                         |  | 2016/03/02 |            | Category2 |
| Linked Negotiable Certificates Of Deposit     | NBKLNCD201703023PRMNEDSMIP2.5    | NEDBANK CAPITAL                                           | Matured | 2016/03/02 |  | 2017/03/02 | ZAM000287571 | 90000000  | 7.75  | ISDF | None | ZAR-PRIME  | MINUS-2.5-PRCT  |                 | None |      |  |                         | Ad Hoc                  |  | 2016/03/02 |            | Category3 |
|                                               |                                  |                                                           |         |            |  |            | ZAM000287671 |           |       |      |      |            |                 |                 |      |      |  |                         |                         |  | 2016/04/04 |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000287671 |           |       |      |      |            |                 |                 |      |      |  |                         |                         |  | 2016/05/03 |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000287671 |           |       |      |      |            |                 |                 |      |      |  |                         |                         |  | 2016/06/02 |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000287671 |           |       |      |      |            |                 |                 |      |      |  |                         |                         |  | 2016/07/04 |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000287671 |           |       |      |      |            |                 |                 |      |      |  |                         |                         |  | 2016/08/02 |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000287671 |           |       |      |      |            |                 |                 |      |      |  |                         |                         |  | 2016/09/02 |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000287671 |           |       |      |      |            |                 |                 |      |      |  |                         |                         |  | 2016/10/03 |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000287671 |           |       |      |      |            |                 |                 |      |      |  |                         |                         |  | 2016/11/02 |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000287671 |           |       |      |      |            |                 |                 |      |      |  |                         |                         |  | 2016/12/02 |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000287671 |           |       |      |      |            |                 |                 |      |      |  |                         |                         |  | 2017/01/03 |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000287671 |           |       |      |      |            |                 |                 |      |      |  |                         |                         |  | 2017/02/02 |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000287671 |           |       |      |      |            |                 |                 |      |      |  |                         |                         |  | 2017/03/02 |            |           |
| Floating Rate Notes                           | ABPFRNX201608313IPRMABSAMP2.75   | ABSA BANK LIMITED                                         | Matured | 2016/03/02 |  | 2016/08/31 | ZAM000287903 | 150000000 | 6.75  | ISDF | None | ZAR-PRIME  | MINUS-2.75-PRCT |                 | None |      |  |                         | Ad Hoc                  |  | 2016/03/02 |            | Category3 |
|                                               |                                  |                                                           |         |            |  |            | ZAM000287903 |           |       |      |      |            |                 |                 |      |      |  |                         |                         |  | 2016/04/04 |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000287903 |           |       |      |      |            |                 |                 |      |      |  |                         |                         |  | 2016/05/03 |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000287903 |           |       |      |      |            |                 |                 |      |      |  |                         |                         |  | 2016/06/02 |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000287903 |           |       |      |      |            |                 |                 |      |      |  |                         |                         |  | 2016/07/04 |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000287903 |           |       |      |      |            |                 |                 |      |      |  |                         |                         |  | 2016/08/02 |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000287903 |           |       |      |      |            |                 |                 |      |      |  |                         |                         |  | 2016/09/02 |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000287903 |           |       |      |      |            |                 |                 |      |      |  |                         |                         |  | 2016/10/03 |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000287903 |           |       |      |      |            |                 |                 |      |      |  |                         |                         |  | 2016/11/02 |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000287903 |           |       |      |      |            |                 |                 |      |      |  |                         |                         |  | 2016/12/02 |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000287903 |           |       |      |      |            |                 |                 |      |      |  |                         |                         |  | 2017/01/03 |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000287903 |           |       |      |      |            |                 |                 |      |      |  |                         |                         |  | 2017/02/02 |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000287903 |           |       |      |      |            |                 |                 |      |      |  |                         |                         |  | 2017/03/02 |            |           |
| Floating Rate Notes                           | RANFRNX201703023U03XXXXPLB77.5   | RAND MERCHANT BANK                                        | Matured | 2016/03/02 |  | 2017/03/02 | ZAM000287663 | 130000000 | 8.13  | ISDF | None | ZAR-JIBAR3 | PLUS-77.5-BPS   |                 | None |      |  |                         | Issuer Defined          |  | 2016/03/02 |            | Category3 |
|                                               |                                  |                                                           |         |            |  |            | ZAM000287663 |           | 8.083 |      |      |            |                 |                 |      |      |  |                         |                         |  | 2016/06/02 | 2016/06/02 |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000287663 |           | 8.133 |      |      |            |                 |                 |      |      |  |                         |                         |  | 2016/09/02 | 2016/09/02 |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000287663 |           | 8.133 |      |      |            |                 |                 |      |      |  |                         |                         |  | 2016/12/02 | 2016/12/02 |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000287663 |           |       |      | None |            |                 |                 |      |      |  |                         |                         |  | 2016/03/02 |            | Category1 |
| Commercial Paper Bills/ Capital Project Bills | ESKCPXBZ01606011                 | ESKOM HOLDINGS SOC LTD                                    | Matured | 2016/03/02 |  | 2016/06/01 | ZAM000287770 | 100000000 |       |      | None |            |                 |                 |      |      |  |                         |                         |  | 2016/03/02 |            | Category2 |
| Debentures                                    | SRBDEBX201603092T6.750           | SOUTH AFRICAN RESERVE BANK                                | Matured | 2016/03/02 |  | 2016/03/09 | ZAM000287720 | 600000000 | 6.75  | TERM | None |            |                 |                 |      |      |  |                         |                         |  | 2016/03/02 |            | Category2 |
| Debentures                                    | SRBDEBX201604282T6.700           | SOUTH AFRICAN RESERVE BANK                                | Matured | 2016/03/02 |  | 2016/04/28 | ZAM000287820 | 400000000 | 6.7   | TERM | None |            |                 |                 |      |      |  |                         |                         |  | 2016/03/02 |            | Category2 |
| Debentures                                    | SRBDEBX201603092T6.720           | SOUTH AFRICAN RESERVE BANK                                | Matured | 2016/03/02 |  | 2016/03/09 | ZAM000287838 | 200000000 | 6.72  | TERM | None |            |                 |                 |      |      |  |                         |                         |  | 2016/03/02 |            | Category2 |
| Negotiable Certificates Of Deposit            | ABPNCDX201607042T7.15            | ABSA BANK LIMITED                                         | Matured | 2016/03/02 |  | 2016/07/04 | ZAM000287627 | 340983345 | 7.15  | TERM | None |            |                 |                 |      |      |  |                         |                         |  | 2016/03/02 |            | Category2 |
| Negotiable Certificates Of Deposit            | SBSNCDX201703022T8.525           | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2016/03/02 |  | 2017/03/02 | ZAM000287689 | 170000000 | 8.525 | TERM | None |            |                 |                 |      |      |  |                         |                         |  | 2016/03/02 |            | Category2 |
| Bridging Bonds                                | DBSBBXZ01703022T8.75             | DEVELOPMENT BANK OF SOUTHERN AFRICA                       | Matured | 2016/03/02 |  | 2017/03/02 | ZAM000287713 | 100000000 | 8.75  | TERM | None |            |                 |                 |      |      |  |                         |                         |  | 2016/03/02 |            | Category2 |
| Negotiable Certificates Of Deposit            | ABPNCDX201608312T7.70            | ABSA BANK LIMITED                                         | Matured | 2016/03/02 |  | 2016/08/31 | ZAM000287895 | 61000000  | 7.7   | TERM | None |            |                 |                 |      |      |  |                         |                         |  | 2016/03/02 |            | Category2 |
| Negotiable Certificates Of Deposit            | SBSNCDX201608312T7.725           | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2016/03/02 |  | 2016/08/31 | ZAM000287929 | 420000000 | 7.725 | TERM | None |            |                 |                 |      |      |  |                         |                         |  | 2016/03/02 |            | Category2 |
| Floating Rate Notes                           | ABPFRNX201612032QU03XXXXPLP0.65  | ABSA BANK LIMITED                                         | Matured | 2016/03/02 |  | 2016/12/03 | ZAM000287739 | 275000000 | 8.01  | QUTR | None | 2          | ZAR-JIBAR3      | PLUS-0.65-PRCT  |      | None |  |                         | Quarterly Payment Cycle |  | 2016/03/02 |            | Category3 |
|                                               |                                  |                                                           |         |            |  |            | ZAM000287739 |           | 7.958 |      |      |            |                 |                 |      |      |  |                         |                         |  | 2016/06/02 |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000287739 |           | 8.008 |      |      |            |                 |                 |      |      |  |                         |                         |  | 2016/09/02 |            |           |
| Linked Negotiable Certificates Of Deposit     | NBKLNCD201703033U03XXXXXPLP0.775 | NEDBANK CAPITAL                                           | Matured | 2016/03/03 |  | 2017/03/03 | ZAM000288141 | 750000000 | 8.13  | ISDF | None | ZAR-JIBAR3 | PLUS-0.775-PRCT |                 | None |      |  | Quarterly Payment Cycle | Issuer Defined          |  | 2016/03/03 |            | Category3 |
|                                               |                                  |                                                           |         |            |  |            | ZAM000288141 |           | 8.083 |      |      |            |                 |                 |      |      |  |                         |                         |  | 2016/06/03 | 2016/06/03 |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000288141 |           | 8.133 |      |      |            |                 |                 |      |      |  |                         |                         |  | 2016/06/03 | 2016/06/03 |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000288141 |           | 8.133 |      |      |            |                 |                 |      |      |  |                         |                         |  | 2016/09/05 | 2016/09/05 |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000288141 |           |       |      |      |            |                 |                 |      |      |  |                         |                         |  | 2016/12/05 | 2016/12/05 |           |
| Floating Rate Notes                           | ABPFRNX201703033MPRMXXXXXMP2.45  | ABSA BANK LIMITED                                         | Matured | 2016/03/03 |  | 2017/03/03 | ZAM000287945 | 100000000 | 8.05  | MNTH | None | 3          | ZAR-PRIME       | MINUS-2.45-PRCT |      | None |  |                         | Ad Hoc                  |  | 2016/03/03 |            | Category3 |
|                                               |                                  |                                                           |         |            |  |            | ZAM000287945 |           | 7.8   |      |      |            |                 |                 |      |      |  |                         |                         |  | 2016/03/04 |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000287945 |           | 7.8   |      |      |            |                 |                 |      |      |  |                         |                         |  | 2016/03/07 |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000287945 |           | 7.8   |      |      |            |                 |                 |      |      |  |                         |                         |  | 2016/03/08 |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000287945 |           | 7.8   |      |      |            |                 |                 |      |      |  |                         |                         |  | 2016/03/09 |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000287945 |           | 7.8   |      |      |            |                 |                 |      |      |  |                         |                         |  | 2016/03/10 |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000287945 |           | 7.8   |      |      |            |                 |                 |      |      |  |                         |                         |  | 2016/03/11 |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000287945 |           | 7.8   |      |      |            |                 |                 |      |      |  |                         |                         |  | 2016/03/14 |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000287945 |           | 7.8   |      |      |            |                 |                 |      |      |  |                         |                         |  | 2016/03/15 |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000287945 |           | 7.8   |      |      |            |                 |                 |      |      |  |                         |                         |  | 2016/03/16 |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000287945 |           | 7.8   |      |      |            |                 |                 |      |      |  |                         |                         |  | 2016/03/17 |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000287945 |           | 7.8   |      |      |            |                 |                 |      |      |  |                         |                         |  | 2016/03/18 |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000287945 |           | 8.05  |      |      |            |                 |                 |      |      |  |                         |                         |  | 2016/03/22 |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000287945 |           | 8.05  |      |      |            |                 |                 |      |      |  |                         |                         |  | 2016/03/23 |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000287945 |           | 8.05  |      |      |            |                 |                 |      |      |  |                         |                         |  | 2016/03/24 |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000287945 |           | 8.05  |      |      |            |                 |                 |      |      |  |                         |                         |  | 2016/03/29 |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000287945 |           | 8.05  |      |      |            |                 |                 |      |      |  |                         |                         |  | 2016/03/30 |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000287945 |           | 8.05  |      |      |            |                 |                 |      |      |  |                         |                         |  | 2016/03/31 |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000287945 |           | 8.05  |      |      |            |                 |                 |      |      |  |                         |                         |  | 2016/04/01 |            |           |
|                                               |                                  |                                                           |         |            |  |            |              |           |       |      |      |            |                 |                 |      |      |  |                         |                         |  |            |            |           |



[illegible]



|                                               |                                  |                                                           |         |            |  |            |              |           |       |      |      |   |            |                 |  |      |                |            |            |            |           |
|-----------------------------------------------|----------------------------------|-----------------------------------------------------------|---------|------------|--|------------|--------------|-----------|-------|------|------|---|------------|-----------------|--|------|----------------|------------|------------|------------|-----------|
| Floating Rate Notes                           | ABPFRNX20170303JU03XXXXPLB80.    | ABSA BANK LIMITED                                         | Matured | 2016/03/03 |  | 2017/03/03 | ZAM000288174 | 75000000  | 7.858 | ISDF | None |   | ZAR-JIBAR3 | PLUS-80-BPS     |  | None | Issuer Defined | 2016/03/03 | 2016/06/06 | 2016/06/06 | Category3 |
|                                               |                                  |                                                           |         |            |  |            | ZAM000288174 |           | 8.16  |      |      |   |            |                 |  |      |                |            |            |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000288174 |           | 8.108 |      |      |   |            |                 |  |      |                |            | 2016/06/03 | 2017/03/03 |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000288174 |           | 8.158 |      |      |   |            |                 |  |      |                |            | 2016/06/03 | 2016/06/03 |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000288174 |           | 8.158 |      |      |   |            |                 |  |      |                |            | 2016/09/05 | 2016/09/05 |           |
| Linked Negotiable Certificates Of Deposit     | RANLNCD20170303MPRMFIIRNMIB238.  | RAND MERCHANT BANK                                        | Matured | 2016/03/03 |  | 2017/03/03 | ZAM000288026 | 435000000 | 7.87  | MNTH | None | 3 | ZAR-PRIME  | MINUS-238-BPS   |  | None | Ad Hoc         | 2016/03/03 | 2016/12/05 | 2016/12/05 | Category3 |
| Negotiable Certificates Of Deposit            | SBSNCDX201606032T6.925           | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2016/03/03 |  | 2016/06/03 | ZAM000287994 | 5000000   | 6.925 | TERM | None |   |            |                 |  |      |                | 2016/03/03 |            |            | Category2 |
| Negotiable Certificates Of Deposit            | PANNCDX201703032T8.5750000       | RAND MERCHANT BANK                                        | Matured | 2016/03/03 |  | 2017/03/03 | ZAM000288091 | 64000000  | 8.575 | TERM | None |   |            |                 |  |      |                | 2016/03/03 |            |            | Category2 |
| Negotiable Certificates Of Deposit            | ABPNCDX201703032T8.55            | ABSA BANK LIMITED                                         | Matured | 2016/03/03 |  | 2017/03/03 | ZAM000288109 | 300000000 | 7.5   | TERM | None |   |            |                 |  |      |                | 2016/03/03 |            |            | Category2 |
| Negotiable Certificates Of Deposit            | SBSNCDX201703032T8.525           | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2016/03/03 |  | 2017/03/03 | ZAM000288133 | 4000000   | 8.525 | TERM | None |   |            |                 |  |      |                | 2016/03/03 |            |            | Category2 |
| Promissory Notes                              | TLDPNXX201609011                 | THE LAND AND AGRICULTURE DEVELOPMENT BANK OF SOUTH AFRICA | Matured | 2016/03/03 |  | 2016/09/01 | ZAM000288018 | 100000000 |       | None |      |   |            |                 |  |      |                | 2016/03/03 |            |            | Category1 |
| Negotiable Certificates Of Deposit            | SBSNCDX201604042T6.7             | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2016/03/03 |  | 2016/04/04 | ZAM000287986 | 19000000  | 6.7   | TERM | None |   |            |                 |  |      |                | 2016/03/03 |            |            | Category2 |
| Commercial Paper Bills/ Capital Project Bills | ESKCPBX201703031                 | ESKOM HOLDINGS SOC LTD                                    | Matured | 2016/03/03 |  | 2017/03/03 | ZAM000287978 | 25000000  |       | None |      |   |            |                 |  |      |                | 2016/03/03 |            |            | Category1 |
| Negotiable Certificates Of Deposit            | IPNNCDX201612022T8.15            | INVESTEC BANK LIMITED                                     | Matured | 2016/03/03 |  | 2016/12/02 | ZAM000288053 | 4000000   | 8.15  | TERM | None |   |            |                 |  |      |                | 2016/03/03 |            |            | Category2 |
| Negotiable Certificates Of Deposit            | RANNCNDX201703032T8.5500000      | RAND MERCHANT BANK                                        | Matured | 2016/03/03 |  | 2017/03/03 | ZAM000287960 | 0         | 8.55  | TERM | None |   |            |                 |  |      |                | 2016/03/03 |            |            | Category2 |
| Negotiable Certificates Of Deposit            | IPNNCDX201607042T7.2             | INVESTEC BANK LIMITED                                     | Matured | 2016/03/03 |  | 2016/07/04 | ZAM000288067 | 4000000   | 7.2   | TERM | None |   |            |                 |  |      |                | 2016/03/03 |            |            | Category2 |
| Negotiable Certificates Of Deposit            | IPNNCDX201609022T7.8             | INVESTEC BANK LIMITED                                     | Matured | 2016/03/03 |  | 2016/09/02 | ZAM000288075 | 4000000   | 7.8   | TERM | None |   |            |                 |  |      |                | 2016/03/03 |            |            | Category2 |
| Negotiable Certificates Of Deposit            | SBSNCDX201609012T7.725           | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2016/03/03 |  | 2016/09/01 | ZAM000288117 | 4000000   | 7.725 | TERM | None |   |            |                 |  |      |                | 2016/03/03 |            |            | Category2 |
| Linked Negotiable Certificates Of Deposit     | SBSLNCD201703033JU03XXXXPLP0.775 | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2016/03/03 |  | 2017/03/03 | ZAM000288158 | 75000000  | 8.13  | ISDF | None |   | ZAR-JIBAR3 | PLUS-0.775-PRCT |  | None | Issuer Defined | 2016/03/03 |            |            | Category3 |
|                                               |                                  |                                                           |         |            |  |            | ZAM000288158 |           |       |      |      |   |            |                 |  |      |                |            |            | 2017/03/03 |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000288158 |           | 8.083 |      |      |   |            |                 |  |      |                |            | 2016/06/03 | 2016/06/03 |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000288158 |           | 8.133 |      |      |   |            |                 |  |      |                |            | 2016/09/05 | 2016/09/05 |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000288158 |           | 8.133 |      |      |   |            |                 |  |      |                |            | 2016/12/05 | 2016/12/05 |           |
| Floating Rate Notes                           | ABPFRNX201609013MPRMXXXXMIP2.75  | ABSA BANK LIMITED                                         | Matured | 2016/03/03 |  | 2016/09/01 | ZAM000288034 | 150000000 | 7.75  | MNTH | None | 1 | ZAR-PRIME  | MINUS-2.75-PRCT |  | None | Ad Hoc         | 2016/03/03 | 2016/06/03 | 2016/06/03 | Category3 |
|                                               |                                  |                                                           |         |            |  |            | ZAM000288034 |           | 7.5   |      |      |   |            |                 |  |      |                |            | 2016/03/04 |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000288034 |           | 7.5   |      |      |   |            |                 |  |      |                |            | 2016/03/07 |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000288034 |           | 7.5   |      |      |   |            |                 |  |      |                |            | 2016/03/08 |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000288034 |           | 7.5   |      |      |   |            |                 |  |      |                |            | 2016/03/09 |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000288034 |           | 7.5   |      |      |   |            |                 |  |      |                |            | 2016/03/10 |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000288034 |           | 7.5   |      |      |   |            |                 |  |      |                |            | 2016/03/11 |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000288034 |           | 7.5   |      |      |   |            |                 |  |      |                |            | 2016/03/14 |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000288034 |           | 7.5   |      |      |   |            |                 |  |      |                |            | 2016/03/15 |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000288034 |           | 7.5   |      |      |   |            |                 |  |      |                |            | 2016/03/16 |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000288034 |           | 7.5   |      |      |   |            |                 |  |      |                |            | 2016/03/17 |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000288034 |           | 7.75  |      |      |   |            |                 |  |      |                |            | 2016/03/18 |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000288034 |           | 7.75  |      |      |   |            |                 |  |      |                |            | 2016/03/22 |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000288034 |           | 7.75  |      |      |   |            |                 |  |      |                |            | 2016/03/23 |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000288034 |           | 7.75  |      |      |   |            |                 |  |      |                |            | 2016/03/24 |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000288034 |           | 7.75  |      |      |   |            |                 |  |      |                |            | 2016/03/29 |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000288034 |           | 7.75  |      |      |   |            |                 |  |      |                |            | 2016/03/30 |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000288034 |           | 7.75  |      |      |   |            |                 |  |      |                |            | 2016/03/31 |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000288034 |           | 7.75  |      |      |   |            |                 |  |      |                |            | 2016/04/01 |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000288034 |           | 7.75  |      |      |   |            |                 |  |      |                |            | 2016/04/04 |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000288034 |           | 7.75  |      |      |   |            |                 |  |      |                |            | 2016/04/05 |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000288034 |           | 7.75  |      |      |   |            |                 |  |      |                |            | 2016/04/06 |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000288034 |           | 7.75  |      |      |   |            |                 |  |      |                |            | 2016/04/07 |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000288158 |           | 7.75  |      |      |   |            |                 |  |      |                |            | 2016/04/08 |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000288034 |           | 7.75  |      |      |   |            |                 |  |      |                |            | 2016/04/11 |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000288034 |           | 7.75  |      |      |   |            |                 |  |      |                |            | 2016/04/12 |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000288034 |           | 7.75  |      |      |   |            |                 |  |      |                |            | 2016/04/13 |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000288034 |           | 7.75  |      |      |   |            |                 |  |      |                |            | 2016/04/14 |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000288034 |           | 7.75  |      |      |   |            |                 |  |      |                |            | 2016/04/15 |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000288034 |           | 7.75  |      |      |   |            |                 |  |      |                |            | 2016/04/18 |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000288034 |           | 7.75  |      |      |   |            |                 |  |      |                |            | 2016/04/19 |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000288034 |           | 7.75  |      |      |   |            |                 |  |      |                |            | 2016/04/20 |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000288034 |           | 7.75  |      |      |   |            |                 |  |      |                |            | 2016/04/21 |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000288034 |           | 7.75  |      |      |   |            |                 |  |      |                |            | 2016/04/22 |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000288034 |           | 7.75  |      |      |   |            |                 |  |      |                |            | 2016/04/25 |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000288034 |           | 7.75  |      |      |   |            |                 |  |      |                |            | 2016/04/26 |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000288034 |           | 7.75  |      |      |   |            |                 |  |      |                |            | 2016/04/28 |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000288034 |           | 7.75  |      |      |   |            |                 |  |      |                |            | 2016/04/29 |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000288034 |           | 7.75  |      |      |   |            |                 |  |      |                |            | 2016/05/03 |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000288034 |           | 7.75  |      |      |   |            |                 |  |      |                |            | 2016/05/04 |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000288034 |           | 7.75  |      |      |   |            |                 |  |      |                |            | 2016/05/05 |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000288034 |           | 7.75  |      |      |   |            |                 |  |      |                |            | 2016/05/06 |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000288034 |           | 7.75  |      |      |   |            |                 |  |      |                |            | 2016/05/09 |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000288034 |           | 7.75  |      |      |   |            |                 |  |      |                |            | 2016/05/10 |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000288034 |           | 7.75  |      |      |   |            |                 |  |      |                |            | 2016/05/11 |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000288034 |           | 7.75  |      |      |   |            |                 |  |      |                |            | 2016/05/12 |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000288034 |           | 7.75  |      |      |   |            |                 |  |      |                |            | 2016/05/13 |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000288034 |           | 7.75  |      |      |   |            |                 |  |      |                |            | 2016/05/16 |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000288034 |           | 7.75  |      |      |   |            |                 |  |      |                |            | 2016/05/17 |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000288034 |           | 7.75  |      |      |   |            |                 |  |      |                |            | 2016/05/18 |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000288034 |           | 7.75  |      |      |   |            |                 |  |      |                |            | 2016/05/19 |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000288034 |           | 7.75  |      |      |   |            |                 |  |      |                |            | 2016/05/20 |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000288034 |           | 7.75  |      |      |   |            |                 |  |      |                |            | 2016/05/23 |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000288034 |           | 7.75  |      |      |   |            |                 |  |      |                |            | 2016/05/24 |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000288034 |           | 7.75  |      |      |   |            |                 |  |      |                |            | 2016/05/25 |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000288034 |           | 7.75  |      |      |   |            |                 |  |      |                |            | 2016/05/26 |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000288034 |           | 7.75  |      |      |   |            |                 |  |      |                |            | 2016/05/27 |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000288034 |           | 7.75  |      |      |   |            |                 |  |      |                |            | 2016/05/30 |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000288034 |           | 7.75  |      |      |   |            |                 |  |      |                |            | 2016/05/31 |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000288034 |           | 7.75  |      |      |   |            |                 |  |      |                |            | 2016/06/01 |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000288034 |           | 7.75  |      |      |   |            |                 |  |      |                |            | 2016/06/02 |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000288034 |           | 7.75  |      |      |   |            |                 |  |      |                |            | 2016/06/03 |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000288034 |           | 7.75  |      |      |   |            |                 |  |      |                |            | 2016/06/06 |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000288034 |           | 7.75  |      |      |   |            |                 |  |      |                |            | 2016/06/07 |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000288034 |           | 7.75  |      |      |   |            |                 |  |      |                |            | 2016/06/08 |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000288034 |           | 7.75  |      |      |   |            |                 |  |      |                |            | 2016/06/09 |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000288034 |           | 7.75  |      |      |   |            |                 |  |      |                |            | 2016/06/10 |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000288034 |           | 7.75  |      |      |   |            |                 |  |      |                |            | 2016/06/13 |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000288034 |           | 7.75  |      |      |   |            |                 |  |      |                |            | 2016/06/14 |            |           |
|                                               |                                  |                                                           |         |            |  |            |              |           |       |      |      |   |            |                 |  |      |                |            |            |            |           |



[illegible]



[illegible]



|                                               |                                  |                                                           |  |         |            |            |              |            |       |      |      |    |            |                 |  |                         |                         |            |            |            |
|-----------------------------------------------|----------------------------------|-----------------------------------------------------------|--|---------|------------|------------|--------------|------------|-------|------|------|----|------------|-----------------|--|-------------------------|-------------------------|------------|------------|------------|
| Linked Negotiable Certificates Of Deposit     | RANLNCDD201704043MPRMFIRNIMIB236 | RAND MERCHANT BANK                                        |  | Matured | 2016/03/04 | 2017/04/04 | ZAM000288182 | 395000000  | 7.89  | MNTH | None | 4  | ZAR-PRIME  | MINUS-236-BPS   |  | None                    | Ad Hoc                  | 2016/03/04 |            | Category3  |
| Linked Negotiable Certificates Of Deposit     | SBSLNCDD201703043J03XXXXPLP0.81  | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   |  | Matured | 2016/03/04 | 2017/04/04 | ZAM000288364 | 100000000  | 8.17  | ISDF | None |    | ZAR-JIBAR3 | PLUS-0.81-PRCT  |  | None                    | Issuer Defined          | 2016/03/04 |            | Category3  |
|                                               |                                  |                                                           |  |         |            |            | ZAM000288364 |            |       |      |      |    |            |                 |  |                         |                         |            | 2017/04/04 |            |
|                                               |                                  |                                                           |  |         |            |            | ZAM000288364 |            | 8.043 |      |      |    |            |                 |  |                         |                         |            | 2016/04/04 |            |
|                                               |                                  |                                                           |  |         |            |            | ZAM000288364 |            | 8.168 |      |      |    |            |                 |  |                         |                         |            | 2016/07/04 |            |
|                                               |                                  |                                                           |  |         |            |            | ZAM000288364 |            | 8.168 |      |      |    |            |                 |  |                         |                         |            | 2016/10/04 |            |
|                                               |                                  |                                                           |  |         |            |            | ZAM000288364 |            | 8.168 |      |      |    |            |                 |  |                         |                         |            | 2017/01/04 |            |
| Commercial Paper Bills/ Capital Project Bills | ESKCPBX201703031                 | ESKOM HOLDINGS SOC LTD                                    |  | Matured | 2016/03/04 | 2017/03/03 | ZAM000288356 | 200000000  |       |      | None |    |            |                 |  |                         |                         |            |            | Category1  |
| Floating Rate Notes                           | RANFRNX201703073J03XXXXPLB77.5   | RAND MERCHANT BANK                                        |  | Matured | 2016/03/07 | 2017/03/07 | ZAM000288588 | 2000000    | 8.13  | ISDF | None |    | ZAR-JIBAR3 | PLUS-77.5-BPS   |  | None                    | Issuer Defined          | 2016/03/07 |            | Category3  |
|                                               |                                  |                                                           |  |         |            |            | ZAM000288588 |            |       |      |      |    |            |                 |  |                         |                         |            | 2017/03/07 |            |
|                                               |                                  |                                                           |  |         |            |            | ZAM000288588 |            | 8.083 |      |      |    |            |                 |  |                         |                         |            | 2016/06/07 | 2016/06/07 |
|                                               |                                  |                                                           |  |         |            |            | ZAM000288588 |            | 8.133 |      |      |    |            |                 |  |                         |                         |            | 2016/09/07 | 2016/09/07 |
|                                               |                                  |                                                           |  |         |            |            | ZAM000288588 |            | 8.133 |      |      |    |            |                 |  |                         |                         |            | 2016/12/07 | 2016/12/07 |
| Negotiable Certificates Of Deposit            | ABPNCDX201606072T6.95            | ABSA BANK LIMITED                                         |  | Matured | 2016/03/07 | 2016/06/07 | ZAM000288570 | 14000000   | 6.95  | TERM | None |    |            |                 |  |                         |                         |            | 2016/03/07 | Category2  |
| Negotiable Certificates Of Deposit            | NBKNCDDX201609072T7.725          | NEDBANK CAPITAL                                           |  | Matured | 2016/03/07 | 2016/09/07 | ZAM000288553 | 10000000   | 7.725 | TERM | None |    |            |                 |  |                         |                         |            | 2016/03/07 | Category2  |
| Negotiable Certificates Of Deposit            | IPNNCDDX201703062T8.58           | INVESTEC BANK LIMITED                                     |  | Matured | 2016/03/07 | 2017/03/06 | ZAM000288760 | 90000000   | 8.58  | TERM | None |    |            |                 |  |                         |                         |            | 2016/03/07 | Category2  |
| Commercial Paper Bills/ Capital Project Bills | ESKCPBX201703071                 | ESKOM HOLDINGS SOC LTD                                    |  | Matured | 2016/03/07 | 2017/03/07 | ZAM000288612 | 250000000  |       |      | None |    |            |                 |  |                         |                         |            | 2016/03/07 | Category1  |
| Linked Negotiable Certificates Of Deposit     | NBKLNCDD201609073J03XXXXPLP0.475 | NEDBANK CAPITAL                                           |  | Matured | 2016/03/07 | 2016/09/07 | ZAM000288711 | 180000000  | 7.78  | ISDF | None |    | ZAR-JIBAR3 | PLUS-0.475-PRCT |  | Quarterly Payment Cycle | Issuer Defined          | 2016/03/07 |            | Category3  |
|                                               |                                  |                                                           |  |         |            |            | ZAM000288711 |            |       |      |      |    |            |                 |  |                         |                         |            | 2016/03/07 |            |
|                                               |                                  |                                                           |  |         |            |            | ZAM000288711 |            | 7.783 |      |      |    |            |                 |  |                         |                         |            | 2016/06/07 | 2016/06/07 |
| Floating Rate Notes                           | ABPFRNX201704073IPRMBASAMP2.35   | ABSA BANK LIMITED                                         |  | Matured | 2016/03/07 | 2017/04/07 | ZAM000288752 | 600000000  | 7.15  | ISDF | None |    | ZAR-PRIME  | MINUS-2.35-PRCT |  | None                    | Ad Hoc                  | 2016/03/07 |            | Category3  |
|                                               |                                  |                                                           |  |         |            |            | ZAM000288752 |            |       |      |      |    |            |                 |  |                         |                         |            | 2016/04/07 |            |
|                                               |                                  |                                                           |  |         |            |            | ZAM000288752 |            |       |      |      |    |            |                 |  |                         |                         |            | 2016/05/09 |            |
|                                               |                                  |                                                           |  |         |            |            | ZAM000288752 |            |       |      |      |    |            |                 |  |                         |                         |            | 2016/06/07 |            |
|                                               |                                  |                                                           |  |         |            |            | ZAM000288752 |            |       |      |      |    |            |                 |  |                         |                         |            | 2016/07/07 |            |
|                                               |                                  |                                                           |  |         |            |            | ZAM000288752 |            |       |      |      |    |            |                 |  |                         |                         |            | 2016/08/08 |            |
|                                               |                                  |                                                           |  |         |            |            | ZAM000288752 |            |       |      |      |    |            |                 |  |                         |                         |            | 2016/09/07 |            |
|                                               |                                  |                                                           |  |         |            |            | ZAM000288752 |            |       |      |      |    |            |                 |  |                         |                         |            | 2016/10/07 |            |
|                                               |                                  |                                                           |  |         |            |            | ZAM000288752 |            |       |      |      |    |            |                 |  |                         |                         |            | 2016/11/07 |            |
|                                               |                                  |                                                           |  |         |            |            | ZAM000288752 |            |       |      |      |    |            |                 |  |                         |                         |            | 2016/12/07 |            |
|                                               |                                  |                                                           |  |         |            |            | ZAM000288752 |            |       |      |      |    |            |                 |  |                         |                         |            | 2017/01/09 |            |
|                                               |                                  |                                                           |  |         |            |            | ZAM000288752 |            |       |      |      |    |            |                 |  |                         |                         |            | 2017/02/07 |            |
|                                               |                                  |                                                           |  |         |            |            | ZAM000288752 |            |       |      |      |    |            |                 |  |                         |                         |            | 2017/03/07 |            |
|                                               |                                  |                                                           |  |         |            |            | ZAM000288752 |            |       |      |      |    |            |                 |  |                         |                         |            | 2017/04/07 |            |
| Floating Rate Notes                           | ABPFRNX201703073J03XXXXPLP0.775  | ABSA BANK LIMITED                                         |  | Matured | 2016/03/07 | 2017/03/07 | ZAM000288562 | 30000000   | 8.13  | GUTR | None | 7  | ZAR-JIBAR3 | PLUS-0.775-PRCT |  | None                    | Quarterly Payment Cycle | 2016/03/07 |            | Category3  |
|                                               |                                  |                                                           |  |         |            |            | ZAM000288562 |            | 8.083 |      |      |    |            |                 |  |                         |                         |            | 2016/06/07 |            |
|                                               |                                  |                                                           |  |         |            |            | ZAM000288562 |            | 8.133 |      |      |    |            |                 |  |                         |                         |            | 2016/09/07 |            |
|                                               |                                  |                                                           |  |         |            |            | ZAM000288562 |            | 8.133 |      |      |    |            |                 |  |                         |                         |            | 2016/12/07 |            |
| Negotiable Certificates Of Deposit            | RANNCDDX201610062T7.8500000      | RAND MERCHANT BANK                                        |  | Matured | 2016/03/07 | 2016/10/06 | ZAM000288554 | 100000000  | 7.95  | TERM | None |    |            |                 |  |                         |                         |            | 2016/03/07 | Category2  |
| Negotiable Certificates Of Deposit            | IPNNCDDX201606082T7.7            | INVESTEC BANK LIMITED                                     |  | Matured | 2016/03/07 | 2016/06/06 | ZAM000288802 | 67000000   | 7.7   | TERM | None |    |            |                 |  |                         |                         |            | 2016/03/07 | Category2  |
| Promissory Notes                              | TLDPNXX201609061                 | THE LAND AND AGRICULTURE DEVELOPMENT BANK OF SOUTH AFRICA |  | Matured | 2016/03/07 | 2016/09/06 | ZAM000288620 | 100000000  |       |      | None |    |            |                 |  |                         |                         |            | 2016/03/07 | Category1  |
| Negotiable Certificates Of Deposit            | IPNNCDDX201609072T7.8            | INVESTEC BANK LIMITED                                     |  | Matured | 2016/03/07 | 2016/09/07 | ZAM000288604 | 90000000   | 7.8   | TERM | None |    |            |                 |  |                         |                         |            | 2016/03/07 | Category2  |
| Negotiable Certificates Of Deposit            | NBKNCDDX201703072T8.525          | NEDBANK CAPITAL                                           |  | Matured | 2016/03/07 | 2017/03/07 | ZAM000288612 | 2000000    | 8.525 | TERM | None |    |            |                 |  |                         |                         |            | 2016/03/07 | Category2  |
| Linked Negotiable Certificates Of Deposit     | SBSLNCDD201703073IPRMSBZAMP2.35  | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   |  | Matured | 2016/03/07 | 2017/03/07 | ZAM000288679 | 1131000000 | 7.9   | ISDF | None |    | ZAR-PRIME  | MINUS-2.35-PRCT |  | None                    | Ad Hoc                  | 2016/03/07 |            | Category3  |
|                                               |                                  |                                                           |  |         |            |            | ZAM000288679 |            |       |      |      |    |            |                 |  |                         |                         |            | 2016/04/07 |            |
|                                               |                                  |                                                           |  |         |            |            | ZAM000288679 |            |       |      |      |    |            |                 |  |                         |                         |            | 2016/05/09 |            |
|                                               |                                  |                                                           |  |         |            |            | ZAM000288679 |            |       |      |      |    |            |                 |  |                         |                         |            | 2016/06/07 |            |
|                                               |                                  |                                                           |  |         |            |            | ZAM000288679 |            |       |      |      |    |            |                 |  |                         |                         |            | 2016/06/07 |            |
|                                               |                                  |                                                           |  |         |            |            | ZAM000288679 |            |       |      |      |    |            |                 |  |                         |                         |            | 2016/07/07 |            |
|                                               |                                  |                                                           |  |         |            |            | ZAM000288679 |            |       |      |      |    |            |                 |  |                         |                         |            | 2016/08/08 |            |
|                                               |                                  |                                                           |  |         |            |            | ZAM000288679 |            |       |      |      |    |            |                 |  |                         |                         |            | 2016/09/07 |            |
|                                               |                                  |                                                           |  |         |            |            | ZAM000288679 |            |       |      |      |    |            |                 |  |                         |                         |            | 2016/10/07 |            |
|                                               |                                  |                                                           |  |         |            |            | ZAM000288679 |            |       |      |      |    |            |                 |  |                         |                         |            | 2016/11/07 |            |
|                                               |                                  |                                                           |  |         |            |            | ZAM000288679 |            |       |      |      |    |            |                 |  |                         |                         |            | 2016/12/07 |            |
|                                               |                                  |                                                           |  |         |            |            | ZAM000288679 |            |       |      |      |    |            |                 |  |                         |                         |            | 2017/01/09 |            |
|                                               |                                  |                                                           |  |         |            |            | ZAM000288679 |            |       |      |      |    |            |                 |  |                         |                         |            | 2017/02/07 |            |
|                                               |                                  |                                                           |  |         |            |            | ZAM000288679 |            |       |      |      |    |            |                 |  |                         |                         |            | 2017/03/07 |            |
| Floating Rate Notes                           | MTSPFRNX201609073J03XXXXPLP0.7   | TRANS CALEDONIAN TUNNEL AUTHORITY MMTS SAVINGS            |  | Matured | 2016/03/07 | 2016/09/07 | ZAM000288794 | 30000000   | 8.01  | ISDF | None |    | ZAR-JIBAR3 | PLUS-0.7-PRCT   |  | None                    | Issuer Defined          | 2016/03/07 |            | Category3  |
|                                               |                                  |                                                           |  |         |            |            | ZAM000288794 |            | 8.008 |      |      |    |            |                 |  |                         |                         |            | 2016/09/07 |            |
|                                               |                                  |                                                           |  |         |            |            | ZAM000288794 |            |       |      |      |    |            |                 |  |                         |                         |            | 2016/06/07 | 2016/06/07 |
| Linked Negotiable Certificates Of Deposit     | RANLNCDD201703073MPRMFIRNIMIB242 | RAND MERCHANT BANK                                        |  | Matured | 2016/03/07 | 2017/03/07 | ZAM000288521 | 1000000000 | 7.83  | MNTH | None | 11 | ZAR-PRIME  | MINUS-242-BPS   |  | None                    | Ad Hoc                  | 2016/03/07 |            | Category3  |
| Floating Rate Notes                           | ABPFRNX201703073J03XXXXPLB82.5   | ABSA BANK LIMITED                                         |  | Matured | 2016/03/07 | 2017/03/07 | ZAM000288646 | 1000000000 | 8.18  | GUTR | None | 7  | ZAR-JIBAR3 | PLUS-82.5-BPS   |  | None                    | Quarterly Payment Cycle | 2016/03/07 |            | Category3  |
|                                               |                                  |                                                           |  |         |            |            | ZAM000288646 |            | 8.133 |      |      |    |            |                 |  |                         |                         |            | 2016/06/07 |            |
|                                               |                                  |                                                           |  |         |            |            | ZAM000288646 |            | 8.183 |      |      |    |            |                 |  |                         |                         |            | 2016/09/07 |            |
|                                               |                                  |                                                           |  |         |            |            | ZAM000288646 |            | 8.183 |      |      |    |            |                 |  |                         |                         |            | 2016/12/07 |            |
| Floating Rate Notes                           | ABPFRNX201903073J03XXXXPLP1.20   | ABSA BANK LIMITED                                         |  | Matured | 2016/03/07 | 2019/03/07 | ZAM000288547 | 2000000000 | 8.35  | GUTR | None | 7  | ZAR-JIBAR3 | PLUS-1.2-PRCT   |  | None                    | Quarterly Payment Cycle | 2016/03/07 |            | Category3  |
|                                               |                                  |                                                           |  |         |            |            | ZAM000288547 |            | 8.508 |      |      |    |            |                 |  |                         |                         |            | 2016/06/07 |            |
|                                               |                                  |                                                           |  |         |            |            | ZAM000288547 |            | 8.558 |      |      |    |            |                 |  |                         |                         |            | 2016/09/07 |            |
|                                               |                                  |                                                           |  |         |            |            | ZAM000288547 |            | 8.558 |      |      |    |            |                 |  |                         |                         |            | 2016/12/07 |            |
|                                               |                                  |                                                           |  |         |            |            | ZAM000288547 |            | 8.542 |      |      |    |            |                 |  |                         |                         |            | 2017/03/07 |            |
|                                               |                                  |                                                           |  |         |            |            | ZAM000288547 |            | 8.525 |      |      |    |            |                 |  |                         |                         |            | 2017/06/07 |            |
|                                               |                                  |                                                           |  |         |            |            | ZAM000288547 |            | 8.242 |      |      |    |            |                 |  |                         |                         |            | 2017/09/07 |            |
|                                               |                                  |                                                           |  |         |            |            | ZAM000288547 |            | 8.325 |      |      |    |            |                 |  |                         |                         |            | 2017/12/07 |            |
|                                               |                                  |                                                           |  |         |            |            | ZAM000288547 |            | 8.325 |      |      |    |            |                 |  |                         |                         |            | 2018/03/07 |            |
|                                               |                                  |                                                           |  |         |            |            | ZAM000288547 |            | 8.108 |      |      |    |            |                 |  |                         |                         |            | 2018/06/07 |            |
|                                               |                                  |                                                           |  |         |            |            | ZAM000288547 |            | 8.208 |      |      |    |            |                 |  |                         |                         |            | 2018/09/07 |            |
|                                               |                                  |                                                           |  |         |            |            | ZAM000288547 |            | 8.35  |      |      |    |            |                 |  |                         |                         |            | 2018/12/07 |            |
|                                               |                                  |                                                           |  |         |            |            | ZAM000288547 |            | 8.35  |      |      |    |            |                 |  |                         |                         |            |            |            |
| Negotiable Certificates Of Deposit            | SBSNCDX201609072T7.725           | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   |  | Matured | 2016/03/07 | 2016/09/07 | ZAM000288655 | 290000000  | 7.725 | TERM | None |    |            |                 |  |                         |                         |            | 2016/03/07 | Category2  |
| Negotiable Certificates Of Deposit            | ABPNCDX201609052T7.80            | INVESTEC BANK LIMITED                                     |  | Matured | 2016/03/07 | 2016/09/05 | ZAM000288786 | 75000000   | 7.8   | TERM | None |    |            |                 |  |                         |                         |            | 2016/03/07 | Category2  |
| Negotiable Certificates Of Deposit            | IPNNCDDX201610062T7.95           | INVESTEC BANK LIMITED                                     |  | Matured | 2016/03/07 | 2016/10/06 | ZAM000288778 | 0          | 7.95  | TERM | None |    |            |                 |  |                         |                         |            | 2016/03/07 | Category2  |
| Negotiable Certificates Of Deposit            | SBSNCDX201609072T7.75            | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   |  | Matured | 2016/03/07 | 2016/09/07 | ZAM000288539 | 2200000000 | 7.75  | TERM | None |    |            |                 |  |                         |                         |            | 2016/03/07 | Category2  |
| Negotiable Certificates Of Deposit            | RANNCDDX201703072T8.5500000      | RAND MERCHANT BANK                                        |  | Matured | 2016/03/07 | 2017/03/07 | ZAM000288612 | 0          | 8.55  | TERM | None |    |            |                 |  |                         |                         |            | 2016/03/07 | Category2  |
| Negotiable Certificates Of Deposit            | RANNCDDX201609072T7.7250000      | RAND MERCHANT BANK                                        |  | Matured | 2016/03/07 | 2016/09/07 | ZAM000288687 | 140000000  | 7.725 | TERM | None |    |            |                 |  |                         |                         |            | 2016/03/07 | Category2  |
| Negotiable Certificates Of Deposit            | SBSNCDX201606072T6.925           | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   |  | Matured | 2016/03/07 | 2016/06/07 | ZAM000288737 | 2000000    | 6.925 | TERM | None |    |            |                 |  |                         |                         |            | 2016/03/07 | Category2  |
| Negotiable Certificates Of Deposit            | IPNNCDDX201703072T8.575          | INVESTEC BANK LIMITED                                     |  | Matured | 2016/03/07 | 2017/03/07 | ZAM000288596 | 30000000   | 8.575 | TERM | None |    |            |                 |  |                         |                         |            | 2016/03/07 | Category2  |
| Negotiable Certificates Of Deposit            | IPNNCDDX201604062T7.0            | INVESTEC BANK LIMITED                                     |  | Matured | 2016/03/07 | 2016/06/06 | ZAM000288729 | 0          | 7     | TERM | None |    |            |                 |  |                         |                         |            |            |            |



|                                               |                                  |                                                           |         |            |  |            |              |           |        |  |      |      |            |                  |                         |  |                |            |            |           |
|-----------------------------------------------|----------------------------------|-----------------------------------------------------------|---------|------------|--|------------|--------------|-----------|--------|--|------|------|------------|------------------|-------------------------|--|----------------|------------|------------|-----------|
| Negotiable Certificates Of Deposit            | RANNCDX201703092T8.5750000       | RAND MERCHANT BANK                                        | Matured | 2016/03/09 |  | 2017/03/09 | ZAM000289289 | 43000000  | 8.575  |  | TERM | None |            |                  |                         |  |                | 2016/03/09 |            | Category2 |
| Debentures                                    | SBSDEBX201604062T8.735           | SOUTH AFRICAN RESERVE BANK                                | Matured | 2016/03/09 |  | 2016/04/06 | ZAM000289161 | 40000000  | 8.735  |  | TERM | None |            |                  |                         |  |                | 2016/03/09 |            | Category2 |
| Negotiable Certificates Of Deposit            | SBSNCDX201612092T8.025           | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2016/03/09 |  | 2016/12/09 | ZAM000289297 | 30000000  | 8.025  |  | TERM | None |            |                  |                         |  |                | 2016/03/09 |            | Category2 |
| Negotiable Certificates Of Deposit            | RANNCDX201609082T7.7250000       | RAND MERCHANT BANK                                        | Matured | 2016/03/09 |  | 2016/09/08 | ZAM000289073 | 0         | 7.725  |  | TERM | None |            |                  |                         |  |                | 2016/03/09 |            | Category2 |
| Debentures                                    | SRBDEBX201603232T6.750           | SOUTH AFRICAN RESERVE BANK                                | Matured | 2016/03/09 |  | 2016/03/23 | ZAM000289180 | 375000000 | 6.75   |  | TERM | None |            |                  |                         |  |                | 2016/03/09 |            | Category2 |
| Negotiable Certificates Of Deposit            | RANNCDX201703092T8.5000000       | RAND MERCHANT BANK                                        | Matured | 2016/03/09 |  | 2017/03/09 | ZAM000289206 | 0         | 8.5    |  | TERM | None |            |                  |                         |  |                | 2016/03/09 |            | Category2 |
| Negotiable Certificates Of Deposit            | NBKNCDX201703092T8.825           | NEDBANK CAPITAL                                           | Matured | 2016/03/09 |  | 2017/03/09 | ZAM000289230 | 627000000 | 8.825  |  | TERM | None |            |                  |                         |  |                | 2016/03/09 |            | Category2 |
| Linked Negotiable Certificates Of Deposit     | SBSLNCDD201609093U03XXXXPLP0.45  | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2016/03/09 |  | 2016/09/09 | ZAM000289263 | 15000000  | 7.76   |  | ISDF | None | ZAR-JIBAR3 | PLUS-0.45-PRCT   | None                    |  | Issuer Defined | 2016/03/09 |            | Category3 |
|                                               |                                  |                                                           |         |            |  |            | ZAM000289263 |           |        |  |      |      |            |                  |                         |  |                | 2016/09/09 | 2016/09/09 |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000289263 |           | 7.758  |  |      |      |            |                  |                         |  |                | 2016/06/09 | 2016/06/09 |           |
| Linked Negotiable Certificates Of Deposit     | SBSLNCDD201703093U03XXXXPLP0.8   | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2016/03/09 |  | 2017/03/09 | ZAM000289271 | 125000000 | 8.16   |  | ISDF | None | ZAR-JIBAR3 | PLUS-0.8-PRCT    | None                    |  | Issuer Defined | 2016/03/09 |            | Category3 |
|                                               |                                  |                                                           |         |            |  |            | ZAM000289271 |           |        |  |      |      |            |                  |                         |  |                | 2016/03/09 | 2017/03/09 |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000289271 |           | 8.108  |  |      |      |            |                  |                         |  |                | 2016/06/09 | 2016/06/09 |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000289271 |           | 8.158  |  |      |      |            |                  |                         |  |                | 2016/09/09 | 2016/09/09 |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000289271 |           | 8.158  |  |      |      |            |                  |                         |  |                | 2016/12/09 | 2016/12/09 |           |
| Negotiable Certificates Of Deposit            | NBKNCDX201609092T7.725           | NEDBANK CAPITAL                                           | Matured | 2016/03/10 |  | 2016/09/09 | ZAM000289479 | 1000000   | 7.725  |  | TERM | None |            |                  |                         |  |                | 2016/03/10 |            | Category2 |
| Negotiable Certificates Of Deposit            | RANNCDX201703092T8.4750000       | RAND MERCHANT BANK                                        | Matured | 2016/03/10 |  | 2017/03/09 | ZAM000289339 | 10000000  | 8.475  |  | TERM | None |            |                  |                         |  |                | 2016/03/10 |            | Category2 |
| Negotiable Certificates Of Deposit            | ABPNCDX201703092T8.45            | ABSA BANK LIMITED                                         | Matured | 2016/03/10 |  | 2017/03/09 | ZAM000289347 | 11000000  | 8.45   |  | TERM | None |            |                  |                         |  |                | 2016/03/10 |            | Category2 |
| Negotiable Certificates Of Deposit            | SBSNCDX201605102T6.825           | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2016/03/10 |  | 2016/05/10 | ZAM000289362 | 2000000   | 6.825  |  | TERM | None |            |                  |                         |  |                | 2016/03/10 |            | Category2 |
| Negotiable Certificates Of Deposit            | RANNCDX201609302T7.0250000       | RAND MERCHANT BANK                                        | Matured | 2016/03/10 |  | 2016/09/30 | ZAM000289339 | 160000000 | 7.025  |  | TERM | None |            |                  |                         |  |                | 2016/03/10 |            | Category2 |
| Negotiable Certificates Of Deposit            | ABPNCDX201604112T6.70            | ABSA BANK LIMITED                                         | Matured | 2016/03/10 |  | 2016/04/11 | ZAM000289537 | 5000000   | 6.7    |  | TERM | None |            |                  |                         |  |                | 2016/03/10 |            | Category2 |
| Negotiable Certificates Of Deposit            | NBKNCDX201703102T8.475           | NEDBANK CAPITAL                                           | Matured | 2016/03/10 |  | 2017/03/10 | ZAM000289545 | 8000000   | 8.475  |  | TERM | None |            |                  |                         |  |                | 2016/03/10 |            | Category2 |
| Negotiable Certificates Of Deposit            | SBSNCDX201606102T6.925           | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2016/03/10 |  | 2016/06/10 | ZAM000289412 | 45000000  | 6.925  |  | TERM | None |            |                  |                         |  |                | 2016/03/10 |            | Category2 |
| Negotiable Certificates Of Deposit            | SBSNCDX201607112T7.125           | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2016/03/10 |  | 2016/07/11 | ZAM000289420 | 12000000  | 7.125  |  | TERM | None |            |                  |                         |  |                | 2016/03/10 |            | Category2 |
| Negotiable Certificates Of Deposit            | RANNCDX201703102T8.4750000       | RAND MERCHANT BANK                                        | Matured | 2016/03/10 |  | 2017/03/10 | ZAM000289461 | 1000000   | 8.475  |  | TERM | None |            |                  |                         |  |                | 2016/03/10 |            | Category2 |
| Negotiable Certificates Of Deposit            | NBKNCDX201609122T7.725           | NEDBANK CAPITAL                                           | Matured | 2016/03/10 |  | 2016/09/12 | ZAM000289552 | 4000000   | 7.725  |  | TERM | None |            |                  |                         |  |                | 2016/03/10 |            | Category2 |
| Negotiable Certificates Of Deposit            | IPNDCDX201703092T8.6             | INVESTEC BANK LIMITED                                     | Matured | 2016/03/10 |  | 2017/03/09 | ZAM000289511 | 85000000  | 8.6    |  | TERM | None |            |                  |                         |  |                | 2016/03/10 |            | Category2 |
| Negotiable Certificates Of Deposit            | NBKNCDX201606092T6.975           | NEDBANK CAPITAL                                           | Matured | 2016/03/10 |  | 2016/06/09 | ZAM000289560 | 1000000   | 6.975  |  | TERM | None |            |                  |                         |  |                | 2016/03/10 |            | Category2 |
| Negotiable Certificates Of Deposit            | RANNCDX201609092T7.7500000       | RAND MERCHANT BANK                                        | Matured | 2016/03/10 |  | 2016/09/09 | ZAM000289578 | 50000000  | 7.75   |  | TERM | None |            |                  |                         |  |                | 2016/03/10 |            | Category2 |
| Negotiable Certificates Of Deposit            | RANNCDX201604112T6.7000000       | RAND MERCHANT BANK                                        | Matured | 2016/03/10 |  | 2016/04/11 | ZAM000289586 | 100000000 | 6.7    |  | TERM | None |            |                  |                         |  |                | 2016/03/10 |            | Category2 |
| Floating Rate Notes                           | PH1FRNX201609143U03XXXXPLB130.   | PHARMACARE LIMITED                                        | Matured | 2016/03/10 |  | 2016/09/14 | ZAM000196849 | 300000000 | 8.6    |  | ISDF | None | ZAR-JIBAR3 | PLUS-130-BPS     | Quarterly Payment Cycle |  | Issuer Defined | 2016/03/10 |            | Category3 |
|                                               |                                  |                                                           |         |            |  |            | ZAM000196849 |           |        |  |      |      |            |                  |                         |  |                | 2016/09/12 | 2016/09/12 |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000196849 |           | 8.333  |  |      |      |            |                  |                         |  |                | 2016/03/11 | 2016/09/14 |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000196849 |           | 8.6    |  |      |      |            |                  |                         |  |                | 2016/06/10 | 2016/06/10 |           |
| Negotiable Certificates Of Deposit            | ABPNCDX201609092T7.70            | ABSA BANK LIMITED                                         | Matured | 2016/03/10 |  | 2016/09/09 | ZAM000289453 | 2000000   | 7.7    |  | TERM | None |            |                  |                         |  |                | 2016/03/10 |            | Category2 |
| Negotiable Certificates Of Deposit            | SBSNCDX201703092T8.475           | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2016/03/10 |  | 2017/03/09 | ZAM000289503 | 11000000  | 8.475  |  | TERM | None |            |                  |                         |  |                | 2016/03/10 |            | Category2 |
| Commercial Paper Bills/ Capital Project Bills | ESKCPBX201606091                 | ESKOM HOLDINGS SOC LTD                                    | Matured | 2016/03/10 |  | 2016/06/09 | ZAM000289370 | 100000000 |        |  | None |      |            |                  |                         |  |                | 2016/03/10 |            | Category1 |
| Commercial Paper Bills/ Capital Project Bills | ESKCPBX201703091                 | ESKOM HOLDINGS SOC LTD                                    | Matured | 2016/03/10 |  | 2017/03/09 | ZAM000289396 | 5000000   |        |  | None |      |            |                  |                         |  |                | 2016/03/10 |            | Category1 |
| Commercial Paper Bills/ Capital Project Bills | ESKCPBX201703101                 | ESKOM HOLDINGS SOC LTD                                    | Matured | 2016/03/10 |  | 2017/03/10 | ZAM000289398 | 20000000  |        |  | None |      |            |                  |                         |  |                | 2016/03/10 |            | Category1 |
| Promissory Notes                              | TLDPNXX201703101                 | THE LAND AND AGRICULTURE DEVELOPMENT BANK OF SOUTH AFRICA | Matured | 2016/03/10 |  | 2017/03/10 | ZAM000289438 | 15000000  |        |  | None |      |            |                  |                         |  |                | 2016/03/10 |            | Category1 |
| Linked Negotiable Certificates Of Deposit     | SBSLNCDD201703093U03XXXXPLP8.475 | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2016/03/10 |  | 2017/03/09 | ZAM000289404 | 0         | 15.83  |  | ISDF | None | ZAR-JIBAR3 | PLUS-8.475-PRCT  | None                    |  | Issuer Defined | 2016/03/10 |            | Category3 |
|                                               |                                  |                                                           |         |            |  |            | ZAM000289404 |           |        |  |      |      |            |                  |                         |  |                | 2016/06/10 | 2017/03/09 |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000289404 |           | 15.776 |  |      |      |            |                  |                         |  |                | 2016/06/10 | 2016/06/10 |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000289404 |           | 15.833 |  |      |      |            |                  |                         |  |                | 2016/09/12 | 2016/09/12 |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000289404 |           | 15.833 |  |      |      |            |                  |                         |  |                | 2016/12/12 | 2016/12/12 |           |
| Negotiable Certificates Of Deposit            | NBKNCDX201703092T8.475           | NEDBANK CAPITAL                                           | Matured | 2016/03/10 |  | 2017/03/09 | ZAM000289321 | 11000000  | 8.475  |  | TERM | None |            |                  |                         |  |                | 2016/03/10 |            | Category2 |
| Negotiable Certificates Of Deposit            | ABPNCDX201607112T7.15            | ABSA BANK LIMITED                                         | Matured | 2016/03/10 |  | 2016/07/11 | ZAM000289446 | 1000000   | 7.15   |  | TERM | None |            |                  |                         |  |                | 2016/03/10 |            | Category2 |
| Linked Negotiable Certificates Of Deposit     | IPNLNCD201703093U03XXXXXMP2.375  | INVESTEC BANK LIMITED                                     | Matured | 2016/03/10 |  | 2017/03/09 | ZAM000289305 | 50000000  | 8.13   |  | ISDF | None | ZAR-PRIME  | MINUS-2.375-PRCT | None                    |  | Ad Hoc         | 2016/03/10 |            | Category3 |
|                                               |                                  |                                                           |         |            |  |            | ZAM000289305 |           |        |  |      |      |            |                  |                         |  |                | 2016/04/11 |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000289305 |           |        |  |      |      |            |                  |                         |  |                | 2016/05/09 |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000289305 |           |        |  |      |      |            |                  |                         |  |                | 2016/06/09 |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000289305 |           |        |  |      |      |            |                  |                         |  |                | 2016/07/11 |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000289305 |           |        |  |      |      |            |                  |                         |  |                | 2016/08/10 |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000289305 |           |        |  |      |      |            |                  |                         |  |                | 2016/09/09 |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000289305 |           |        |  |      |      |            |                  |                         |  |                | 2016/10/10 |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000289305 |           |        |  |      |      |            |                  |                         |  |                | 2016/11/09 |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000289305 |           |        |  |      |      |            |                  |                         |  |                | 2016/12/09 |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000289305 |           |        |  |      |      |            |                  |                         |  |                | 2017/01/09 |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000289305 |           |        |  |      |      |            |                  |                         |  |                | 2017/02/09 |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000289305 |           |        |  |      |      |            |                  |                         |  |                | 2017/03/09 |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000289305 |           | 7.875  |  |      |      |            |                  |                         |  |                | 2016/03/09 |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000289305 |           | 7.875  |  |      |      |            |                  |                         |  |                | 2016/03/11 |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000289305 |           | 7.875  |  |      |      |            |                  |                         |  |                | 2016/03/14 |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000289305 |           | 7.875  |  |      |      |            |                  |                         |  |                | 2016/03/15 |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000289305 |           | 7.875  |  |      |      |            |                  |                         |  |                | 2016/03/16 |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000289305 |           | 7.875  |  |      |      |            |                  |                         |  |                | 2016/03/17 |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000289305 |           | 8.125  |  |      |      |            |                  |                         |  |                | 2016/03/18 |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000289305 |           | 8.125  |  |      |      |            |                  |                         |  |                | 2016/03/22 |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000289305 |           | 8.125  |  |      |      |            |                  |                         |  |                | 2016/03/23 |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000289305 |           | 8.125  |  |      |      |            |                  |                         |  |                | 2016/03/24 |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000289305 |           | 8.125  |  |      |      |            |                  |                         |  |                | 2016/03/29 |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000289305 |           | 8.125  |  |      |      |            |                  |                         |  |                | 2016/03/30 |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000289305 |           | 8.125  |  |      |      |            |                  |                         |  |                | 2016/03/31 |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000289305 |           | 8.125  |  |      |      |            |                  |                         |  |                | 2016/04/01 |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000289305 |           | 8.125  |  |      |      |            |                  |                         |  |                | 2016/04/04 |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000289305 |           | 8.125  |  |      |      |            |                  |                         |  |                | 2016/04/05 |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000289305 |           | 8.125  |  |      |      |            |                  |                         |  |                | 2016/04/06 |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000289305 |           | 8.125  |  |      |      |            |                  |                         |  |                | 2016/04/07 |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000289305 |           | 8.125  |  |      |      |            |                  |                         |  |                | 2016/04/08 |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000289305 |           | 8.125  |  |      |      |            |                  |                         |  |                | 2016/04/11 |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000289305 |           | 8.125  |  |      |      |            |                  |                         |  |                | 2016/04/12 |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000289305 |           | 8.125  |  |      |      |            |                  |                         |  |                | 2016/04/13 |            |           |
|                                               |                                  |                                                           |         |            |  |            | ZAM000289305 |           | 8.125  |  |      |      |            |                  |                         |  |                | 2          |            |           |



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



|                                           |                                  |                                                         |         |            |  |            |              |           |       |      |      |    |            |                 |  |      |                |            |            |            |           |
|-------------------------------------------|----------------------------------|---------------------------------------------------------|---------|------------|--|------------|--------------|-----------|-------|------|------|----|------------|-----------------|--|------|----------------|------------|------------|------------|-----------|
| Floating Rate Notes                       | ABPFRNX201705263JU03XXXXPLB88    | ABSA BANK LIMITED                                       | Matured | 2016/04/11 |  | 2017/05/26 | ZAM000295153 | 8.058     |       | ISDF | None |    | ZAR-JIBAR3 | PLUS-88-BPS     |  | None | Issuer Defined | 2016/04/11 | 2016/07/08 | 2016/07/08 | Category3 |
|                                           |                                  |                                                         |         |            |  |            | ZAM000295658 | 8.21      |       |      |      |    |            |                 |  |      |                |            |            |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000295658 | 8.188     |       |      |      |    |            |                 |  |      |                |            | 2016/05/27 | 2016/05/27 |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000295658 | 8.238     |       |      |      |    |            |                 |  |      |                |            | 2016/08/29 | 2016/08/29 |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000295658 | 8.238     |       |      |      |    |            |                 |  |      |                |            | 2016/11/28 | 2016/11/28 |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000295658 | 8.205     |       |      |      |    |            |                 |  |      |                |            | 2017/02/27 | 2017/02/27 |           |
| Negotiable Certificates Of Deposit        | ABPNCDX201704112T8.575           | ABSA BANK LIMITED                                       | Matured | 2016/04/11 |  | 2017/04/11 | ZAM000295484 | 124000000 | 8.575 | TERM | None |    |            |                 |  |      |                | 2016/04/11 |            |            | Category2 |
| Negotiable Certificates Of Deposit        | IPNVC0X201704112T8.60            | INVESTEC BANK LIMITED                                   | Matured | 2016/04/11 |  | 2017/04/11 | ZAM000295567 | 69000000  | 8.6   | TERM | None |    |            |                 |  |      |                | 2016/04/11 |            |            | Category2 |
| Negotiable Certificates Of Deposit        | NBKNCDX201607112T7.175           | NEDBANK CAPITAL                                         | Matured | 2016/04/11 |  | 2016/07/11 | ZAM000295625 | 10000000  | 7.175 | TERM | None |    |            |                 |  |      |                | 2016/04/11 |            |            | Category2 |
| Floating Rate Notes                       | RANFRNX201704113JU03XXXXPLB77.5  | RAND MERCHANT BANK                                      | Matured | 2016/04/11 |  | 2017/04/11 | ZAM000295435 | 47100000  | 8.13  | ISDF | None |    | ZAR-JIBAR3 | PLUS-77.5-BPS   |  | None | Issuer Defined | 2016/04/11 |            |            | Category3 |
|                                           |                                  |                                                         |         |            |  |            | ZAM000295435 |           |       |      |      |    |            |                 |  |      |                |            |            | 2017/04/11 |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000295435 | 8.133     |       |      |      |    |            |                 |  |      |                |            | 2016/07/11 | 2016/07/11 |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000295435 | 8.133     |       |      |      |    |            |                 |  |      |                |            | 2016/10/11 | 2016/10/11 |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000295435 | 8.133     |       |      |      |    |            |                 |  |      |                |            | 2017/01/11 | 2017/01/11 |           |
| Linked Negotiable Certificates Of Deposit | SBSLNCD201704113JU03XXXXPLP0.825 | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2016/04/11 |  | 2017/04/11 | ZAM000295724 | 100000000 | 8.18  | ISDF | None |    | ZAR-JIBAR3 | PLUS-0.825-PRCT |  | None | Issuer Defined | 2016/04/11 |            |            | Category3 |
|                                           |                                  |                                                         |         |            |  |            | ZAM000295724 |           |       |      |      |    |            |                 |  |      |                |            |            | 2017/04/11 |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000295724 | 8.183     |       |      |      |    |            |                 |  |      |                |            | 2016/07/11 | 2016/07/11 |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000295724 | 8.183     |       |      |      |    |            |                 |  |      |                |            | 2016/10/11 | 2016/10/11 |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000295724 | 8.183     |       |      |      |    |            |                 |  |      |                |            | 2017/01/11 | 2017/01/11 |           |
| Floating Rate Notes                       | ABPFRNX201610113MPRXXXXXMP2.75   | ABSA BANK LIMITED                                       | Matured | 2016/04/11 |  | 2016/10/11 | ZAM000295716 | 200000000 | 7.75  | MNTH | None | 11 | ZAR-PRIME  | MINUS-2.75-PRCT |  | None | Ad Hoc         | 2016/04/11 |            |            | Category3 |
|                                           |                                  |                                                         |         |            |  |            | ZAM000295716 | 7.75      |       |      |      |    |            |                 |  |      |                |            | 2016/04/12 |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000295716 | 7.75      |       |      |      |    |            |                 |  |      |                |            | 2016/04/13 |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000295716 | 7.75      |       |      |      |    |            |                 |  |      |                |            | 2016/04/14 |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000295716 | 7.75      |       |      |      |    |            |                 |  |      |                |            | 2016/04/15 |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000295716 | 7.75      |       |      |      |    |            |                 |  |      |                |            | 2016/04/18 |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000295716 | 7.75      |       |      |      |    |            |                 |  |      |                |            | 2016/04/19 |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000295716 | 7.75      |       |      |      |    |            |                 |  |      |                |            | 2016/04/20 |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000295716 | 7.75      |       |      |      |    |            |                 |  |      |                |            | 2016/04/21 |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000295716 | 7.75      |       |      |      |    |            |                 |  |      |                |            | 2016/04/22 |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000295716 | 7.75      |       |      |      |    |            |                 |  |      |                |            | 2016/04/25 |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000295716 | 7.75      |       |      |      |    |            |                 |  |      |                |            | 2016/04/26 |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000295716 | 7.75      |       |      |      |    |            |                 |  |      |                |            | 2016/04/28 |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000295716 | 7.75      |       |      |      |    |            |                 |  |      |                |            | 2016/04/29 |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000295716 | 7.75      |       |      |      |    |            |                 |  |      |                |            | 2016/05/03 |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000295716 | 7.75      |       |      |      |    |            |                 |  |      |                |            | 2016/05/04 |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000295716 | 7.75      |       |      |      |    |            |                 |  |      |                |            | 2016/05/05 |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000295716 | 7.75      |       |      |      |    |            |                 |  |      |                |            | 2016/05/06 |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000295716 | 7.75      |       |      |      |    |            |                 |  |      |                |            | 2016/05/09 |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000295716 | 7.75      |       |      |      |    |            |                 |  |      |                |            | 2016/05/10 |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000295716 | 7.75      |       |      |      |    |            |                 |  |      |                |            | 2016/05/11 |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000295716 | 7.75      |       |      |      |    |            |                 |  |      |                |            | 2016/05/12 |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000295716 | 7.75      |       |      |      |    |            |                 |  |      |                |            | 2016/05/13 |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000295716 | 7.75      |       |      |      |    |            |                 |  |      |                |            | 2016/05/16 |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000295716 | 7.75      |       |      |      |    |            |                 |  |      |                |            | 2016/05/17 |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000295716 | 7.75      |       |      |      |    |            |                 |  |      |                |            | 2016/05/18 |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000295716 | 7.75      |       |      |      |    |            |                 |  |      |                |            | 2016/05/19 |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000295716 | 7.75      |       |      |      |    |            |                 |  |      |                |            | 2016/05/20 |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000295716 | 7.75      |       |      |      |    |            |                 |  |      |                |            | 2016/05/23 |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000295716 | 7.75      |       |      |      |    |            |                 |  |      |                |            | 2016/05/25 |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000295716 | 7.75      |       |      |      |    |            |                 |  |      |                |            | 2016/05/26 |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000295716 | 7.75      |       |      |      |    |            |                 |  |      |                |            | 2016/05/27 |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000295716 | 7.75      |       |      |      |    |            |                 |  |      |                |            | 2016/05/30 |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000295716 | 7.75      |       |      |      |    |            |                 |  |      |                |            | 2016/05/31 |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000295716 | 7.75      |       |      |      |    |            |                 |  |      |                |            | 2016/06/01 |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000295716 | 7.75      |       |      |      |    |            |                 |  |      |                |            | 2016/06/02 |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000295716 | 7.75      |       |      |      |    |            |                 |  |      |                |            | 2016/06/03 |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000295716 | 7.75      |       |      |      |    |            |                 |  |      |                |            | 2016/06/06 |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000295716 | 7.75      |       |      |      |    |            |                 |  |      |                |            | 2016/06/07 |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000295716 | 7.75      |       |      |      |    |            |                 |  |      |                |            | 2016/06/08 |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000295716 | 7.75      |       |      |      |    |            |                 |  |      |                |            | 2016/06/09 |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000295716 | 7.75      |       |      |      |    |            |                 |  |      |                |            | 2016/06/10 |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000295716 | 7.75      |       |      |      |    |            |                 |  |      |                |            | 2016/06/13 |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000295716 | 7.75      |       |      |      |    |            |                 |  |      |                |            | 2016/06/14 |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000295716 | 7.75      |       |      |      |    |            |                 |  |      |                |            | 2016/06/15 |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000295716 | 7.75      |       |      |      |    |            |                 |  |      |                |            | 2016/06/17 |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000295716 | 7.75      |       |      |      |    |            |                 |  |      |                |            | 2016/06/20 |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000295716 | 7.75      |       |      |      |    |            |                 |  |      |                |            | 2016/06/21 |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000295716 | 7.75      |       |      |      |    |            |                 |  |      |                |            | 2016/06/22 |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000295716 | 7.75      |       |      |      |    |            |                 |  |      |                |            | 2016/06/23 |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000295716 | 7.75      |       |      |      |    |            |                 |  |      |                |            | 2016/06/24 |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000295716 | 7.75      |       |      |      |    |            |                 |  |      |                |            | 2016/06/27 |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000295716 | 7.75      |       |      |      |    |            |                 |  |      |                |            | 2016/06/28 |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000295716 | 7.75      |       |      |      |    |            |                 |  |      |                |            | 2016/06/29 |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000295716 | 7.75      |       |      |      |    |            |                 |  |      |                |            | 2016/06/30 |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000295716 | 7.75      |       |      |      |    |            |                 |  |      |                |            | 2016/07/01 |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000295716 | 7.75      |       |      |      |    |            |                 |  |      |                |            | 2016/07/04 |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000295716 | 7.75      |       |      |      |    |            |                 |  |      |                |            | 2016/07/05 |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000295716 | 7.75      |       |      |      |    |            |                 |  |      |                |            | 2016/07/06 |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000295716 | 7.75      |       |      |      |    |            |                 |  |      |                |            | 2016/07/07 |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000295716 | 7.75      |       |      |      |    |            |                 |  |      |                |            | 2016/07/08 |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000295716 | 7.75      |       |      |      |    |            |                 |  |      |                |            | 2016/07/11 |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000295716 | 7.75      |       |      |      |    |            |                 |  |      |                |            | 2016/07/12 |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000295716 | 7.75      |       |      |      |    |            |                 |  |      |                |            | 2016/07/13 |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000295716 | 7.75      |       |      |      |    |            |                 |  |      |                |            | 2016/07/14 |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000295716 | 7.75      |       |      |      |    |            |                 |  |      |                |            | 2016/07/15 |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000295716 | 7.75      |       |      |      |    |            |                 |  |      |                |            | 2016/07/19 |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000295716 | 7.75      |       |      |      |    |            |                 |  |      |                |            | 2016/07/20 |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000295716 | 7.75      |       |      |      |    |            |                 |  |      |                |            | 2016/07/21 |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000295716 | 7.75      |       |      |      |    |            |                 |  |      |                |            | 2016/07/22 |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000295716 | 7.75      |       |      |      |    |            |                 |  |      |                |            | 2016/07/25 |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000295716 | 7.75      |       |      |      |    |            |                 |  |      |                |            | 2016/07/26 |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000295716 | 7.75      |       |      |      |    |            |                 |  |      |                |            | 2016/07/27 |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000295716 | 7.75      |       |      |      |    |            |                 |  |      |                |            | 2016/07/28 |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000295716 | 7.75      |       |      |      |    |            |                 |  |      |                |            | 2016/07/29 |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000295716 | 7.75      |       |      |      |    |            |                 |  |      |                |            | 2016/08/01 |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000295716 | 7.75      |       |      |      |    |            |                 |  |      |                |            | 2016/08/02 |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000295716 | 7.75      |       |      |      |    |            |                 |  |      |                |            | 2016/08/04 |            |           |
|                                           |                                  |                                                         |         |            |  |            | ZAM000295716 | 7.75      |       |      |      |    |            |                 |  |      |                |            | 2016/08/05 |            |           |



|   |   |   |   |   |   |   |   |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |    |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |     |      |
|---|---|---|---|---|---|---|---|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|------|
| 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 | 24 | 25 | 26 | 27 | 28 | 29 | 30 | 31 | 32 | 33 | 34 | 35 | 36 | 37 | 38 | 39 | 40 | 41 | 42 | 43 | 44 | 45 | 46 | 47 | 48 | 49 | 50 | 51 | 52 | 53 | 54 | 55 | 56 | 57 | 58 | 59 | 60 | 61 | 62 | 63 | 64 | 65 | 66 | 67 | 68 | 69 | 70 | 71 | 72 | 73 | 74 | 75 | 76 | 77 | 78 | 79 | 80 | 81 | 82 | 83 | 84 | 85 | 86 | 87 | 88 | 89 | 90 | 91 | 92 | 93 | 94 | 95 | 96 | 97 | 98 | 99 | 100 | 101 | 102 | 103 | 104 | 105 | 106 | 107 | 108 | 109 | 110 | 111 | 112 | 113 | 114 | 115 | 116 | 117 | 118 | 119 | 120 | 121 | 122 | 123 | 124 | 125 | 126 | 127 | 128 | 129 | 130 | 131 | 132 | 133 | 134 | 135 | 136 | 137 | 138 | 139 | 140 | 141 | 142 | 143 | 144 | 145 | 146 | 147 | 148 | 149 | 150 | 151 | 152 | 153 | 154 | 155 | 156 | 157 | 158 | 159 | 160 | 161 | 162 | 163 | 164 | 165 | 166 | 167 | 168 | 169 | 170 | 171 | 172 | 173 | 174 | 175 | 176 | 177 | 178 | 179 | 180 | 181 | 182 | 183 | 184 | 185 | 186 | 187 | 188 | 189 | 190 | 191 | 192 | 193 | 194 | 195 | 196 | 197 | 198 | 199 | 200 | 201 | 202 | 203 | 204 | 205 | 206 | 207 | 208 | 209 | 210 | 211 | 212 | 213 | 214 | 215 | 216 | 217 | 218 | 219 | 220 | 221 | 222 | 223 | 224 | 225 | 226 | 227 | 228 | 229 | 230 | 231 | 232 | 233 | 234 | 235 | 236 | 237 | 238 | 239 | 240 | 241 | 242 | 243 | 244 | 245 | 246 | 247 | 248 | 249 | 250 | 251 | 252 | 253 | 254 | 255 | 256 | 257 | 258 | 259 | 260 | 261 | 262 | 263 | 264 | 265 | 266 | 267 | 268 | 269 | 270 | 271 | 272 | 273 | 274 | 275 | 276 | 277 | 278 | 279 | 280 | 281 | 282 | 283 | 284 | 285 | 286 | 287 | 288 | 289 | 290 | 291 | 292 | 293 | 294 | 295 | 296 | 297 | 298 | 299 | 300 | 301 | 302 | 303 | 304 | 305 | 306 | 307 | 308 | 309 | 310 | 311 | 312 | 313 | 314 | 315 | 316 | 317 | 318 | 319 | 320 | 321 | 322 | 323 | 324 | 325 | 326 | 327 | 328 | 329 | 330 | 331 | 332 | 333 | 334 | 335 | 336 | 337 | 338 | 339 | 340 | 341 | 342 | 343 | 344 | 345 | 346 | 347 | 348 | 349 | 350 | 351 | 352 | 353 | 354 | 355 | 356 | 357 | 358 | 359 | 360 | 361 | 362 | 363 | 364 | 365 | 366 | 367 | 368 | 369 | 370 | 371 | 372 | 373 | 374 | 375 | 376 | 377 | 378 | 379 | 380 | 381 | 382 | 383 | 384 | 385 | 386 | 387 | 388 | 389 | 390 | 391 | 392 | 393 | 394 | 395 | 396 | 397 | 398 | 399 | 400 | 401 | 402 | 403 | 404 | 405 | 406 | 407 | 408 | 409 | 410 | 411 | 412 | 413 | 414 | 415 | 416 | 417 | 418 | 419 | 420 | 421 | 422 | 423 | 424 | 425 | 426 | 427 | 428 | 429 | 430 | 431 | 432 | 433 | 434 | 435 | 436 | 437 | 438 | 439 | 440 | 441 | 442 | 443 | 444 | 445 | 446 | 447 | 448 | 449 | 450 | 451 | 452 | 453 | 454 | 455 | 456 | 457 | 458 | 459 | 460 | 461 | 462 | 463 | 464 | 465 | 466 | 467 | 468 | 469 | 470 | 471 | 472 | 473 | 474 | 475 | 476 | 477 | 478 | 479 | 480 | 481 | 482 | 483 | 484 | 485 | 486 | 487 | 488 | 489 | 490 | 491 | 492 | 493 | 494 | 495 | 496 | 497 | 498 | 499 | 500 | 501 | 502 | 503 | 504 | 505 | 506 | 507 | 508 | 509 | 510 | 511 | 512 | 513 | 514 | 515 | 516 | 517 | 518 | 519 | 520 | 521 | 522 | 523 | 524 | 525 | 526 | 527 | 528 | 529 | 530 | 531 | 532 | 533 | 534 | 535 | 536 | 537 | 538 | 539 | 540 | 541 | 542 | 543 | 544 | 545 | 546 | 547 | 548 | 549 | 550 | 551 | 552 | 553 | 554 | 555 | 556 | 557 | 558 | 559 | 560 | 561 | 562 | 563 | 564 | 565 | 566 | 567 | 568 | 569 | 570 | 571 | 572 | 573 | 574 | 575 | 576 | 577 | 578 | 579 | 580 | 581 | 582 | 583 | 584 | 585 | 586 | 587 | 588 | 589 | 590 | 591 | 592 | 593 | 594 | 595 | 596 | 597 | 598 | 599 | 600 | 601 | 602 | 603 | 604 | 605 | 606 | 607 | 608 | 609 | 610 | 611 | 612 | 613 | 614 | 615 | 616 | 617 | 618 | 619 | 620 | 621 | 622 | 623 | 624 | 625 | 626 | 627 | 628 | 629 | 630 | 631 | 632 | 633 | 634 | 635 | 636 | 637 | 638 | 639 | 640 | 641 | 642 | 643 | 644 | 645 | 646 | 647 | 648 | 649 | 650 | 651 | 652 | 653 | 654 | 655 | 656 | 657 | 658 | 659 | 660 | 661 | 662 | 663 | 664 | 665 | 666 | 667 | 668 | 669 | 670 | 671 | 672 | 673 | 674 | 675 | 676 | 677 | 678 | 679 | 680 | 681 | 682 | 683 | 684 | 685 | 686 | 687 | 688 | 689 | 690 | 691 | 692 | 693 | 694 | 695 | 696 | 697 | 698 | 699 | 700 | 701 | 702 | 703 | 704 | 705 | 706 | 707 | 708 | 709 | 710 | 711 | 712 | 713 | 714 | 715 | 716 | 717 | 718 | 719 | 720 | 721 | 722 | 723 | 724 | 725 | 726 | 727 | 728 | 729 | 730 | 731 | 732 | 733 | 734 | 735 | 736 | 737 | 738 | 739 | 740 | 741 | 742 | 743 | 744 | 745 | 746 | 747 | 748 | 749 | 750 | 751 | 752 | 753 | 754 | 755 | 756 | 757 | 758 | 759 | 760 | 761 | 762 | 763 | 764 | 765 | 766 | 767 | 768 | 769 | 770 | 771 | 772 | 773 | 774 | 775 | 776 | 777 | 778 | 779 | 780 | 781 | 782 | 783 | 784 | 785 | 786 | 787 | 788 | 789 | 790 | 791 | 792 | 793 | 794 | 795 | 796 | 797 | 798 | 799 | 800 | 801 | 802 | 803 | 804 | 805 | 806 | 807 | 808 | 809 | 810 | 811 | 812 | 813 | 814 | 815 | 816 | 817 | 818 | 819 | 820 | 821 | 822 | 823 | 824 | 825 | 826 | 827 | 828 | 829 | 830 | 831 | 832 | 833 | 834 | 835 | 836 | 837 | 838 | 839 | 840 | 841 | 842 | 843 | 844 | 845 | 846 | 847 | 848 | 849 | 850 | 851 | 852 | 853 | 854 | 855 | 856 | 857 | 858 | 859 | 860 | 861 | 862 | 863 | 864 | 865 | 866 | 867 | 868 | 869 | 870 | 871 | 872 | 873 | 874 | 875 | 876 | 877 | 878 | 879 | 880 | 881 | 882 | 883 | 884 | 885 | 886 | 887 | 888 | 889 | 890 | 891 | 892 | 893 | 894 | 895 | 896 | 897 | 898 | 899 | 900 | 901 | 902 | 903 | 904 | 905 | 906 | 907 | 908 | 909 | 910 | 911 | 912 | 913 | 914 | 915 | 916 | 917 | 918 | 919 | 920 | 921 | 922 | 923 | 924 | 925 | 926 | 927 | 928 | 929 | 930 | 931 | 932 | 933 | 934 | 935 | 936 | 937 | 938 | 939 | 940 | 941 | 942 | 943 | 944 | 945 | 946 | 947 | 948 | 949 | 950 | 951 | 952 | 953 | 954 | 955 | 956 | 957 | 958 | 959 | 960 | 961 | 962 | 963 | 964 | 965 | 966 | 967 | 968 | 969 | 970 | 971 | 972 | 973 | 974 | 975 | 976 | 977 | 978 | 979 | 980 | 981 | 982 | 983 | 984 | 985 | 986 | 987 | 988 | 989 | 990 | 991 | 992 | 993 | 994 | 995 | 996 | 997 | 998 | 999 | 1000 |
|---|---|---|---|---|---|---|---|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|------|



[illegible]



|                                           |                                  |                                                           |         |            |  |            |              |           |       |  |      |      |            |                 |                 |      |                         |  |            |            |
|-------------------------------------------|----------------------------------|-----------------------------------------------------------|---------|------------|--|------------|--------------|-----------|-------|--|------|------|------------|-----------------|-----------------|------|-------------------------|--|------------|------------|
| Negotiable Certificates Of Deposit        | SBSNCDX20170411278.525           | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2016/04/11 |  | 2017/04/11 | ZAM000295468 | 35000000  | 8.525 |  | TERM | None |            |                 |                 |      |                         |  | 2016/04/11 | Category2  |
| Negotiable Certificates Of Deposit        | RANNCX20160512276.9500000        | RAND MERCHANT BANK                                        | Matured | 2016/04/11 |  | 2016/05/12 | ZAM000295525 | 14000000  | 8.95  |  | TERM | None |            |                 |                 |      |                         |  | 2016/04/11 | Category2  |
| Negotiable Certificates Of Deposit        | SBSNCDX20170412278.525           | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2016/04/12 |  | 2017/04/12 | ZAM000295815 | 74000000  | 8.525 |  | TERM | None |            |                 |                 |      |                         |  | 2016/04/12 | Category2  |
| Negotiable Certificates Of Deposit        | RANNCX20170412278.5500000        | RAND MERCHANT BANK                                        | Matured | 2016/04/12 |  | 2017/04/12 | ZAM000295880 | 30000000  | 8.55  |  | TERM | None |            |                 |                 |      |                         |  | 2016/04/12 | Category2  |
| Negotiable Certificates Of Deposit        | ABPNCDX20170412278.58            | ABSA BANK LIMITED                                         | Matured | 2016/04/12 |  | 2017/04/12 | ZAM000295971 | 100000000 | 8.58  |  | TERM | None |            |                 |                 |      |                         |  | 2016/04/12 | Category2  |
| Negotiable Certificates Of Deposit        | RANNCX20161012277.3250000        | RAND MERCHANT BANK                                        | Matured | 2016/04/12 |  | 2016/10/12 | ZAM000296045 | 335000000 | 7.925 |  | TERM | None |            |                 |                 |      |                         |  | 2016/04/12 | Category2  |
| Linked Negotiable Certificates Of Deposit | SBSLNC201705123J03XXXXPLP0.9     | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2016/04/12 |  | 2017/05/12 | ZAM000296086 | 400000000 | 8.24  |  | ISDF | None | ZAR-JIBAR3 | PLUS-0.9-PRCT   | None            |      | Issuer Defined          |  | 2016/04/12 | Category3  |
|                                           |                                  |                                                           |         |            |  |            | ZAM000296086 |           |       |  |      |      |            |                 |                 |      |                         |  | 2017/05/12 |            |
|                                           |                                  |                                                           |         |            |  |            | ZAM000296086 |           | 8.208 |  |      |      |            |                 |                 |      |                         |  | 2016/05/12 | 2016/05/12 |
|                                           |                                  |                                                           |         |            |  |            | ZAM000296086 |           | 8.25  |  |      |      |            |                 |                 |      |                         |  | 2016/08/12 | 2016/08/12 |
|                                           |                                  |                                                           |         |            |  |            | ZAM000296086 |           | 8.258 |  |      |      |            |                 |                 |      |                         |  | 2016/11/14 | 2016/11/14 |
|                                           |                                  |                                                           |         |            |  |            | ZAM000296086 |           | 8.242 |  |      |      |            |                 |                 |      |                         |  | 2017/02/13 | 2017/02/13 |
| Negotiable Certificates Of Deposit        | ABPNCDX20170412278.625           | ABSA BANK LIMITED                                         | Matured | 2016/04/12 |  | 2017/04/12 | ZAM000295864 | 777000000 | 8.625 |  | TERM | None |            |                 |                 |      |                         |  | 2016/04/12 | Category2  |
| Negotiable Certificates Of Deposit        | ABPNCDX20170412278.55            | ABSA BANK LIMITED                                         | Matured | 2016/04/12 |  | 2017/04/12 | ZAM000295989 | 64000000  | 8.55  |  | TERM | None |            |                 |                 |      |                         |  | 2016/04/12 | Category2  |
| Negotiable Certificates Of Deposit        | RANNCX20170412278.6500000        | RAND MERCHANT BANK                                        | Matured | 2016/04/12 |  | 2017/04/12 | ZAM000296037 | 433000000 | 8.65  |  | TERM | None |            |                 |                 |      |                         |  | 2016/04/12 | Category2  |
| Negotiable Certificates Of Deposit        | SBSNCDX20170412278.525           | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2016/04/12 |  | 2017/04/12 | ZAM000295812 | 40000000  | 8.525 |  | TERM | None |            |                 |                 |      |                         |  | 2016/04/12 | Category2  |
| Negotiable Certificates Of Deposit        | IPUNCDX20160712277.767           | IMPUMELELO CP NOTE PROGRAMME 1 RF LTD                     | Matured | 2016/04/12 |  | 2016/07/12 | ZAM000295849 | 150000000 | 7.767 |  | TERM | None |            |                 |                 |      |                         |  | 2016/04/12 | Category2  |
| Negotiable Certificates Of Deposit        | RANNCX20170412278.5500000        | RAND MERCHANT BANK                                        | Matured | 2016/04/12 |  | 2017/04/12 | ZAM000295963 | 0         | 8.55  |  | TERM | None |            |                 |                 |      |                         |  | 2016/04/12 | Category2  |
| Negotiable Certificates Of Deposit        | SBSNCDX20160712277.175           | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2016/04/12 |  | 2016/07/12 | ZAM000296078 | 2000000   | 7.175 |  | TERM | None |            |                 |                 |      |                         |  | 2016/04/12 | Category2  |
| Floating Rate Notes                       | ABPFRNX201604123QJ03XXXXPLB102.5 | ABSA BANK LIMITED                                         | Matured | 2016/04/12 |  | 2018/04/12 | ZAM000296011 | 120000000 | 8.18  |  | QUTR | None | 12         | ZAR-JIBAR3      | PLUS-102.5-BPS  | None | Quarterly Payment Cycle |  | 2016/04/12 | Category3  |
|                                           |                                  |                                                           |         |            |  |            | ZAM000296011 |           | 8.183 |  |      |      |            |                 |                 |      |                         |  | 2016/04/12 |            |
|                                           |                                  |                                                           |         |            |  |            | ZAM000296011 |           | 8.383 |  |      |      |            |                 |                 |      |                         |  | 2016/07/12 |            |
|                                           |                                  |                                                           |         |            |  |            | ZAM000296011 |           | 8.383 |  |      |      |            |                 |                 |      |                         |  | 2016/10/12 |            |
|                                           |                                  |                                                           |         |            |  |            | ZAM000296011 |           | 8.383 |  |      |      |            |                 |                 |      |                         |  | 2017/01/12 |            |
|                                           |                                  |                                                           |         |            |  |            | ZAM000296011 |           | 8.383 |  |      |      |            |                 |                 |      |                         |  | 2017/04/12 |            |
|                                           |                                  |                                                           |         |            |  |            | ZAM000296011 |           | 8.367 |  |      |      |            |                 |                 |      |                         |  | 2017/07/12 |            |
|                                           |                                  |                                                           |         |            |  |            | ZAM000296011 |           | 8.042 |  |      |      |            |                 |                 |      |                         |  | 2017/10/12 |            |
|                                           |                                  |                                                           |         |            |  |            | ZAM000296011 |           | 8.183 |  |      |      |            |                 |                 |      |                         |  | 2018/01/12 |            |
| Floating Rate Notes                       | ABPFRNX201610123QJ03XXXXPLB55.   | ABSA BANK LIMITED                                         | Matured | 2016/04/12 |  | 2016/10/12 | ZAM000296003 | 50000000  | 7.91  |  | QUTR | None | 12         | ZAR-JIBAR3      | PLUS-55-BPS     | None | Quarterly Payment Cycle |  | 2016/04/12 | Category3  |
|                                           |                                  |                                                           |         |            |  |            | ZAM000296003 |           | 7.908 |  |      |      |            |                 |                 |      |                         |  | 2016/04/12 |            |
| Floating Rate Notes                       | ABPFRNX201704123PRMABSAMIP2.35   | ABSA BANK LIMITED                                         | Matured | 2016/04/12 |  | 2017/04/12 | ZAM000295831 | 500000000 | 8.15  |  | ISDF | None |            | ZAR-PRIME       | MINUS-2.35-PRCT | None | Ad Hoc                  |  | 2016/04/12 | Category3  |
|                                           |                                  |                                                           |         |            |  |            | ZAM000295831 |           |       |  |      |      |            |                 |                 |      |                         |  | 2016/07/12 |            |
|                                           |                                  |                                                           |         |            |  |            | ZAM000295831 |           |       |  |      |      |            |                 |                 |      |                         |  | 2016/06/13 |            |
|                                           |                                  |                                                           |         |            |  |            | ZAM000295831 |           |       |  |      |      |            |                 |                 |      |                         |  | 2016/06/13 |            |
|                                           |                                  |                                                           |         |            |  |            | ZAM000295831 |           |       |  |      |      |            |                 |                 |      |                         |  | 2016/07/12 |            |
|                                           |                                  |                                                           |         |            |  |            | ZAM000295831 |           |       |  |      |      |            |                 |                 |      |                         |  | 2016/08/12 |            |
|                                           |                                  |                                                           |         |            |  |            | ZAM000295831 |           |       |  |      |      |            |                 |                 |      |                         |  | 2016/09/12 |            |
|                                           |                                  |                                                           |         |            |  |            | ZAM000295831 |           |       |  |      |      |            |                 |                 |      |                         |  | 2016/10/12 |            |
|                                           |                                  |                                                           |         |            |  |            | ZAM000295831 |           |       |  |      |      |            |                 |                 |      |                         |  | 2016/11/14 |            |
|                                           |                                  |                                                           |         |            |  |            | ZAM000295831 |           |       |  |      |      |            |                 |                 |      |                         |  | 2016/12/12 |            |
|                                           |                                  |                                                           |         |            |  |            | ZAM000295831 |           |       |  |      |      |            |                 |                 |      |                         |  | 2017/01/12 |            |
|                                           |                                  |                                                           |         |            |  |            | ZAM000295831 |           |       |  |      |      |            |                 |                 |      |                         |  | 2017/02/13 |            |
|                                           |                                  |                                                           |         |            |  |            | ZAM000295831 |           |       |  |      |      |            |                 |                 |      |                         |  | 2017/03/13 |            |
|                                           |                                  |                                                           |         |            |  |            | ZAM000295831 |           |       |  |      |      |            |                 |                 |      |                         |  | 2017/04/12 |            |
| Negotiable Certificates Of Deposit        | NBKNCX20161012277.875            | NEDBANK CAPITAL                                           | Matured | 2016/04/12 |  | 2016/10/12 | ZAM000295948 | 1000000   | 7.875 |  | TERM | None |            |                 |                 |      |                         |  | 2016/04/12 | Category2  |
| Negotiable Certificates Of Deposit        | SBSNCDX20161012277.825           | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2016/04/12 |  | 2016/10/12 | ZAM000296094 | 9000000   | 7.825 |  | TERM | None |            |                 |                 |      |                         |  | 2016/04/12 | Category2  |
| Linked Negotiable Certificates Of Deposit | SBSLNC201610123J03XXXXPLP0.55    | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2016/04/12 |  | 2016/10/12 | ZAM000296052 | 300000000 | 7.91  |  | ISDF | None | ZAR-JIBAR3 | PLUS-0.55-PRCT  | None            |      | Issuer Defined          |  | 2016/04/12 | Category3  |
|                                           |                                  |                                                           |         |            |  |            | ZAM000296052 |           |       |  |      |      |            |                 |                 |      |                         |  | 2016/10/12 |            |
| Linked Negotiable Certificates Of Deposit | SBSLNC201704123J03XXXXPLP0.88    | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2016/04/12 |  | 2017/04/12 | ZAM000296052 | 250000000 | 8.24  |  | ISDF | None | ZAR-JIBAR3 | PLUS-0.88-PRCT  | None            |      | Issuer Defined          |  | 2016/04/12 | Category3  |
|                                           |                                  |                                                           |         |            |  |            | ZAM000296060 |           |       |  |      |      |            |                 |                 |      |                         |  | 2017/04/12 |            |
|                                           |                                  |                                                           |         |            |  |            | ZAM000296060 |           | 8.238 |  |      |      |            |                 |                 |      |                         |  | 2016/07/12 | 2016/07/12 |
|                                           |                                  |                                                           |         |            |  |            | ZAM000296060 |           | 8.238 |  |      |      |            |                 |                 |      |                         |  | 2016/10/12 | 2016/10/12 |
|                                           |                                  |                                                           |         |            |  |            | ZAM000296060 |           | 8.238 |  |      |      |            |                 |                 |      |                         |  | 2017/01/12 | 2017/01/12 |
| Promissory Notes                          | TLDPNXX201704111                 | THE LAND AND AGRICULTURE DEVELOPMENT BANK OF SOUTH AFRICA | Matured | 2016/04/12 |  | 2017/04/11 | ZAM000295998 | 25000000  |       |  | None |      |            |                 |                 |      |                         |  | 2016/04/12 | Category1  |
| Linked Negotiable Certificates Of Deposit | SBSLNC201704123J03XXXXPLP0.85    | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2016/04/12 |  | 2017/04/12 | ZAM000295997 | 320000000 | 8.21  |  | ISDF | None | ZAR-JIBAR3 | PLUS-0.85-PRCT  | None            |      | Issuer Defined          |  | 2016/04/12 | Category3  |
|                                           |                                  |                                                           |         |            |  |            | ZAM000295997 |           |       |  |      |      |            |                 |                 |      |                         |  | 2017/04/12 |            |
|                                           |                                  |                                                           |         |            |  |            | ZAM000295997 |           | 8.208 |  |      |      |            |                 |                 |      |                         |  | 2016/07/12 | 2016/07/12 |
|                                           |                                  |                                                           |         |            |  |            | ZAM000295997 |           | 8.208 |  |      |      |            |                 |                 |      |                         |  | 2016/10/12 | 2016/10/12 |
|                                           |                                  |                                                           |         |            |  |            | ZAM000295997 |           | 8.208 |  |      |      |            |                 |                 |      |                         |  | 2017/01/12 | 2017/01/12 |
| Linked Negotiable Certificates Of Deposit | SBSLNC201610123J03XXXXPLP0.525   | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2016/04/12 |  | 2016/10/12 | ZAM000296029 | 150000000 | 7.88  |  | ISDF | None | ZAR-JIBAR3 | PLUS-0.525-PRCT | None            |      | Issuer Defined          |  | 2016/04/12 | Category3  |
|                                           |                                  |                                                           |         |            |  |            | ZAM000296029 |           |       |  |      |      |            |                 |                 |      |                         |  | 2016/10/12 |            |
| Promissory Notes                          | TLDPNXX201704121                 | THE LAND AND AGRICULTURE DEVELOPMENT BANK OF SOUTH AFRICA | Matured | 2016/04/12 |  | 2017/04/12 | ZAM000296029 | 5000000   | 7.883 |  | None |      |            |                 |                 |      |                         |  | 2016/07/12 | 2016/07/12 |
| Floating Rate Notes                       | RANFRNX201705263J03XXXXPLB88.    | RAND MERCHANT BANK                                        | Matured | 2016/04/12 |  | 2017/05/26 | ZAM000295872 | 0         | 8.21  |  | ISDF | None | ZAR-JIBAR3 | PLUS-88-BPS     | None            |      | Issuer Defined          |  | 2016/04/12 | Category3  |
|                                           |                                  |                                                           |         |            |  |            | ZAM000295872 |           |       |  |      |      |            |                 |                 |      |                         |  | 2017/05/26 |            |
|                                           |                                  |                                                           |         |            |  |            | ZAM000295872 |           | 8.188 |  |      |      |            |                 |                 |      |                         |  | 2016/05/27 | 2016/05/27 |
|                                           |                                  |                                                           |         |            |  |            | ZAM000295872 |           | 8.238 |  |      |      |            |                 |                 |      |                         |  | 2016/08/26 | 2016/08/26 |
|                                           |                                  |                                                           |         |            |  |            | ZAM000295872 |           | 8.238 |  |      |      |            |                 |                 |      |                         |  | 2016/11/25 | 2016/11/25 |
|                                           |                                  |                                                           |         |            |  |            | ZAM000295872 |           | 8.205 |  |      |      |            |                 |                 |      |                         |  | 2017/02/24 | 2017/02/24 |
| Negotiable Certificates Of Deposit        | RANNCX20170412278.5250000        | RAND MERCHANT BANK                                        | Matured | 2016/04/12 |  | 2017/04/12 | ZAM000295773 | 100000000 | 8.525 |  | TERM | None |            |                 |                 |      |                         |  | 2016/04/12 | Category2  |
| Negotiable Certificates Of Deposit        | SBSNCDX20170512278.5             | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2016/04/12 |  | 2017/05/12 | ZAM000295823 | 18000000  | 8.6   |  | TERM | None |            |                 |                 |      |                         |  | 2016/04/12 | Category2  |
| Negotiable Certificates Of Deposit        | NBKNCX20170412278.55             | NEDBANK CAPITAL                                           | Matured | 2016/04/12 |  | 2017/04/12 | ZAM000295945 | 3000000   | 8.55  |  | TERM | None |            |                 |                 |      |                         |  | 2016/04/12 | Category2  |
| Linked Negotiable Certificates Of Deposit | NBKLNC201704123PRMNEDSMIP2.35    | NEDBANK CAPITAL                                           | Matured | 2016/04/12 |  | 2017/04/12 | ZAM000295914 | 300000000 | 8.15  |  | ISDF | None |            | ZAR-PRIME       | MINUS-2.35-PRCT | None | Ad Hoc                  |  | 2016/04/12 | Category3  |
|                                           |                                  |                                                           |         |            |  |            | ZAM000295914 |           |       |  |      |      |            |                 |                 |      |                         |  | 2016/05/12 |            |
|                                           |                                  |                                                           |         |            |  |            | ZAM000295914 |           |       |  |      |      |            |                 |                 |      |                         |  | 2016/06/13 |            |
|                                           |                                  |                                                           |         |            |  |            | ZAM000295914 |           |       |  |      |      |            |                 |                 |      |                         |  | 2016/07/12 |            |
|                                           |                                  |                                                           |         |            |  |            | ZAM000295914 |           |       |  |      |      |            |                 |                 |      |                         |  | 2016/08/12 |            |
|                                           |                                  |                                                           |         |            |  |            | ZAM000295914 |           |       |  |      |      |            |                 |                 |      |                         |  | 2016/09/12 |            |
|                                           |                                  |                                                           |         |            |  |            | ZAM000295914 |           |       |  |      |      |            |                 |                 |      |                         |  | 2016/10/12 |            |
|                                           |                                  |                                                           |         |            |  |            | ZAM000295914 |           |       |  |      |      |            |                 |                 |      |                         |  | 2016/11/14 |            |
|                                           |                                  |                                                           |         |            |  |            | ZAM000295914 |           |       |  |      |      |            |                 |                 |      |                         |  | 2016/12/12 |            |
|                                           |                                  |                                                           |         |            |  |            | ZAM000295914 |           |       |  |      |      |            |                 |                 |      |                         |  | 2017/01/12 |            |
|                                           |                                  |                                                           |         |            |  |            | ZAM000295914 |           |       |  |      |      |            |                 |                 |      |                         |  | 2017/02/13 |            |
|                                           |                                  |                                                           |         |            |  |            | ZAM000295914 |           |       |  |      |      |            |                 |                 |      |                         |  | 2017/03/13 |            |
|                                           |                                  |                                                           |         |            |  |            | ZAM000295914 |           |       |  |      |      |            |                 |                 |      |                         |  | 2017/04/12 |            |
| Floating Rate Notes                       | RANFRNX201705263J03XXXXPLB88.    | RAND MERCHANT BANK                                        | Matured | 2016/04/12 |  | 2017/05/26 | ZAM00029611  |           |       |  |      |      |            |                 |                 |      |                         |  |            |            |



[illegible]



[illegible]



|                                    |                                  |                                                           |         |            |  |            |              |           |       |      |      |            |                 |      |                         |                |  |            |            |            |
|------------------------------------|----------------------------------|-----------------------------------------------------------|---------|------------|--|------------|--------------|-----------|-------|------|------|------------|-----------------|------|-------------------------|----------------|--|------------|------------|------------|
| Negotiable Certificates Of Deposit | SBSNCDX201704182T8.525           | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2016/04/15 |  | 2017/04/18 | ZAM000296599 | 81000000  | 8.525 | TERM | None |            |                 |      |                         |                |  | 2016/04/15 |            | Category2  |
| Negotiable Certificates Of Deposit | NBKNCDX201610142T7.875           | NEDBANK CAPITAL                                           | Matured | 2016/04/15 |  | 2016/10/14 | ZAM000296631 | 80000000  | 7.875 | TERM | None |            |                 |      |                         |                |  | 2016/04/15 |            | Category2  |
| Negotiable Certificates Of Deposit | ABPNCDX201610142T7.875           | ABSA BANK LIMITED                                         | Matured | 2016/04/15 |  | 2016/10/14 | ZAM000296680 | 17000000  | 7.875 | TERM | None |            |                 |      |                         |                |  | 2016/04/15 |            | Category2  |
| Negotiable Certificates Of Deposit | RANNCDX201609122T7.6900000       | RAND MERCHANT BANK                                        | Matured | 2016/04/15 |  | 2016/09/12 | ZAM000296807 | 65500000  | 7.6   | TERM | None |            |                 |      |                         |                |  | 2016/04/15 |            | Category2  |
| Negotiable Certificates Of Deposit | NBKNCDX201608152T7.4             | NEDBANK CAPITAL                                           | Matured | 2016/04/15 |  | 2016/08/15 | ZAM000296649 | 69000000  | 7.4   | TERM | None |            |                 |      |                         |                |  | 2016/04/15 |            | Category2  |
| Negotiable Certificates Of Deposit | ABPNCDX201704182T8.525           | ABSA BANK LIMITED                                         | Matured | 2016/04/15 |  | 2017/04/18 | ZAM000296664 | 20000000  | 8.525 | TERM | None |            |                 |      |                         |                |  | 2016/04/15 |            | Category2  |
| Negotiable Certificates Of Deposit | SBSNCDX201610142T7.875           | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2016/04/15 |  | 2016/10/14 | ZAM000296706 | 135000000 | 7.85  | TERM | None |            |                 |      |                         |                |  | 2016/04/15 |            | Category2  |
| Negotiable Certificates Of Deposit | ABPNCDX201610172T7.875           | ABSA BANK LIMITED                                         | Matured | 2016/04/15 |  | 2016/10/17 | ZAM000296714 | 50000000  | 7.875 | TERM | None |            |                 |      |                         |                |  | 2016/04/15 |            | Category2  |
| Floating Rate Notes                | ABPFRNX201704183J03XXXXMIB82.5   | ABSA BANK LIMITED                                         | Matured | 2016/04/15 |  | 2017/04/18 | ZAM000296872 | 0         | 6.53  | ISDF | None | ZAR-JIBAR3 | MINUS-82.5-BPS  | None | Issuer Defined          |                |  | 2016/04/15 |            | Category3  |
|                                    |                                  |                                                           |         |            |  |            | ZAM000296672 |           | 6.525 |      |      |            |                 |      |                         |                |  |            | 2016/07/15 | 2016/07/15 |
|                                    |                                  |                                                           |         |            |  |            | ZAM000296672 |           | 6.533 |      |      |            |                 |      |                         |                |  |            | 2016/10/17 | 2016/10/17 |
|                                    |                                  |                                                           |         |            |  |            | ZAM000296672 |           | 6.533 |      |      |            |                 |      |                         |                |  |            | 2016/07/15 | 2016/07/15 |
| Negotiable Certificates Of Deposit | SBSNCDX201611152T7.95            | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2016/04/15 |  | 2016/11/15 | ZAM000296623 | 3500000   | 7.95  | TERM | None |            |                 |      |                         |                |  | 2016/04/15 |            | Category2  |
| Negotiable Certificates Of Deposit | RANNCDX201607152T7.1500000       | RAND MERCHANT BANK                                        | Matured | 2016/04/15 |  | 2016/07/15 | ZAM000296698 | 0         | 7.15  | TERM | None |            |                 |      |                         |                |  | 2016/04/15 |            | Category2  |
| Negotiable Certificates Of Deposit | SBSNCDX201704132T8.5250000       | RAND MERCHANT BANK                                        | Matured | 2016/04/15 |  | 2017/04/13 | ZAM000296763 | 11000000  | 8.525 | TERM | None |            |                 |      |                         |                |  | 2016/04/15 |            | Category2  |
| Floating Rate Notes                | TLDFRNX201704133J03XXXXPLB150.   | THE LAND AND AGRICULTURE DEVELOPMENT BANK OF SOUTH AFRICA | Matured | 2016/04/15 |  | 2017/04/13 | ZAM000296573 | 155000000 | 8.86  | ISDF | None | ZAR-JIBAR3 | PLUS-150-BPS    |      | Quarterly Payment Cycle | Issuer Defined |  | 2016/04/15 |            | Category3  |
|                                    |                                  |                                                           |         |            |  |            | ZAM000296573 |           | 8.88  |      |      |            |                 |      |                         |                |  |            | 2016/07/15 | 2017/04/13 |
|                                    |                                  |                                                           |         |            |  |            | ZAM000296573 |           | 8.858 |      |      |            |                 |      |                         |                |  |            | 2016/07/15 | 2016/07/15 |
|                                    |                                  |                                                           |         |            |  |            | ZAM000296573 |           | 8.858 |      |      |            |                 |      |                         |                |  |            | 2016/10/17 | 2016/10/17 |
| Floating Rate Notes                | ABPFRNX201704183J03XXXXPLB82.5   | ABSA BANK LIMITED                                         | Matured | 2016/04/15 |  | 2017/04/18 | ZAM000296797 | 100000000 | 8.18  | ISDF | None | ZAR-JIBAR3 | PLUS-82.5-BPS   | None | Issuer Defined          |                |  | 2016/04/15 |            | Category3  |
|                                    |                                  |                                                           |         |            |  |            | ZAM000296797 |           | 8.175 |      |      |            |                 |      |                         |                |  |            | 2016/07/15 | 2017/04/18 |
|                                    |                                  |                                                           |         |            |  |            | ZAM000296797 |           | 8.183 |      |      |            |                 |      |                         |                |  |            | 2016/07/15 | 2016/07/15 |
|                                    |                                  |                                                           |         |            |  |            | ZAM000296797 |           | 8.183 |      |      |            |                 |      |                         |                |  |            | 2016/10/17 | 2016/10/17 |
| Floating Rate Notes                | ABPFRNX201704183IPRMMXXXXMIP2.35 | ABSA BANK LIMITED                                         | Matured | 2016/04/18 |  | 2017/04/18 | ZAM000296870 | 143000000 | 8.15  | ISDF | None | ZAR-PRIME  | MINUS-2.35-PRCT | None | Ad Hoc                  |                |  | 2016/04/18 |            | Category3  |
|                                    |                                  |                                                           |         |            |  |            | ZAM000296870 |           |       |      |      |            |                 |      |                         |                |  |            | 2016/05/18 |            |
|                                    |                                  |                                                           |         |            |  |            | ZAM000296870 |           |       |      |      |            |                 |      |                         |                |  |            | 2016/06/20 |            |
|                                    |                                  |                                                           |         |            |  |            | ZAM000296870 |           |       |      |      |            |                 |      |                         |                |  |            | 2016/07/18 |            |
|                                    |                                  |                                                           |         |            |  |            | ZAM000296870 |           |       |      |      |            |                 |      |                         |                |  |            | 2016/08/18 |            |
|                                    |                                  |                                                           |         |            |  |            | ZAM000296870 |           |       |      |      |            |                 |      |                         |                |  |            | 2016/09/19 |            |
|                                    |                                  |                                                           |         |            |  |            | ZAM000296870 |           |       |      |      |            |                 |      |                         |                |  |            | 2016/10/18 |            |
|                                    |                                  |                                                           |         |            |  |            | ZAM000296870 |           |       |      |      |            |                 |      |                         |                |  |            | 2016/11/18 |            |
|                                    |                                  |                                                           |         |            |  |            | ZAM000296870 |           |       |      |      |            |                 |      |                         |                |  |            | 2016/12/19 |            |
|                                    |                                  |                                                           |         |            |  |            | ZAM000296870 |           |       |      |      |            |                 |      |                         |                |  |            | 2017/01/18 |            |
|                                    |                                  |                                                           |         |            |  |            | ZAM000296870 |           |       |      |      |            |                 |      |                         |                |  |            | 2017/02/20 |            |
|                                    |                                  |                                                           |         |            |  |            | ZAM000296870 |           |       |      |      |            |                 |      |                         |                |  |            | 2017/03/20 |            |
|                                    |                                  |                                                           |         |            |  |            | ZAM000296870 |           |       |      |      |            |                 |      |                         |                |  |            | 2017/04/18 |            |
|                                    |                                  |                                                           |         |            |  |            | ZAM000296870 | 8.15      |       |      |      |            |                 |      |                         |                |  | 2016/04/19 |            |            |
|                                    |                                  |                                                           |         |            |  |            | ZAM000296870 | 8.15      |       |      |      |            |                 |      |                         |                |  | 2016/04/20 |            |            |
|                                    |                                  |                                                           |         |            |  |            | ZAM000296870 | 8.15      |       |      |      |            |                 |      |                         |                |  | 2016/04/21 |            |            |
|                                    |                                  |                                                           |         |            |  |            | ZAM000296870 | 8.15      |       |      |      |            |                 |      |                         |                |  | 2016/04/22 |            |            |
|                                    |                                  |                                                           |         |            |  |            | ZAM000296870 | 8.15      |       |      |      |            |                 |      |                         |                |  | 2016/04/25 |            |            |
|                                    |                                  |                                                           |         |            |  |            | ZAM000296870 | 8.15      |       |      |      |            |                 |      |                         |                |  | 2016/04/26 |            |            |
|                                    |                                  |                                                           |         |            |  |            | ZAM000296870 | 8.15      |       |      |      |            |                 |      |                         |                |  | 2016/04/28 |            |            |
|                                    |                                  |                                                           |         |            |  |            | ZAM000296870 | 8.15      |       |      |      |            |                 |      |                         |                |  | 2016/04/29 |            |            |
|                                    |                                  |                                                           |         |            |  |            | ZAM000296870 | 8.15      |       |      |      |            |                 |      |                         |                |  | 2016/05/03 |            |            |
|                                    |                                  |                                                           |         |            |  |            | ZAM000296870 | 8.15      |       |      |      |            |                 |      |                         |                |  | 2016/05/04 |            |            |
|                                    |                                  |                                                           |         |            |  |            | ZAM000296870 | 8.15      |       |      |      |            |                 |      |                         |                |  | 2016/05/05 |            |            |
|                                    |                                  |                                                           |         |            |  |            | ZAM000296870 | 8.15      |       |      |      |            |                 |      |                         |                |  | 2016/05/06 |            |            |
|                                    |                                  |                                                           |         |            |  |            | ZAM000296870 | 8.15      |       |      |      |            |                 |      |                         |                |  | 2016/05/09 |            |            |
|                                    |                                  |                                                           |         |            |  |            | ZAM000296870 | 8.15      |       |      |      |            |                 |      |                         |                |  | 2016/05/10 |            |            |
|                                    |                                  |                                                           |         |            |  |            | ZAM000296870 | 8.15      |       |      |      |            |                 |      |                         |                |  | 2016/05/11 |            |            |
|                                    |                                  |                                                           |         |            |  |            | ZAM000296870 | 8.15      |       |      |      |            |                 |      |                         |                |  | 2016/05/12 |            |            |
|                                    |                                  |                                                           |         |            |  |            | ZAM000296870 | 8.15      |       |      |      |            |                 |      |                         |                |  | 2016/05/13 |            |            |
|                                    |                                  |                                                           |         |            |  |            | ZAM000296870 | 8.15      |       |      |      |            |                 |      |                         |                |  | 2016/05/16 |            |            |
|                                    |                                  |                                                           |         |            |  |            | ZAM000296870 | 8.15      |       |      |      |            |                 |      |                         |                |  | 2016/05/17 |            |            |
|                                    |                                  |                                                           |         |            |  |            | ZAM000296870 | 8.15      |       |      |      |            |                 |      |                         |                |  | 2016/05/18 |            |            |
|                                    |                                  |                                                           |         |            |  |            | ZAM000296870 | 8.15      |       |      |      |            |                 |      |                         |                |  | 2016/05/19 |            |            |
|                                    |                                  |                                                           |         |            |  |            | ZAM000296870 | 8.15      |       |      |      |            |                 |      |                         |                |  | 2016/05/20 |            |            |
|                                    |                                  |                                                           |         |            |  |            | ZAM000296870 | 8.15      |       |      |      |            |                 |      |                         |                |  | 2016/05/23 |            |            |
|                                    |                                  |                                                           |         |            |  |            | ZAM000296870 | 8.15      |       |      |      |            |                 |      |                         |                |  | 2016/05/24 |            |            |
|                                    |                                  |                                                           |         |            |  |            | ZAM000296870 | 8.15      |       |      |      |            |                 |      |                         |                |  | 2016/05/25 |            |            |
|                                    |                                  |                                                           |         |            |  |            | ZAM000296870 | 8.15      |       |      |      |            |                 |      |                         |                |  | 2016/05/26 |            |            |
|                                    |                                  |                                                           |         |            |  |            | ZAM000296870 | 8.15      |       |      |      |            |                 |      |                         |                |  | 2016/05/27 |            |            |
|                                    |                                  |                                                           |         |            |  |            | ZAM000296870 | 8.15      |       |      |      |            |                 |      |                         |                |  | 2016/05/30 |            |            |
|                                    |                                  |                                                           |         |            |  |            | ZAM000296870 | 8.15      |       |      |      |            |                 |      |                         |                |  | 2016/05/31 |            |            |
|                                    |                                  |                                                           |         |            |  |            | ZAM000296870 | 8.15      |       |      |      |            |                 |      |                         |                |  | 2016/06/01 |            |            |
|                                    |                                  |                                                           |         |            |  |            | ZAM000296870 | 8.15      |       |      |      |            |                 |      |                         |                |  | 2016/06/02 |            |            |
|                                    |                                  |                                                           |         |            |  |            | ZAM000296870 | 8.15      |       |      |      |            |                 |      |                         |                |  | 2016/06/03 |            |            |
|                                    |                                  |                                                           |         |            |  |            | ZAM000296870 | 8.15      |       |      |      |            |                 |      |                         |                |  | 2016/06/06 |            |            |
|                                    |                                  |                                                           |         |            |  |            | ZAM000296870 | 8.15      |       |      |      |            |                 |      |                         |                |  | 2016/06/07 |            |            |
|                                    |                                  |                                                           |         |            |  |            | ZAM000296870 | 8.15      |       |      |      |            |                 |      |                         |                |  | 2016/06/08 |            |            |
|                                    |                                  |                                                           |         |            |  |            | ZAM000296870 | 8.15      |       |      |      |            |                 |      |                         |                |  | 2016/06/09 |            |            |
|                                    |                                  |                                                           |         |            |  |            | ZAM000296870 | 8.15      |       |      |      |            |                 |      |                         |                |  | 2016/06/10 |            |            |
|                                    |                                  |                                                           |         |            |  |            | ZAM000296870 | 8.15      |       |      |      |            |                 |      |                         |                |  | 2016/06/13 |            |            |
|                                    |                                  |                                                           |         |            |  |            | ZAM000296870 | 8.15      |       |      |      |            |                 |      |                         |                |  | 2016/06/14 |            |            |
|                                    |                                  |                                                           |         |            |  |            | ZAM000296870 | 8.15      |       |      |      |            |                 |      |                         |                |  | 2016/06/15 |            |            |
|                                    |                                  |                                                           |         |            |  |            | ZAM000296870 | 8.15      |       |      |      |            |                 |      |                         |                |  | 2016/06/17 |            |            |
|                                    |                                  |                                                           |         |            |  |            | ZAM000296870 | 8.15      |       |      |      |            |                 |      |                         |                |  | 2016/06/20 |            |            |
|                                    |                                  |                                                           |         |            |  |            | ZAM000296870 | 8.15      |       |      |      |            |                 |      |                         |                |  | 2016/06/21 |            |            |
|                                    |                                  |                                                           |         |            |  |            | ZAM000296870 | 8.15      |       |      |      |            |                 |      |                         |                |  | 2016/06/22 |            |            |
|                                    |                                  |                                                           |         |            |  |            | ZAM000296870 | 8.15      |       |      |      |            |                 |      |                         |                |  | 2016/06/23 |            |            |
|                                    |                                  |                                                           |         |            |  |            | ZAM000296870 | 8.15      |       |      |      |            |                 |      |                         |                |  | 2016/06/24 |            |            |
|                                    |                                  |                                                           |         |            |  |            | ZAM000296870 | 8.15      |       |      |      |            |                 |      |                         |                |  | 2016/06/27 |            |            |
|                                    |                                  |                                                           |         |            |  |            | ZAM000296870 | 8.15      |       |      |      |            |                 |      |                         |                |  | 2016/06/28 |            |            |
|                                    |                                  |                                                           |         |            |  |            | ZAM000296870 | 8.15      |       |      |      |            |                 |      |                         |                |  | 2016/06/29 |            |            |
|                                    |                                  |                                                           |         |            |  |            | ZAM000296870 | 8.15      |       |      |      |            |                 |      |                         |                |  | 2016/06/30 |            |            |
|                                    |                                  |                                                           |         |            |  |            | ZAM000296870 | 8.15      |       |      |      |            |                 |      |                         |                |  | 2016/07/01 |            |            |
|                                    |                                  |                                                           |         |            |  |            | ZAM000296870 | 8.15      |       |      |      |            |                 |      |                         |                |  | 2016/07/04 |            |            |
|                                    |                                  |                                                           |         |            |  |            | ZAM000296870 | 8.15      |       |      |      |            |                 |      |                         |                |  | 2016/07/05 |            |            |
|                                    |                                  |                                                           |         |            |  |            | ZAM000296870 | 8.15      |       |      |      |            |                 |      |                         |                |  | 2016/07/06 |            |            |
|                                    |                                  |                                                           |         |            |  |            | ZAM000296870 | 8.15      |       |      |      |            |                 |      |                         |                |  | 2016/07/07 |            |            |
|                                    |                                  |                                                           |         |            |  |            | ZAM000296870 | 8.15      |       |      |      |            |                 |      |                         |                |  | 2016/07/08 |            |            |
|                                    |                                  |                                                           |         |            |  |            | ZAM000296870 | 8.15      |       |      |      |            |                 |      |                         |                |  | 2016/07/11 |            |            |
|                                    |                                  |                                                           |         |            |  |            | ZAM000296870 | 8.15      |       |      |      |            |                 |      |                         |                |  | 2016/07/12 |            |            |
|                                    |                                  |                                                           |         |            |  |            | ZAM000296870 | 8.15      |       |      |      |            |                 |      |                         |                |  | 2016/07/13 |            |            |
|                                    |                                  |                                                           |         |            |  |            | ZAM000296870 | 8.15      |       |      |      |            |                 |      |                         |                |  | 2016/07/14 |            |            |
|                                    |                                  |                                                           |         |            |  |            | ZAM000296870 | 8.15      |       |      |      |            |                 |      |                         |                |  |            |            |            |



[illegible]



|                                           |                                 |  |                                                           |         |            |            |              |           |       |  |      |      |  |            |                |  |  |  |                         |                |                                                      |
|-------------------------------------------|---------------------------------|--|-----------------------------------------------------------|---------|------------|------------|--------------|-----------|-------|--|------|------|--|------------|----------------|--|--|--|-------------------------|----------------|------------------------------------------------------|
| Negotiable Certificates Of Deposit        | RANNCX201704182T8.5250000       |  | RAND MERCHANT BANK                                        | Matured | 2016/04/18 | 2017/04/18 | ZAM000296813 | 81000000  | 8.525 |  | TERM | None |  |            |                |  |  |  | 2016/04/18              |                | Category2                                            |
| Linked Negotiable Certificates Of Deposit | NBKLNCD201610183UJ03XXXXPLP0.55 |  | NEDBANK CAPITAL                                           | Matured | 2016/04/18 | 2016/10/18 | ZAM000296904 | 310000000 | 7.9   |  | ISDF | None |  | ZAR-JIBAR3 | PLUS-0.55-PRCT |  |  |  | Quarterly Payment Cycle | Issuer Defined | 2016/04/18<br>2016/07/18<br>2016/10/18<br>2016/07/18 |
|                                           |                                 |  |                                                           |         |            |            | ZAM000296904 |           | 7.9   |  |      |      |  |            |                |  |  |  |                         |                | 2016/07/18                                           |
| Promissory Notes                          | TLPDPNXX201701161               |  | THE LAND AND AGRICULTURE DEVELOPMENT BANK OF SOUTH AFRICA | Matured | 2016/04/18 | 2017/01/16 | ZAM000297019 | 50000000  |       |  | None | None |  |            |                |  |  |  | 2016/04/18              |                | Category1                                            |
| Promissory Notes                          | TLPDPNXX201610171               |  | THE LAND AND AGRICULTURE DEVELOPMENT BANK OF SOUTH AFRICA | Matured | 2016/04/18 | 2016/10/17 | ZAM000297027 | 500000000 |       |  | None | None |  |            |                |  |  |  | 2016/04/18              |                | Category1                                            |
| Linked Negotiable Certificates Of Deposit | NBKLNCD201704183UJ03XXXXPLP0.89 |  | NEDBANK CAPITAL                                           | Matured | 2016/04/18 | 2017/04/18 | ZAM000296896 | 300000000 | 8.25  |  | ISDF | None |  | ZAR-JIBAR3 | PLUS-0.89-PRCT |  |  |  | Quarterly Payment Cycle | Issuer Defined | 2016/04/18<br>2016/07/18<br>2016/10/18<br>2016/07/18 |
|                                           |                                 |  |                                                           |         |            |            | ZAM000296896 |           | 8.24  |  |      |      |  |            |                |  |  |  |                         |                | 2016/07/18                                           |
|                                           |                                 |  |                                                           |         |            |            | ZAM000296896 |           | 8.248 |  |      |      |  |            |                |  |  |  |                         |                | 2016/10/18                                           |
| Floating Rate Notes                       | RANFRNX201804193UJ03XXXXPLB105. |  | RAND MERCHANT BANK                                        | Matured | 2016/04/19 | 2018/04/19 | ZAM000297332 | 0         | 8.2   |  | ISDF | None |  | ZAR-JIBAR3 | PLUS-105-BPS   |  |  |  | None                    | Issuer Defined | 2016/04/19<br>2016/10/19<br>2017/01/19<br>2017/01/18 |
|                                           |                                 |  |                                                           |         |            |            | ZAM000297332 |           | 8.4   |  |      |      |  |            |                |  |  |  |                         |                | 2018/04/19                                           |
|                                           |                                 |  |                                                           |         |            |            | ZAM000297332 |           | 8.408 |  |      |      |  |            |                |  |  |  |                         |                | 2016/07/19                                           |
|                                           |                                 |  |                                                           |         |            |            | ZAM000297332 |           | 8.408 |  |      |      |  |            |                |  |  |  |                         |                | 2016/10/19                                           |
|                                           |                                 |  |                                                           |         |            |            | ZAM000297332 |           | 8.392 |  |      |      |  |            |                |  |  |  |                         |                | 2017/01/19                                           |
|                                           |                                 |  |                                                           |         |            |            | ZAM000297332 |           | 8.392 |  |      |      |  |            |                |  |  |  |                         |                | 2017/04/19                                           |
|                                           |                                 |  |                                                           |         |            |            | ZAM000297332 |           | 8.392 |  |      |      |  |            |                |  |  |  |                         |                | 2017/07/19                                           |
|                                           |                                 |  |                                                           |         |            |            | ZAM000297332 |           | 8.075 |  |      |      |  |            |                |  |  |  |                         |                | 2017/10/19                                           |
|                                           |                                 |  |                                                           |         |            |            | ZAM000297332 |           | 8.2   |  |      |      |  |            |                |  |  |  |                         |                | 2018/01/19                                           |
| Promissory Notes                          | TLPDPNXX201610181               |  | THE LAND AND AGRICULTURE DEVELOPMENT BANK OF SOUTH AFRICA | Matured | 2016/04/19 | 2016/10/18 | ZAM000297233 | 70000000  |       |  | None | None |  |            |                |  |  |  | 2016/04/19              |                | Category1                                            |
| Negotiable Certificates Of Deposit        | SBSNCDX201704192T8.525          |  | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2016/04/19 | 2017/04/19 | ZAM000297126 | 17000000  | 8.525 |  | TERM | None |  |            |                |  |  |  | 2016/04/19              |                | Category2                                            |
| Negotiable Certificates Of Deposit        | SBSNCDX201704192T8.525          |  | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2016/04/19 | 2017/04/19 | ZAM000297092 | 500000000 | 8.525 |  | TERM | None |  |            |                |  |  |  | 2016/04/19              |                | Category2                                            |
| Linked Negotiable Certificates Of Deposit | NBKLNCD201704193UJ03XXXXPLP0.89 |  | NEDBANK CAPITAL                                           | Matured | 2016/04/19 | 2017/04/19 | ZAM000297175 | 545000000 | 8.25  |  | ISDF | None |  | ZAR-JIBAR3 | PLUS-0.89-PRCT |  |  |  | Quarterly Payment Cycle | Issuer Defined | 2016/04/19<br>2016/07/19<br>2016/10/19<br>2017/01/19 |
|                                           |                                 |  |                                                           |         |            |            | ZAM000297175 |           | 8.24  |  |      |      |  |            |                |  |  |  |                         |                | 2017/04/19                                           |
|                                           |                                 |  |                                                           |         |            |            | ZAM000297175 |           | 8.248 |  |      |      |  |            |                |  |  |  |                         |                | 2016/07/19                                           |
| Promissory Notes                          | TLPDPNXX201607191               |  | THE LAND AND AGRICULTURE DEVELOPMENT BANK OF SOUTH AFRICA | Matured | 2016/04/19 | 2016/07/19 | ZAM000297217 | 100000000 |       |  | None | None |  |            |                |  |  |  | 2016/04/19              |                | Category1                                            |
| Floating Rate Notes                       | ABPFNRX201904183UJ03XXXXPLP1.20 |  | ABSA BANK LIMITED                                         | Matured | 2016/04/19 | 2019/04/18 | ZAM000297258 | 100000000 | 8.35  |  | ISDF | None |  | ZAR-JIBAR3 | PLUS-1.2-PRCT  |  |  |  | None                    | Issuer Defined | 2016/04/19<br>2017/01/19                             |
|                                           |                                 |  |                                                           |         |            |            | ZAM000297258 |           | 8.55  |  |      |      |  |            |                |  |  |  |                         |                | 2019/04/18                                           |
|                                           |                                 |  |                                                           |         |            |            | ZAM000297258 |           | 8.558 |  |      |      |  |            |                |  |  |  |                         |                | 2016/07/18                                           |
|                                           |                                 |  |                                                           |         |            |            | ZAM000297258 |           | 8.558 |  |      |      |  |            |                |  |  |  |                         |                | 2016/10/18                                           |
|                                           |                                 |  |                                                           |         |            |            | ZAM000297258 |           | 8.558 |  |      |      |  |            |                |  |  |  |                         |                | 2017/01/18                                           |
|                                           |                                 |  |                                                           |         |            |            | ZAM000297258 |           | 8.55  |  |      |      |  |            |                |  |  |  |                         |                | 2017/04/18                                           |
|                                           |                                 |  |                                                           |         |            |            | ZAM000297258 |           | 8.542 |  |      |      |  |            |                |  |  |  |                         |                | 2017/07/18                                           |
|                                           |                                 |  |                                                           |         |            |            | ZAM000297258 |           | 8.225 |  |      |      |  |            |                |  |  |  |                         |                | 2017/10/18                                           |
|                                           |                                 |  |                                                           |         |            |            | ZAM000297258 |           | 8.35  |  |      |      |  |            |                |  |  |  |                         |                | 2018/01/18                                           |
|                                           |                                 |  |                                                           |         |            |            | ZAM000297258 |           | 8.11  |  |      |      |  |            |                |  |  |  |                         |                | 2018/04/18                                           |
|                                           |                                 |  |                                                           |         |            |            | ZAM000297258 |           | 8.158 |  |      |      |  |            |                |  |  |  |                         |                | 2018/07/18                                           |
|                                           |                                 |  |                                                           |         |            |            | ZAM000297258 |           | 8.225 |  |      |      |  |            |                |  |  |  |                         |                | 2018/10/18                                           |
| Floating Rate Notes                       | ABPFNRX201904183UJ03XXXXPLB125. |  | ABSA BANK LIMITED                                         | Matured | 2016/04/19 | 2019/04/18 | ZAM000297340 | 338000000 | 8.4   |  | ISDF | None |  | ZAR-JIBAR3 | PLUS-125-BPS   |  |  |  | None                    | Issuer Defined | 2016/04/19<br>2019/01/18                             |
|                                           |                                 |  |                                                           |         |            |            | ZAM000297340 |           | 8.6   |  |      |      |  |            |                |  |  |  |                         |                | 2019/04/18                                           |
|                                           |                                 |  |                                                           |         |            |            | ZAM000297340 |           | 8.608 |  |      |      |  |            |                |  |  |  |                         |                | 2016/07/18                                           |
|                                           |                                 |  |                                                           |         |            |            | ZAM000297340 |           | 8.608 |  |      |      |  |            |                |  |  |  |                         |                | 2016/10/18                                           |
|                                           |                                 |  |                                                           |         |            |            | ZAM000297340 |           | 8.6   |  |      |      |  |            |                |  |  |  |                         |                | 2017/01/18                                           |
|                                           |                                 |  |                                                           |         |            |            | ZAM000297340 |           | 8.592 |  |      |      |  |            |                |  |  |  |                         |                | 2017/04/18                                           |
|                                           |                                 |  |                                                           |         |            |            | ZAM000297340 |           | 8.275 |  |      |      |  |            |                |  |  |  |                         |                | 2017/07/18                                           |
|                                           |                                 |  |                                                           |         |            |            | ZAM000297340 |           | 8.4   |  |      |      |  |            |                |  |  |  |                         |                | 2017/10/18                                           |
|                                           |                                 |  |                                                           |         |            |            | ZAM000297340 |           | 8.15  |  |      |      |  |            |                |  |  |  |                         |                | 2018/01/18                                           |
|                                           |                                 |  |                                                           |         |            |            | ZAM000297340 |           | 8.208 |  |      |      |  |            |                |  |  |  |                         |                | 2018/04/18                                           |
|                                           |                                 |  |                                                           |         |            |            | ZAM000297340 |           | 8.275 |  |      |      |  |            |                |  |  |  |                         |                | 2018/07/18                                           |
|                                           |                                 |  |                                                           |         |            |            | ZAM000297340 |           | 8.4   |  |      |      |  |            |                |  |  |  |                         |                | 2018/10/18                                           |
| Negotiable Certificates Of Deposit        | SBSNCDX201704182T8.58           |  | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2016/04/19 | 2017/04/18 | ZAM000297266 | 230500000 | 8.58  |  | TERM | None |  |            |                |  |  |  | 2016/04/19              |                | Category2                                            |
| Negotiable Certificates Of Deposit        | SBSNCDX201610192T7.85           |  | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2016/04/19 | 2016/10/19 | ZAM000297274 | 4000000   | 7.85  |  | TERM | None |  |            |                |  |  |  | 2016/04/19              |                | Category2                                            |
| Negotiable Certificates Of Deposit        | NBKLNCDX201704192T8.525         |  | NEDBANK CAPITAL                                           | Matured | 2016/04/19 | 2017/04/19 | ZAM000297078 | 14000000  | 8.525 |  | TERM | None |  |            |                |  |  |  | 2016/04/19              |                | Category2                                            |
| Negotiable Certificates Of Deposit        | IPNPNCDX201704192T8.575         |  | INVESTEC BANK LIMITED                                     | Matured | 2016/04/19 | 2017/04/19 | ZAM000297183 | 7000000   | 8.575 |  | TERM | None |  |            |                |  |  |  | 2016/04/19              |                | Category2                                            |
| Negotiable Certificates Of Deposit        | SBSNPNCDX201704192T8.5250000    |  | RAND MERCHANT BANK                                        | Matured | 2016/04/19 | 2017/04/19 | ZAM000297118 | 8000000   | 8.525 |  | TERM | None |  |            |                |  |  |  | 2016/04/19              |                | Category2                                            |
| Negotiable Certificates Of Deposit        | ABPNCDX201704192T8.5250         |  | ABSA BANK LIMITED                                         | Matured | 2016/04/19 | 2017/04/19 | ZAM000297134 | 16000000  | 8.525 |  | TERM | None |  |            |                |  |  |  | 2016/04/19              |                | Category2                                            |
| Floating Rate Notes                       | ABPFNRX201904233UJ03XXXXPLB125. |  | ABSA BANK LIMITED                                         | Matured | 2016/04/19 | 2019/04/23 | ZAM000297308 | 0         | 8.4   |  | ISDF | None |  | ZAR-JIBAR3 | PLUS-125-BPS   |  |  |  | None                    | Issuer Defined | 2016/04/19<br>2019/01/18                             |
|                                           |                                 |  |                                                           |         |            |            | ZAM000297308 |           | 8.6   |  |      |      |  |            |                |  |  |  |                         |                | 2019/04/23                                           |
|                                           |                                 |  |                                                           |         |            |            | ZAM000297308 |           | 8.608 |  |      |      |  |            |                |  |  |  |                         |                | 2016/07/19                                           |
|                                           |                                 |  |                                                           |         |            |            | ZAM000297308 |           | 8.608 |  |      |      |  |            |                |  |  |  |                         |                | 2016/10/19                                           |
|                                           |                                 |  |                                                           |         |            |            | ZAM000297308 |           | 8.592 |  |      |      |  |            |                |  |  |  |                         |                | 2017/01/19                                           |
|                                           |                                 |  |                                                           |         |            |            | ZAM000297308 |           | 8.592 |  |      |      |  |            |                |  |  |  |                         |                | 2017/04/19                                           |
|                                           |                                 |  |                                                           |         |            |            | ZAM000297308 |           | 8.275 |  |      |      |  |            |                |  |  |  |                         |                | 2017/07/18                                           |
|                                           |                                 |  |                                                           |         |            |            | ZAM000297308 |           | 8.4   |  |      |      |  |            |                |  |  |  |                         |                | 2017/10/18                                           |
|                                           |                                 |  |                                                           |         |            |            | ZAM000297308 |           | 8.15  |  |      |      |  |            |                |  |  |  |                         |                | 2018/01/18                                           |
|                                           |                                 |  |                                                           |         |            |            | ZAM000297308 |           | 8.208 |  |      |      |  |            |                |  |  |  |                         |                | 2018/04/18                                           |
|                                           |                                 |  |                                                           |         |            |            | ZAM000297308 |           | 8.275 |  |      |      |  |            |                |  |  |  |                         |                | 2018/07/18                                           |
|                                           |                                 |  |                                                           |         |            |            | ZAM000297308 |           | 8.4   |  |      |      |  |            |                |  |  |  |                         |                | 2018/10/18                                           |
| Negotiable Certificates Of Deposit        | RANNCX201704192T8.5250000       |  | RAND MERCHANT BANK                                        | Matured | 2016/04/19 | 2017/04/19 | ZAM000297084 | 20000000  | 8.525 |  | TERM | None |  |            |                |  |  |  | 2016/04/19              |                | Category2                                            |
| Negotiable Certificates Of Deposit        | SBSNCDX201704192T8.5            |  | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2016/04/19 | 2017/04/19 | ZAM000297282 | 1000000   | 8.5   |  | TERM | None |  |            |                |  |  |  | 2016/04/19              |                | Category2                                            |
| Negotiable Certificates Of Deposit        | RANNCX201704192T8.5250000       |  | RAND MERCHANT BANK                                        | Matured | 2016/04/19 | 2017/04/19 | ZAM000297100 | 5000000   | 8.525 |  | ISDF | None |  | ZAR-PRIME  | MINUS-2.4-PRCT |  |  |  | None                    | Ad Hoc         | 2016/04/19<br>2016/07/19                             |
| Linked Negotiable Certificates Of Deposit | NBKLNCD201704193IPRNMNEDSMIP2.4 |  | NEDBANK CAPITAL                                           | Matured | 2016/04/19 | 2017/04/19 | ZAM000297100 | 5000000   | 8.1   |  | ISDF | None |  |            |                |  |  |  |                         |                | 2016/04/19                                           |
|                                           |                                 |  |                                                           |         |            |            | ZAM000297100 |           |       |  |      |      |  |            |                |  |  |  |                         |                | 2016/05/19                                           |
|                                           |                                 |  |                                                           |         |            |            | ZAM000297100 |           |       |  |      |      |  |            |                |  |  |  |                         |                | 2016/06/20                                           |
|                                           |                                 |  |                                                           |         |            |            | ZAM000297100 |           |       |  |      |      |  |            |                |  |  |  |                         |                | 2016/07/19                                           |
|                                           |                                 |  |                                                           |         |            |            | ZAM000297100 |           |       |  |      |      |  |            |                |  |  |  |                         |                | 2016/08/19                                           |
|                                           |                                 |  |                                                           |         |            |            | ZAM000297100 |           |       |  |      |      |  |            |                |  |  |  |                         |                | 2016/09/19                                           |
|                                           |                                 |  |                                                           |         |            |            | ZAM000297100 |           |       |  |      |      |  |            |                |  |  |  |                         |                | 2016/10/19                                           |
|                                           |                                 |  |                                                           |         |            |            | ZAM000297100 |           |       |  |      |      |  |            |                |  |  |  |                         |                | 2016/11/21                                           |
|                                           |                                 |  |                                                           |         |            |            | ZAM000297100 |           |       |  |      |      |  |            |                |  |  |  |                         |                | 2016/12/19                                           |
|                                           |                                 |  |                                                           |         |            |            | ZAM000297100 |           |       |  |      |      |  |            |                |  |  |  |                         |                | 2017/01/19                                           |
|                                           |                                 |  |                                                           |         |            |            | ZAM000297100 |           |       |  |      |      |  |            |                |  |  |  |                         |                | 2017/02/20                                           |
|                                           |                                 |  |                                                           |         |            |            | ZAM000297100 |           |       |  |      |      |  |            |                |  |  |  |                         |                | 2017/03/20                                           |
|                                           |                                 |  |                                                           |         |            |            | ZAM000297100 |           |       |  |      |      |  |            |                |  |  |  |                         |                | 2017/04/19                                           |
| Floating Rate Notes                       | RANFRNX201704193UJ03XXXXPLB85.  |  | RAND MERCHANT BANK                                        | Matured | 2016/04/19 | 2017/04/19 | ZAM000297316 | 258000000 | 8.21  |  | ISDF | None |  | ZAR-JIBAR3 | PLUS-85-BPS    |  |  |  | None                    | Issuer Defined | 2016/04/19<br>2016/07/19<br>2016/10/19<br>2017/01/19 |
|                                           |                                 |  |                                                           |         |            |            | ZAM000297316 |           | 8.2   |  |      |      |  |            |                |  |  |  |                         |                | 2017/04/19                                           |
|                                           |                                 |  |                                                           |         |            |            | ZAM000297316 |           | 8.208 |  |      |      |  |            |                |  |  |  |                         |                | 2016/07/19                                           |
|                                           |                                 |  |                                                           |         |            |            |              |           |       |  |      |      |  |            |                |  |  |  |                         |                |                                                      |



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



|                                               |                                 |                                                           |         |            |            |              |            |       |      |      |      |  |            |                 |  |                         |                |            |            |            |           |
|-----------------------------------------------|---------------------------------|-----------------------------------------------------------|---------|------------|------------|--------------|------------|-------|------|------|------|--|------------|-----------------|--|-------------------------|----------------|------------|------------|------------|-----------|
| Floating Rate Notes                           | RANFRNX201907053U03XXXXPLB125.  | RAND MERCHANT BANK                                        | Matured | 2016/07/06 | 2019/07/05 | ZAM000309368 | 30000000   | 7.875 | 8.41 | ISDF | None |  | ZAR-JIBAR3 | PLUS-125-BPS    |  | None                    | Issuer Defined | 2016/07/06 | 2018/04/06 | 2018/04/06 | Category3 |
|                                               |                                 |                                                           |         |            |            | ZAM000309525 |            | 8.608 |      |      |      |  |            |                 |  |                         |                |            | 2019/07/05 | 2019/07/05 |           |
|                                               |                                 |                                                           |         |            |            | ZAM000309525 |            | 8.608 |      |      |      |  |            |                 |  |                         |                |            | 2016/10/06 | 2016/10/06 |           |
|                                               |                                 |                                                           |         |            |            | ZAM000309525 |            | 8.608 |      |      |      |  |            |                 |  |                         |                |            | 2017/01/06 | 2017/01/06 |           |
|                                               |                                 |                                                           |         |            |            | ZAM000309525 |            | 8.608 |      |      |      |  |            |                 |  |                         |                |            | 2017/04/06 | 2017/04/06 |           |
|                                               |                                 |                                                           |         |            |            | ZAM000309525 |            | 8.592 |      |      |      |  |            |                 |  |                         |                |            | 2017/07/06 | 2017/07/06 |           |
|                                               |                                 |                                                           |         |            |            | ZAM000309525 |            | 8.242 |      |      |      |  |            |                 |  |                         |                |            | 2017/10/06 | 2017/10/06 |           |
| Negotiable Certificates Of Deposit            | RANNCXD201707062T8.5000000      | RAND MERCHANT BANK                                        | Matured | 2016/07/06 | 2016/07/06 | ZAM000309525 |            | 8.408 |      |      |      |  |            |                 |  |                         |                |            | 2018/01/08 | 2018/01/08 | Category2 |
|                                               |                                 |                                                           |         |            |            | ZAM000309525 |            | 8.15  |      |      |      |  |            |                 |  |                         |                |            | 2018/04/06 | 2018/04/06 |           |
|                                               |                                 |                                                           |         |            |            | ZAM000309525 |            | 8.208 |      |      |      |  |            |                 |  |                         |                |            | 2018/07/06 | 2018/07/06 |           |
|                                               |                                 |                                                           |         |            |            | ZAM000309525 |            | 8.267 |      |      |      |  |            |                 |  |                         |                |            | 2018/10/08 | 2018/10/08 |           |
|                                               |                                 |                                                           |         |            |            | ZAM000309525 |            | 8.4   |      |      |      |  |            |                 |  |                         |                |            | 2019/01/07 | 2019/01/07 |           |
| Treasury Bills                                | NATTBXX201707051                | GOVERNMENT OF SOUTH AFRICA                                | Matured | 2016/07/06 | 2017/07/05 | ZAM000308600 | 8128000000 |       |      | None | None |  |            |                 |  |                         |                | 2016/07/06 | 2016/07/06 | 2019/04/08 | Category1 |
| Linked Negotiable Certificates Of Deposit     | NBKLNCXD201707063U03XXXXPLP0.8  | NEDBANK CAPITAL                                           | Matured | 2016/07/06 | 2017/07/06 | ZAM000309566 | 43000000   | 8.16  |      | ISDF | None |  | ZAR-JIBAR3 | PLUS-0.8-PRCT   |  | Quarterly Payment Cycle | Issuer Defined | 2016/07/06 | 2016/07/06 | 2017/07/06 | Category3 |
|                                               |                                 |                                                           |         |            |            | ZAM000309566 |            | 8.158 |      |      |      |  |            |                 |  |                         |                |            | 2016/10/06 | 2016/10/06 |           |
|                                               |                                 |                                                           |         |            |            | ZAM000309566 |            | 8.158 |      |      |      |  |            |                 |  |                         |                |            | 2017/01/06 | 2017/01/06 |           |
|                                               |                                 |                                                           |         |            |            | ZAM000309566 |            | 8.158 |      |      |      |  |            |                 |  |                         |                |            | 2017/04/06 | 2017/04/06 |           |
| Negotiable Certificates Of Deposit            | SBSNCDX201707062T8.5            | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2016/07/06 | 2017/07/06 | ZAM000309228 | 36000000   | 8.5   |      | TERM | None |  |            |                 |  |                         |                | 2016/07/06 | 2016/07/06 | 2017/07/06 | Category2 |
| Negotiable Certificates Of Deposit            | ABPNCDX201610052T7.30           | ABSA BANK LIMITED                                         | Matured | 2016/07/06 | 2016/10/05 | ZAM000309301 | 40000000   | 7.3   |      | TERM | None |  |            |                 |  |                         |                | 2016/07/06 | 2016/07/06 | 2017/07/06 | Category2 |
| Negotiable Certificates Of Deposit            | ABPNCDX201707042T8.525          | ABSA BANK LIMITED                                         | Matured | 2016/07/06 | 2017/07/04 | ZAM000309343 | 17000000   | 8.525 |      | TERM | None |  |            |                 |  |                         |                | 2016/07/06 | 2016/07/06 | 2017/07/06 | Category2 |
| Negotiable Certificates Of Deposit            | RANNCXD201707042T8.5500000      | RAND MERCHANT BANK                                        | Matured | 2016/07/06 | 2017/07/04 | ZAM000309384 | 11000000   | 8.55  |      | TERM | None |  |            |                 |  |                         |                | 2016/07/06 | 2016/07/06 | 2017/07/06 | Category2 |
| Negotiable Certificates Of Deposit            | IPNNCDX201707062T8.6            | INVESTEC BANK LIMITED                                     | Matured | 2016/07/06 | 2017/07/06 | ZAM000309442 | 50000000   | 8.6   |      | TERM | None |  |            |                 |  |                         |                | 2016/07/06 | 2016/07/06 | 2017/07/06 | Category2 |
| Negotiable Certificates Of Deposit            | IPNNCDX201706062T8.45           | INVESTEC BANK LIMITED                                     | Matured | 2016/07/06 | 2017/06/06 | ZAM000309459 | 50000000   | 8.45  |      | TERM | None |  |            |                 |  |                         |                | 2016/07/06 | 2016/07/06 | 2017/07/06 | Category2 |
| Negotiable Certificates Of Deposit            | RANNCXD201707062T8.6500000      | RAND MERCHANT BANK                                        | Matured | 2016/07/06 | 2017/07/06 | ZAM000309285 | 0          | 8.65  |      | TERM | None |  |            |                 |  |                         |                | 2016/07/06 | 2016/07/06 | 2017/07/06 | Category2 |
| Negotiable Certificates Of Deposit            | RANNCXD201610052T7.2500000      | RAND MERCHANT BANK                                        | Matured | 2016/07/06 | 2016/10/05 | ZAM000309350 | 40000000   | 7.25  |      | TERM | None |  |            |                 |  |                         |                | 2016/07/06 | 2016/07/06 | 2017/07/06 | Category2 |
| Treasury Bills                                | TLTDBXX201707041                | THE LAND AND AGRICULTURE DEVELOPMENT BANK OF SOUTH AFRICA | Matured | 2016/07/06 | 2017/07/04 | ZAM000309152 | 135000000  |       |      | None | None |  |            |                 |  |                         |                | 2016/07/06 | 2016/07/06 | 2017/07/06 | Category1 |
| Promissory Notes                              | TLDPNXX201707061                | THE LAND AND AGRICULTURE DEVELOPMENT BANK OF SOUTH AFRICA | Matured | 2016/07/06 | 2017/07/06 | ZAM000309509 | 50000000   |       |      | None | None |  |            |                 |  |                         |                | 2016/07/06 | 2016/07/06 | 2017/07/06 | Category1 |
| Commercial Paper Bills/ Capital Project Bills | ESKOMCPBX201707071              | ESKOM HOLDINGS SOC LTD                                    | Matured | 2016/07/07 | 2017/07/07 | ZAM000309632 | 61000000   |       |      | None | None |  |            |                 |  |                         |                | 2016/07/07 | 2016/07/07 | 2017/07/07 | Category1 |
| Promissory Notes                              | TLDPNXX201608081                | THE LAND AND AGRICULTURE DEVELOPMENT BANK OF SOUTH AFRICA | Matured | 2016/07/07 | 2016/08/08 | ZAM000309830 | 200000000  |       |      | None | None |  |            |                 |  |                         |                | 2016/07/07 | 2016/07/07 | 2017/07/07 | Category1 |
| Negotiable Certificates Of Deposit            | SBSNCDX201707072T8.475          | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2016/07/07 | 2017/07/07 | ZAM000309233 | 20000000   | 8.475 |      | TERM | None |  |            |                 |  |                         |                | 2016/07/07 | 2016/07/07 | 2017/07/07 | Category2 |
| Negotiable Certificates Of Deposit            | IPNNCDX201610062T7.35           | INVESTEC BANK LIMITED                                     | Matured | 2016/07/07 | 2016/10/06 | ZAM000309606 | 60000000   | 7.35  |      | TERM | None |  |            |                 |  |                         |                | 2016/07/07 | 2016/07/07 | 2017/07/07 | Category2 |
| Linked Negotiable Certificates Of Deposit     | SBSLNCXD201701043PRMMSBZAMP2.72 | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2016/07/07 | 2017/01/04 | ZAM000309772 | 171000000  | 7.78  |      | ISDF | None |  | ZAR-PRIME  | MINUS-2.72-PRCT |  | None                    | Ad Hoc         | 2016/07/07 | 2016/07/07 | 2016/08/08 | Category3 |
|                                               |                                 |                                                           |         |            |            | ZAM000309772 |            |       |      |      |      |  |            |                 |  |                         |                |            | 2016/09/07 | 2016/09/07 |           |
|                                               |                                 |                                                           |         |            |            | ZAM000309772 |            |       |      |      |      |  |            |                 |  |                         |                |            | 2016/10/07 | 2016/10/07 |           |
|                                               |                                 |                                                           |         |            |            | ZAM000309772 |            |       |      |      |      |  |            |                 |  |                         |                |            | 2016/11/07 | 2016/11/07 |           |
|                                               |                                 |                                                           |         |            |            | ZAM000309772 |            |       |      |      |      |  |            |                 |  |                         |                |            | 2016/12/07 | 2016/12/07 |           |
| Floating Rate Notes                           | RANFRNX201907083U03XXXXPLB123.5 | RAND MERCHANT BANK                                        | Matured | 2016/07/07 | 2019/07/08 | ZAM000309616 | 0          | 8.39  |      | ISDF | None |  | ZAR-JIBAR3 | PLUS-123.5-BPS  |  | None                    | Issuer Defined | 2016/07/07 | 2016/07/07 | 2017/01/04 | Category3 |
|                                               |                                 |                                                           |         |            |            | ZAM000309616 |            | 8.593 |      |      |      |  |            |                 |  |                         |                |            | 2016/10/07 | 2016/10/07 |           |
|                                               |                                 |                                                           |         |            |            | ZAM000309616 |            | 8.593 |      |      |      |  |            |                 |  |                         |                |            | 2017/01/09 | 2017/01/09 |           |
|                                               |                                 |                                                           |         |            |            | ZAM000309616 |            | 8.593 |      |      |      |  |            |                 |  |                         |                |            | 2017/04/07 | 2017/04/07 |           |
|                                               |                                 |                                                           |         |            |            | ZAM000309616 |            | 8.577 |      |      |      |  |            |                 |  |                         |                |            | 2017/07/07 | 2017/07/07 |           |
|                                               |                                 |                                                           |         |            |            | ZAM000309616 |            | 8.227 |      |      |      |  |            |                 |  |                         |                |            | 2017/10/09 | 2017/10/09 |           |
|                                               |                                 |                                                           |         |            |            | ZAM000309616 |            | 8.393 |      |      |      |  |            |                 |  |                         |                |            | 2018/01/08 | 2018/01/08 |           |
|                                               |                                 |                                                           |         |            |            | ZAM000309616 |            | 8.135 |      |      |      |  |            |                 |  |                         |                |            | 2018/04/09 | 2018/04/09 |           |
|                                               |                                 |                                                           |         |            |            | ZAM000309616 |            | 8.193 |      |      |      |  |            |                 |  |                         |                |            | 2018/07/09 | 2018/07/09 |           |
|                                               |                                 |                                                           |         |            |            | ZAM000309616 |            | 8.252 |      |      |      |  |            |                 |  |                         |                |            | 2018/10/08 | 2018/10/08 |           |
|                                               |                                 |                                                           |         |            |            | ZAM000309616 |            | 8.385 |      |      |      |  |            |                 |  |                         |                |            | 2019/01/07 | 2019/01/07 |           |
|                                               |                                 |                                                           |         |            |            | ZAM000309616 |            | 8.393 |      |      |      |  |            |                 |  |                         |                |            | 2019/04/08 | 2019/04/08 |           |
| Negotiable Certificates Of Deposit            | ABPNCDX201707062T8.50           | ABSA BANK LIMITED                                         | Matured | 2016/07/07 | 2017/07/06 | ZAM000309624 | 7000000    | 8.5   |      | TERM | None |  |            |                 |  |                         |                | 2016/07/07 | 2016/07/07 | 2017/07/07 | Category2 |
| Negotiable Certificates Of Deposit            | SBSNCDX201707072T8.475          | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2016/07/07 | 2017/07/07 | ZAM000309863 | 40000000   | 8.475 |      | TERM | None |  |            |                 |  |                         |                | 2016/07/07 | 2016/07/07 | 2017/07/07 | Category2 |
| Linked Negotiable Certificates Of Deposit     | SBSLNCXD201907053U03XXXXPLP1.15 | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2016/07/07 | 2019/07/05 | ZAM000309756 | 200000000  | 8.31  |      | ISDF | None |  | ZAR-JIBAR3 | PLUS-1.15-PRCT  |  | None                    | Issuer Defined | 2016/07/07 | 2016/07/07 | 2019/07/05 | Category3 |
|                                               |                                 |                                                           |         |            |            | ZAM000309756 |            | 8.508 |      |      |      |  |            |                 |  |                         |                |            | 2016/10/07 | 2016/10/07 |           |
|                                               |                                 |                                                           |         |            |            | ZAM000309756 |            | 8.508 |      |      |      |  |            |                 |  |                         |                |            | 2017/01/09 | 2017/01/09 |           |
|                                               |                                 |                                                           |         |            |            | ZAM000309756 |            | 8.508 |      |      |      |  |            |                 |  |                         |                |            | 2017/04/07 | 2017/04/07 |           |
|                                               |                                 |                                                           |         |            |            | ZAM000309756 |            | 8.493 |      |      |      |  |            |                 |  |                         |                |            | 2017/07/07 | 2017/07/07 |           |
|                                               |                                 |                                                           |         |            |            | ZAM000309756 |            | 8.142 |      |      |      |  |            |                 |  |                         |                |            | 2017/10/09 | 2017/10/09 |           |
|                                               |                                 |                                                           |         |            |            | ZAM000309756 |            | 8.308 |      |      |      |  |            |                 |  |                         |                |            | 2018/01/08 | 2018/01/08 |           |
|                                               |                                 |                                                           |         |            |            | ZAM000309756 |            | 8.05  |      |      |      |  |            |                 |  |                         |                |            | 2018/04/09 | 2018/04/09 |           |
|                                               |                                 |                                                           |         |            |            | ZAM000309756 |            | 8.108 |      |      |      |  |            |                 |  |                         |                |            | 2018/07/09 | 2018/07/09 |           |
|                                               |                                 |                                                           |         |            |            | ZAM000309756 |            | 8.157 |      |      |      |  |            |                 |  |                         |                |            | 2018/10/08 | 2018/10/08 |           |
|                                               |                                 |                                                           |         |            |            | ZAM000309756 |            | 8.3   |      |      |      |  |            |                 |  |                         |                |            | 2019/01/07 | 2019/01/07 |           |
|                                               |                                 |                                                           |         |            |            | ZAM000309756 |            | 8.308 |      |      |      |  |            |                 |  |                         |                |            | 2019/04/08 | 2019/04/08 |           |
| Negotiable Certificates Of Deposit            | RANNCXD201707072T8.5000000      | RAND MERCHANT BANK                                        | Matured | 2016/07/07 | 2017/07/07 | ZAM000309582 | 60000000   | 8.5   |      | TERM | None |  |            |                 |  |                         |                | 2016/07/07 | 2016/07/07 | 2017/07/07 | Category2 |
| Negotiable Certificates Of Deposit            | NBKNCXD201707042T8.5            | NEDBANK CAPITAL                                           | Matured | 2016/07/07 | 2017/07/04 | ZAM000309640 | 16000000   | 8.5   |      | TERM | None |  |            |                 |  |                         |                | 2016/07/07 | 2016/07/07 | 2017/07/07 | Category2 |
| Negotiable Certificates Of Deposit            | ABPNCDX201707042T8.50           | ABSA BANK LIMITED                                         | Matured | 2016/07/07 | 2017/07/04 | ZAM000309655 | 16000000   | 8.5   |      | TERM | None |  |            |                 |  |                         |                | 2016/07/07 | 2016/07/07 | 2017/07/07 | Category2 |
| Negotiable Certificates Of Deposit            | SBSNCDX201610072T7.275          | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2016/07/07 | 2016/10/07 | ZAM000309699 | 1000000    | 7.275 |      | TERM | None |  |            |                 |  |                         |                | 2016/07/07 | 2016/07/07 | 2017/07/07 | Category2 |
| Negotiable Certificates Of Deposit            | ABPNCDX201702072T8.00           | ABSA BANK LIMITED                                         | Matured | 2016/07/07 | 2017/02/07 | ZAM000309848 | 20000000   | 8     |      | TERM | None |  |            |                 |  |                         |                | 2016/07/07 | 2016/07/07 | 2017/07/07 | Category2 |
| Negotiable Certificates Of Deposit            | NBKNCXD201707062T8.5            | NEDBANK CAPITAL                                           | Matured | 2016/07/07 | 2017/07/06 | ZAM000309608 | 7000000    | 8.5   |      | TERM | None |  |            |                 |  |                         |                | 2016/07/07 | 2016/07/07 | 2017/07/07 | Category2 |
| Negotiable Certificates Of Deposit            | NBKNCXD201608082T7.025          | NEDBANK CAPITAL                                           | Matured | 2016/07/07 | 2016/08/08 | ZAM000309756 | 36000000   | 7.025 |      | TERM | None |  |            |                 |  |                         |                | 2016/07/07 | 2016/07/07 | 2017/07/07 | Category2 |
| Negotiable Certificates Of Deposit            | IPNNCDX201611072T7.55           | INVESTEC BANK LIMITED                                     | Matured | 2016/07/07 | 2016/11/07 | ZAM000309731 | 7000000    | 7.55  |      | TERM | None |  |            |                 |  |                         |                | 2016/07/07 | 2016/07/07 | 2017/07/07 | Category2 |
| Negotiable Certificates Of Deposit            | NBKNCXD201707072T8.5            | NEDBANK CAPITAL                                           | Matured | 2016/07/07 | 2017/07/07 | ZAM000309798 | 68000000   | 8.5   |      | TERM | None |  |            |                 |  |                         |                | 2016/07/07 | 2016/07/07 | 2017/07/07 | Category2 |
| Linked Negotiable Certificates Of Deposit     | SBSLNCXD201702073U03XXXXPLP0.55 | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2016/07/07 | 2017/02/07 | ZAM000309855 | 125000000  | 7.91  |      | ISDF | None |  | ZAR-JIBAR3 | PLUS-0.55-PRCT  |  | None                    | Issuer Defined | 2016/07/07 | 2016/07/07 | 2017/02/07 | Category3 |
|                                               |                                 |                                                           |         |            |            | ZAM000309855 |            | 7.908 |      |      |      |  |            |                 |  |                         |                |            |            |            |           |



|                                           |                                |                                                           |         |            |  |            |              |           |       |      |      |            |                |  |                         |                |  |            |            |
|-------------------------------------------|--------------------------------|-----------------------------------------------------------|---------|------------|--|------------|--------------|-----------|-------|------|------|------------|----------------|--|-------------------------|----------------|--|------------|------------|
| Negotiable Certificates Of Deposit        | ABPNCDX20170711278.55          | ABSA BANK LIMITED                                         | Matured | 2016/07/11 |  | 2017/07/11 | ZAM000310069 | 255000000 | 8.55  | TERM | None |            |                |  |                         |                |  | 2016/07/11 | Category2  |
| Negotiable Certificates Of Deposit        | RANNCDX20170531218.3250000     | RAND MERCHANT BANK                                        | Matured | 2016/07/11 |  | 2017/05/31 | ZAM000310077 | 80000000  | 8.325 | TERM | None |            |                |  |                         |                |  | 2016/07/11 | Category2  |
| Linked Negotiable Certificates Of Deposit | NBKLNCD201707113U03XXXXPLP0.9  | NEDBANK CAPITAL                                           | Matured | 2016/07/11 |  | 2017/07/11 | ZAM000310093 | 586000000 | 8.26  | ISDF | None | ZAR-JIBAR3 | PLUS-0.9-PRCT  |  | Quarterly Payment Cycle | Issuer Defined |  | 2016/07/11 | Category3  |
|                                           |                                |                                                           |         |            |  |            | ZAM000310093 |           |       |      |      |            |                |  |                         |                |  | 2016/10/11 | 2017/07/11 |
|                                           |                                |                                                           |         |            |  |            | ZAM000310093 |           | 8.258 |      |      |            |                |  |                         |                |  | 2016/10/11 | 2016/10/11 |
|                                           |                                |                                                           |         |            |  |            | ZAM000310093 |           | 8.258 |      |      |            |                |  |                         |                |  | 2016/10/11 | 2017/01/11 |
|                                           |                                |                                                           |         |            |  |            | ZAM000310093 |           | 8.258 |      |      |            |                |  |                         |                |  | 2016/10/11 | 2017/04/11 |
| Floating Rate Notes                       | RANFRNX201907113U03XXXXPLB120. | RAND MERCHANT BANK                                        | Matured | 2016/07/11 |  | 2019/07/11 | ZAM000310192 | 0         | 8.36  | ISDF | None | ZAR-JIBAR3 | PLUS-120-BPS   |  | None                    | Issuer Defined |  | 2016/07/11 | Category3  |
|                                           |                                |                                                           |         |            |  |            | ZAM000310192 |           |       |      |      |            |                |  |                         |                |  | 2016/10/11 | 2019/07/11 |
|                                           |                                |                                                           |         |            |  |            | ZAM000310192 |           | 8.558 |      |      |            |                |  |                         |                |  | 2016/10/11 | 2016/10/11 |
|                                           |                                |                                                           |         |            |  |            | ZAM000310192 |           | 8.558 |      |      |            |                |  |                         |                |  | 2016/10/11 | 2017/01/11 |
|                                           |                                |                                                           |         |            |  |            | ZAM000310192 |           | 8.558 |      |      |            |                |  |                         |                |  | 2016/10/11 | 2017/04/11 |
|                                           |                                |                                                           |         |            |  |            | ZAM000310192 |           | 8.542 |      |      |            |                |  |                         |                |  | 2016/10/11 | 2017/07/11 |
|                                           |                                |                                                           |         |            |  |            | ZAM000310192 |           | 8.208 |      |      |            |                |  |                         |                |  | 2016/10/11 | 2017/10/11 |
|                                           |                                |                                                           |         |            |  |            | ZAM000310192 |           | 8.358 |      |      |            |                |  |                         |                |  | 2016/10/11 | 2018/01/11 |
|                                           |                                |                                                           |         |            |  |            | ZAM000310192 |           | 8.1   |      |      |            |                |  |                         |                |  | 2016/10/11 | 2018/04/11 |
|                                           |                                |                                                           |         |            |  |            | ZAM000310192 |           | 8.158 |      |      |            |                |  |                         |                |  | 2016/10/11 | 2018/07/11 |
|                                           |                                |                                                           |         |            |  |            | ZAM000310192 |           | 8.217 |      |      |            |                |  |                         |                |  | 2016/10/11 | 2018/10/11 |
|                                           |                                |                                                           |         |            |  |            | ZAM000310192 |           | 8.35  |      |      |            |                |  |                         |                |  | 2016/10/11 | 2019/01/11 |
|                                           |                                |                                                           |         |            |  |            | ZAM000310192 |           | 8.358 |      |      |            |                |  |                         |                |  | 2016/10/11 | 2019/04/11 |
| Floating Rate Notes                       | RANFRNX201707113U03XXXXPLB92.  | RAND MERCHANT BANK                                        | Matured | 2016/07/11 |  | 2017/07/11 | ZAM000310168 | 45000000  | 8.28  | ISDF | None | ZAR-JIBAR3 | PLUS-92-BPS    |  | None                    | Issuer Defined |  | 2016/07/11 | Category3  |
|                                           |                                |                                                           |         |            |  |            | ZAM000310168 |           |       |      |      |            |                |  |                         |                |  | 2016/10/11 | 2017/07/11 |
|                                           |                                |                                                           |         |            |  |            | ZAM000310168 |           | 8.278 |      |      |            |                |  |                         |                |  | 2016/10/11 | 2016/10/11 |
|                                           |                                |                                                           |         |            |  |            | ZAM000310168 |           | 8.278 |      |      |            |                |  |                         |                |  | 2016/10/11 | 2017/01/11 |
|                                           |                                |                                                           |         |            |  |            | ZAM000310168 |           | 8.278 |      |      |            |                |  |                         |                |  | 2016/10/11 | 2017/04/11 |
| Floating Rate Notes                       | RANFRNX201707113U03XXXXPLB92.  | RAND MERCHANT BANK                                        | Matured | 2016/07/11 |  | 2017/07/11 | ZAM000310226 | 0         | 8.28  | ISDF | None | ZAR-JIBAR3 | PLUS-92-BPS    |  | None                    | Issuer Defined |  | 2016/07/11 | Category3  |
|                                           |                                |                                                           |         |            |  |            | ZAM000310226 |           |       |      |      |            |                |  |                         |                |  | 2016/10/11 | 2017/07/11 |
|                                           |                                |                                                           |         |            |  |            | ZAM000310226 |           | 8.278 |      |      |            |                |  |                         |                |  | 2016/10/11 | 2016/10/11 |
|                                           |                                |                                                           |         |            |  |            | ZAM000310226 |           | 8.278 |      |      |            |                |  |                         |                |  | 2016/10/11 | 2017/01/11 |
|                                           |                                |                                                           |         |            |  |            | ZAM000310226 |           | 8.278 |      |      |            |                |  |                         |                |  | 2016/10/11 | 2017/04/11 |
| Linked Negotiable Certificates Of Deposit | IPNLNCD201707123U03XXXXPLP0.95 | INVESTEC BANK LIMITED                                     | Matured | 2016/07/12 |  | 2017/07/12 | ZAM000310515 | 170000000 | 8.31  | ISDF | None | ZAR-JIBAR3 | PLUS-0.95-PRCT |  | None                    | Issuer Defined |  | 2016/07/12 | Category3  |
|                                           |                                |                                                           |         |            |  |            | ZAM000310515 |           |       |      |      |            |                |  |                         |                |  | 2016/10/12 | 2017/07/12 |
|                                           |                                |                                                           |         |            |  |            | ZAM000310515 |           | 8.308 |      |      |            |                |  |                         |                |  | 2016/10/12 | 2016/10/12 |
|                                           |                                |                                                           |         |            |  |            | ZAM000310515 |           | 8.308 |      |      |            |                |  |                         |                |  | 2016/10/12 | 2017/01/12 |
|                                           |                                |                                                           |         |            |  |            | ZAM000310515 |           | 8.308 |      |      |            |                |  |                         |                |  | 2016/10/12 | 2017/04/12 |
| Promissory Notes                          | TLDPNXX201701101               | THE LAND AND AGRICULTURE DEVELOPMENT BANK OF SOUTH AFRICA | Matured | 2016/07/12 |  | 2017/01/10 | ZAM000310259 | 105000000 |       | None |      |            |                |  |                         |                |  | 2016/07/12 | Category1  |
| Linked Negotiable Certificates Of Deposit | SBSLNCD201707123U03XXXXPLP0.9  | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2016/07/12 |  | 2017/07/12 | ZAM000310275 | 585000000 | 8.26  | ISDF | None | ZAR-JIBAR3 | PLUS-0.9-PRCT  |  | None                    | Issuer Defined |  | 2016/07/12 | Category3  |
|                                           |                                |                                                           |         |            |  |            | ZAM000310275 |           |       |      |      |            |                |  |                         |                |  | 2016/10/12 | 2017/07/12 |
|                                           |                                |                                                           |         |            |  |            | ZAM000310275 |           | 8.258 |      |      |            |                |  |                         |                |  | 2016/10/12 | 2016/10/12 |
|                                           |                                |                                                           |         |            |  |            | ZAM000310275 |           | 8.258 |      |      |            |                |  |                         |                |  | 2016/10/12 | 2017/01/12 |
|                                           |                                |                                                           |         |            |  |            | ZAM000310275 |           | 8.258 |      |      |            |                |  |                         |                |  | 2016/10/12 | 2017/04/12 |
| Linked Negotiable Certificates Of Deposit | SBSLNCD201707123U03XXXXPLP0.85 | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2016/07/12 |  | 2017/07/12 | ZAM000310390 | 143000000 | 8.21  | ISDF | None | ZAR-JIBAR3 | PLUS-0.85-PRCT |  | None                    | Issuer Defined |  | 2016/07/12 | Category3  |
|                                           |                                |                                                           |         |            |  |            | ZAM000310390 |           |       |      |      |            |                |  |                         |                |  | 2016/10/12 | 2017/07/12 |
|                                           |                                |                                                           |         |            |  |            | ZAM000310390 |           | 8.208 |      |      |            |                |  |                         |                |  | 2016/10/12 | 2016/10/12 |
|                                           |                                |                                                           |         |            |  |            | ZAM000310390 |           | 8.208 |      |      |            |                |  |                         |                |  | 2016/10/12 | 2017/01/12 |
|                                           |                                |                                                           |         |            |  |            | ZAM000310390 |           | 8.208 |      |      |            |                |  |                         |                |  | 2016/10/12 | 2017/04/12 |
| Negotiable Certificates Of Deposit        | SBSNCDX20161012277.275         | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2016/07/12 |  | 2016/10/12 | ZAM000310366 | 10000000  | 7.275 | TERM | None |            |                |  |                         |                |  | 2016/07/12 | Category2  |
| Negotiable Certificates Of Deposit        | ABPNCDX201707110277.90         | ABSA BANK LIMITED                                         | Matured | 2016/07/12 |  | 2017/01/10 | ZAM000310473 | 25000000  | 7.9   | TERM | None |            |                |  |                         |                |  | 2016/07/12 | Category2  |
| Negotiable Certificates Of Deposit        | IPNNCDX20161110277.35          | INVESTEC BANK LIMITED                                     | Matured | 2016/07/12 |  | 2016/11/10 | ZAM000310523 | 0         | 7.35  | TERM | None |            |                |  |                         |                |  | 2016/07/12 | Category2  |
| Negotiable Certificates Of Deposit        | RANNCDX20170712278.5550000     | RAND MERCHANT BANK                                        | Matured | 2016/07/12 |  | 2017/07/12 | ZAM000310317 | 10000000  | 8.555 | TERM | None |            |                |  |                         |                |  | 2016/07/12 | Category2  |
| Negotiable Certificates Of Deposit        | RANNCDX20170712278.5000000     | RAND MERCHANT BANK                                        | Matured | 2016/07/12 |  | 2017/07/12 | ZAM000310408 | 40000000  | 8.5   | TERM | None |            |                |  |                         |                |  | 2016/07/12 | Category2  |
| Negotiable Certificates Of Deposit        | SBSNCDX20170110277.875         | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2016/07/12 |  | 2017/01/10 | ZAM000310467 | 25000000  | 7.875 | TERM | None |            |                |  |                         |                |  | 2016/07/12 | Category2  |
| Linked Negotiable Certificates Of Deposit | SBSLNCD201702133U03XXXXPLP0.55 | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2016/07/12 |  | 2017/02/13 | ZAM000310424 | 110000000 | 7.91  | ISDF | None | ZAR-JIBAR3 | PLUS-0.55-PRCT |  | None                    | Issuer Defined |  | 2016/07/12 | Category3  |
|                                           |                                |                                                           |         |            |  |            | ZAM000310424 |           |       |      |      |            |                |  |                         |                |  | 2016/07/12 | 2017/02/13 |
|                                           |                                |                                                           |         |            |  |            | ZAM000310424 |           | 7.9   |      |      |            |                |  |                         |                |  | 2016/08/15 | 2016/08/15 |
|                                           |                                |                                                           |         |            |  |            | ZAM000310424 |           | 7.908 |      |      |            |                |  |                         |                |  | 2016/11/14 | 2016/11/14 |
| Negotiable Certificates Of Deposit        | RANNCDX20160812277.0000000     | RAND MERCHANT BANK                                        | Matured | 2016/07/12 |  | 2016/08/12 | ZAM000310281 | 22000000  | 7     | TERM | None |            |                |  |                         |                |  | 2016/07/12 | Category2  |
| Negotiable Certificates Of Deposit        | IPNNCDX20170712278.55          | INVESTEC BANK LIMITED                                     | Matured | 2016/07/12 |  | 2017/07/12 | ZAM000310549 | 10000000  | 8.55  | TERM | None |            |                |  |                         |                |  | 2016/07/12 | Category2  |
| Negotiable Certificates Of Deposit        | SBSNCDX20170712278.555         | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2016/07/12 |  | 2017/07/12 | ZAM000310358 | 500000000 | 8.555 | TERM | None |            |                |  |                         |                |  | 2016/07/12 | Category2  |
| Promissory Notes                          | TLDPNXX201701091               | THE LAND AND AGRICULTURE DEVELOPMENT BANK OF SOUTH AFRICA | Matured | 2016/07/12 |  | 2017/01/09 | ZAM000310382 | 25000000  |       | None |      |            |                |  |                         |                |  | 2016/07/12 | Category1  |
| Floating Rate Notes                       | RANFRNX201907123U03XXXXPLB130. | RAND MERCHANT BANK                                        | Matured | 2016/07/12 |  | 2019/07/12 | ZAM000310283 | 224000000 | 8.46  | ISDF | None | ZAR-JIBAR3 | PLUS-130-BPS   |  | None                    | Issuer Defined |  | 2016/07/12 | Category3  |
|                                           |                                |                                                           |         |            |  |            | ZAM000310283 |           |       |      |      |            |                |  |                         |                |  | 2016/10/12 | 2019/07/12 |
|                                           |                                |                                                           |         |            |  |            | ZAM000310283 |           | 8.658 |      |      |            |                |  |                         |                |  | 2016/10/12 | 2016/10/12 |
|                                           |                                |                                                           |         |            |  |            | ZAM000310283 |           | 8.658 |      |      |            |                |  |                         |                |  | 2016/10/12 | 2017/01/12 |
|                                           |                                |                                                           |         |            |  |            | ZAM000310283 |           | 8.658 |      |      |            |                |  |                         |                |  | 2016/10/12 | 2017/04/12 |
|                                           |                                |                                                           |         |            |  |            | ZAM000310283 |           | 8.642 |      |      |            |                |  |                         |                |  | 2016/10/12 | 2017/07/12 |
|                                           |                                |                                                           |         |            |  |            | ZAM000310283 |           | 8.317 |      |      |            |                |  |                         |                |  | 2016/10/12 | 2017/10/12 |
|                                           |                                |                                                           |         |            |  |            | ZAM000310283 |           | 8.458 |      |      |            |                |  |                         |                |  | 2016/10/12 | 2018/01/12 |
|                                           |                                |                                                           |         |            |  |            | ZAM000310283 |           | 8.2   |      |      |            |                |  |                         |                |  | 2016/10/12 | 2018/04/12 |
|                                           |                                |                                                           |         |            |  |            | ZAM000310283 |           | 8.258 |      |      |            |                |  |                         |                |  | 2016/10/12 | 2018/07/12 |
|                                           |                                |                                                           |         |            |  |            | ZAM000310283 |           | 8.317 |      |      |            |                |  |                         |                |  | 2016/10/12 | 2018/10/12 |
|                                           |                                |                                                           |         |            |  |            | ZAM000310283 |           | 8.45  |      |      |            |                |  |                         |                |  | 2016/10/12 | 2019/01/14 |
|                                           |                                |                                                           |         |            |  |            | ZAM000310283 |           | 8.458 |      |      |            |                |  |                         |                |  | 2016/10/12 | 2019/04/12 |
| Negotiable Certificates Of Deposit        | RANNCDX20170712278.5000000     | RAND MERCHANT BANK                                        | Matured | 2016/07/12 |  | 2017/07/12 | ZAM000310440 | 500000000 | 8.5   | TERM | None |            |                |  |                         |                |  | 2016/07/12 | Category2  |
| Negotiable Certificates Of Deposit        | ABPNCDX20170712278.50          | ABSA BANK LIMITED                                         | Matured | 2016/07/12 |  | 2017/07/12 | ZAM000310374 | 58000000  | 8.5   | TERM | None |            |                |  |                         |                |  | 2016/07/12 | Category2  |
| Negotiable Certificates Of Deposit        | ABPNCDX20160812277.025         | ABSA BANK LIMITED                                         | Matured | 2016/07/12 |  | 2016/08/12 | ZAM000310341 | 22000000  | 7.025 | TERM | None |            |                |  |                         |                |  | 2016/07/12 | Category2  |
| Negotiable Certificates Of Deposit        | ABPNCDX20170712278.475         | ABSA BANK LIMITED                                         | Matured | 2016/07/12 |  | 2017/07/12 | ZAM000310432 | 81000000  | 8.475 | TERM | None |            |                |  |                         |                |  | 2016/07/12 | Category2  |
| Floating Rate Notes                       | RANFRNX201707123U03XXXXPLB90.  | RAND MERCHANT BANK                                        | Matured | 2016/07/12 |  | 2017/07/12 | ZAM000310267 | 348000000 | 8.26  | ISDF | None | ZAR-JIBAR3 | PLUS-90-BPS    |  | None                    | Issuer Defined |  | 2016/07/12 | Category3  |
|                                           |                                |                                                           |         |            |  |            | ZAM000310267 |           |       |      |      |            |                |  |                         |                |  | 2016/10/12 | 2017/07/12 |
|                                           |                                |                                                           |         |            |  |            | ZAM000310267 |           | 8.258 |      |      |            |                |  |                         |                |  | 2016/10/12 | 2016/10/12 |
|                                           |                                |                                                           |         |            |  |            | ZAM000310267 |           | 8.258 |      |      |            |                |  |                         |                |  | 2016/10/12 | 2017/01/12 |
|                                           |                                |                                                           |         |            |  |            | ZAM000310267 |           | 8.258 |      |      |            |                |  |                         |                |  | 2016/10/12 | 2017/04/12 |
| Negotiable Certificates Of Deposit        | SBSNCDX20160812277.            | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2016/07/12 |  | 2016/08/12 | ZAM000310325 | 220000000 | 7     | TERM | None |            |                |  |                         |                |  | 2016/07/12 | Category2  |
| Negotiable Certificates Of Deposit        | SBSNCDX20170712278.45          | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2016/07/12 |  | 2017/07/12 | ZAM000310374 | 20000000  | 8.45  | TERM | None |            |                |  |                         |                |  | 2016/07/12 | Category2  |
| Negotiable Certificates Of Deposit        | NBKLNCD20170712278.475         |                                                           |         |            |  |            |              |           |       |      |      |            |                |  |                         |                |  |            |            |



|                                               |  |                                    |                                                           |         |            |            |              |           |       |      |      |    |            |                 |      |                         |            |  |  |           |
|-----------------------------------------------|--|------------------------------------|-----------------------------------------------------------|---------|------------|------------|--------------|-----------|-------|------|------|----|------------|-----------------|------|-------------------------|------------|--|--|-----------|
| Negotiable Certificates Of Deposit            |  | NBKNCDDX201707142T8.5              | NEDBANK CAPITAL                                           | Matured | 2016/07/14 | 2017/07/14 | ZAM000311067 | 1000000   | 8.5   | TERM | None |    |            |                 |      |                         | 2016/07/14 |  |  | Category2 |
| Floating Rate Notes                           |  | IFUFNRNX201701163QUJ03XXXXPLP0.56  | IMPUMLELO CP NOTE PROGRAMME I RF LTD                      | Matured | 2016/07/14 | 2017/01/16 | ZAM000311000 | 39000000  | 7.92  | QUTR | None | 14 | ZAR-JIBAR3 | PLUS-0.56-PRCT  | None | Quarterly Payment Cycle | 2016/07/14 |  |  | Category3 |
|                                               |  |                                    |                                                           |         |            |            | ZAM000311000 |           | 7.918 |      |      |    |            |                 |      |                         | 2016/10/14 |  |  |           |
| Negotiable Certificates Of Deposit            |  | ABPNCDX201707142T8.50              | ASBA BANK LIMITED                                         | Matured | 2016/07/14 | 2017/07/14 | ZAM000310986 | 10000000  | 8.5   | TERM | None |    |            |                 |      |                         | 2016/07/14 |  |  | Category2 |
| Negotiable Certificates Of Deposit            |  | SBSNCDX2017071162T7.9              | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2016/07/14 | 2017/01/16 | ZAM000311190 | 4000000   | 7.9   | TERM | None |    |            |                 |      |                         | 2016/07/14 |  |  | Category2 |
| Promissory Notes                              |  | TLDPNXX201701121                   | THE LAND AND AGRICULTURE DEVELOPMENT BANK OF SOUTH AFRICA | Matured | 2016/07/14 | 2017/01/13 | ZAM000311018 | 5000000   |       |      | None |    |            |                 |      |                         | 2016/07/14 |  |  | Category1 |
| Promissory Notes                              |  | TLDPNXX201701121                   | THE LAND AND AGRICULTURE DEVELOPMENT BANK OF SOUTH AFRICA | Matured | 2016/07/14 | 2017/01/12 | ZAM000311026 | 50000000  |       |      | None |    |            |                 |      |                         | 2016/07/14 |  |  | Category1 |
| Negotiable Certificates Of Deposit            |  | IPUNCDCX201610142T7.85             | IMPUMLELO CP NOTE PROGRAMME I RF LTD                      | Matured | 2016/07/14 | 2016/10/14 | ZAM000310994 | 35000000  | 7.85  | TERM | None |    |            |                 |      |                         | 2016/07/14 |  |  | Category2 |
| Negotiable Certificates Of Deposit            |  | SBSNCDX201707142T8.475             | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2016/07/14 | 2017/07/14 | ZAM000311124 | 12000000  | 8.475 | TERM | None |    |            |                 |      |                         | 2016/07/14 |  |  | Category2 |
| Negotiable Certificates Of Deposit            |  | SBSNCDX201707172T8.475             | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2016/07/15 | 2017/07/17 | ZAM000311141 | 7000000   | 8.475 | TERM | None |    |            |                 |      |                         | 2016/07/15 |  |  | Category2 |
| Commercial Paper Bills/ Capital Project Bills |  | ESKCPBX201701141                   | ESKOM HOLDINGS SOC LTD                                    | Matured | 2016/07/15 | 2017/07/14 | ZAM000311208 | 10000000  |       |      | None |    |            |                 |      |                         | 2016/07/15 |  |  | Category1 |
| Promissory Notes                              |  | TLDPNXX201701131                   | THE LAND AND AGRICULTURE DEVELOPMENT BANK OF SOUTH AFRICA | Matured | 2016/07/15 | 2017/01/13 | ZAM000311232 | 50000000  |       |      | None |    |            |                 |      |                         | 2016/07/15 |  |  | Category2 |
| Negotiable Certificates Of Deposit            |  | ABPNCDX201707172T8.50              | ASBA BANK LIMITED                                         | Matured | 2016/07/15 | 2017/07/17 | ZAM000311125 | 12000000  | 8.5   | TERM | None |    |            |                 |      |                         | 2016/07/15 |  |  | Category2 |
| Negotiable Certificates Of Deposit            |  | RANNCDX201707142T8.5000000         | RAND MERCHANT BANK                                        | Matured | 2016/07/15 | 2017/07/14 | ZAM000311234 |           | 8.5   | TERM | None |    |            |                 |      |                         | 2016/07/15 |  |  | Category2 |
| Negotiable Certificates Of Deposit            |  | IPNNCDX201707142T8.6               | INVESTEC BANK LIMITED                                     | Matured | 2016/07/15 | 2017/07/14 | ZAM000311257 | 0         | 8.6   | TERM | None |    |            |                 |      |                         | 2016/07/15 |  |  | Category2 |
| Promissory Notes                              |  | TLDPNXX201704131                   | THE LAND AND AGRICULTURE DEVELOPMENT BANK OF SOUTH AFRICA | Matured | 2016/07/15 | 2017/04/13 | ZAM000311124 | 50000000  |       |      | None |    |            |                 |      |                         | 2016/07/15 |  |  | Category1 |
| Negotiable Certificates Of Deposit            |  | ABPNCDX201707172T8.55              | ASBA BANK LIMITED                                         | Matured | 2016/07/15 | 2017/07/17 | ZAM000311182 | 32000000  | 8.55  | TERM | None |    |            |                 |      |                         | 2016/07/15 |  |  | Category2 |
| Promissory Notes                              |  | TLDPNXX201701121                   | THE LAND AND AGRICULTURE DEVELOPMENT BANK OF SOUTH AFRICA | Matured | 2016/07/15 | 2017/01/12 | ZAM000311240 | 10000000  |       |      | None |    |            |                 |      |                         | 2016/07/15 |  |  | Category1 |
| Negotiable Certificates Of Deposit            |  | ABPNCDX201701132T7.90              | ASBA BANK LIMITED                                         | Matured | 2016/07/15 | 2017/01/13 | ZAM000311253 |           | 7.9   | TERM | None |    |            |                 |      |                         | 2016/07/15 |  |  | Category2 |
| Negotiable Certificates Of Deposit            |  | SBSNCDX201701132T7.875             | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2016/07/15 | 2017/01/13 | ZAM000311299 | 60000000  | 7.875 | TERM | None |    |            |                 |      |                         | 2016/07/15 |  |  | Category2 |
| Negotiable Certificates Of Deposit            |  | SBSNCDX201701112T7.875             | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2016/07/15 | 2017/01/11 | ZAM000311281 | 50000000  | 7.875 | TERM | None |    |            |                 |      |                         | 2016/07/15 |  |  | Category2 |
| Negotiable Certificates Of Deposit            |  | ABPNCDX20160815ZT7.025             | ASBA BANK LIMITED                                         | Matured | 2016/07/15 | 2016/08/15 | ZAM000311158 | 2000000   | 7.025 | TERM | None |    |            |                 |      |                         | 2016/07/15 |  |  | Category2 |
| Negotiable Certificates Of Deposit            |  | NBKNCDDX201707182T8.5              | NEDBANK CAPITAL                                           | Matured | 2016/07/18 | 2017/07/18 | ZAM000311157 | 47000000  | 8.5   | TERM | None |    |            |                 |      |                         | 2016/07/18 |  |  | Category2 |
| Negotiable Certificates Of Deposit            |  | RANNCDX201707182T8.5250000         | RAND MERCHANT BANK                                        | Matured | 2016/07/18 | 2017/07/18 | ZAM000311455 | 1000000   | 8.525 | TERM | None |    |            |                 |      |                         | 2016/07/18 |  |  | Category2 |
| Negotiable Certificates Of Deposit            |  | SBSNCDX201704182T8.15              | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2016/07/18 | 2017/04/18 | ZAM000311463 | 2000000   | 8.15  | TERM | None |    |            |                 |      |                         | 2016/07/18 |  |  | Category2 |
| Negotiable Certificates Of Deposit            |  | RANNCDX201707182T8.5000000         | RAND MERCHANT BANK                                        | Matured | 2016/07/18 | 2017/07/18 | ZAM000311356 | 22500000  | 8.5   | TERM | None |    |            |                 |      |                         | 2016/07/18 |  |  | Category2 |
| Negotiable Certificates Of Deposit            |  | SBSNCDX201707182T8.475             | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2016/07/18 | 2017/07/18 | ZAM000311380 | 38000000  | 8.475 | TERM | None |    |            |                 |      |                         | 2016/07/18 |  |  | Category2 |
| Negotiable Certificates Of Deposit            |  | SBSNCDX201610182T7.25              | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2016/07/19 | 2016/10/19 | ZAM000311148 | 3000000   | 7.25  | TERM | None |    |            |                 |      |                         | 2016/07/19 |  |  | Category2 |
| Negotiable Certificates Of Deposit            |  | SBSNCDX201707182T7.875             | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2016/07/18 | 2017/07/18 | ZAM000311448 | 5000000   | 7.875 | TERM | None |    |            |                 |      |                         | 2016/07/18 |  |  | Category2 |
| Promissory Notes                              |  | TLDPNXX201701161                   | THE LAND AND AGRICULTURE DEVELOPMENT BANK OF SOUTH AFRICA | Matured | 2016/07/18 | 2017/01/16 | ZAM000311372 | 50000000  |       |      | None |    |            |                 |      |                         | 2016/07/18 |  |  | Category1 |
| Negotiable Certificates Of Deposit            |  | SBSNCDX201608182T7.7               | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2016/07/18 | 2016/08/18 | ZAM000311414 | 2000000   | 7     | TERM | None |    |            |                 |      |                         | 2016/07/18 |  |  | Category2 |
| Floating Rate Notes                           |  | ABPFRNXX201701183QUJ03XXXXPLP0.575 | ASBA BANK LIMITED                                         | Matured | 2016/07/18 | 2017/01/18 | ZAM000311406 | 77100000  | 7.93  | QUTR | None | 18 | ZAR-JIBAR3 | PLUS-0.575-PRCT | None | Quarterly Payment Cycle | 2016/07/18 |  |  | Category3 |
|                                               |  |                                    |                                                           |         |            |            | ZAM000311406 |           | 7.933 |      |      |    |            |                 |      |                         | 2016/10/18 |  |  |           |
| Linked Negotiable Certificates Of Deposit     |  | RANLNCDDX201707183MPRMFIRNMB236    | RAND MERCHANT BANK                                        | Matured | 2016/07/18 | 2017/07/18 | ZAM000311331 | 133000000 | 7.84  | MNTH | None | 18 | ZAR-PRIME  | MINUS-236-BPS   | None | Ad Hoc                  | 2016/07/18 |  |  | Category3 |
| Negotiable Certificates Of Deposit            |  | IPNNCDX201608182T7.0               | INVESTEC BANK LIMITED                                     | Matured | 2016/07/18 | 2016/08/18 | ZAM000311364 | 0         | 7.1   | TERM | None |    |            |                 |      |                         | 2016/07/18 |  |  | Category2 |
| Negotiable Certificates Of Deposit            |  | SBSNCDX201701182T7.875             | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2016/07/18 | 2017/01/18 | ZAM000311471 | 45000000  | 7.875 | TERM | None |    |            |                 |      |                         | 2016/07/18 |  |  | Category2 |
| Negotiable Certificates Of Deposit            |  | NBKNCDDX201907182T8.95             | NEDBANK CAPITAL                                           | Matured | 2016/07/18 | 2019/07/18 | ZAM000311323 | 2000000   | 8.95  | ISDF | None |    |            |                 |      |                         | 2016/07/18 |  |  | Category2 |
|                                               |  |                                    |                                                           |         |            |            | ZAM000311323 |           |       |      |      |    |            |                 |      |                         | 2017/01/18 |  |  |           |
|                                               |  |                                    |                                                           |         |            |            | ZAM000311323 |           |       |      |      |    |            |                 |      |                         | 2017/07/18 |  |  |           |
|                                               |  |                                    |                                                           |         |            |            | ZAM000311323 |           |       |      |      |    |            |                 |      |                         | 2018/01/18 |  |  |           |
|                                               |  |                                    |                                                           |         |            |            | ZAM000311323 |           |       |      |      |    |            |                 |      |                         | 2018/07/18 |  |  |           |
|                                               |  |                                    |                                                           |         |            |            | ZAM000311323 |           |       |      |      |    |            |                 |      |                         | 2019/01/18 |  |  |           |
|                                               |  |                                    |                                                           |         |            |            | ZAM000311323 |           |       |      |      |    |            |                 |      |                         | 2019/07/18 |  |  |           |
| Negotiable Certificates Of Deposit            |  | IPNNCDX201801182T8.53              | INVESTEC BANK LIMITED                                     | Matured | 2016/07/18 | 2018/01/18 | ZAM000311489 | 30000000  | 8.53  | ISDF | None |    |            |                 |      |                         | 2016/07/18 |  |  | Category2 |
|                                               |  |                                    |                                                           |         |            |            | ZAM000311489 |           |       |      |      |    |            |                 |      |                         | 2017/01/18 |  |  |           |
|                                               |  |                                    |                                                           |         |            |            | ZAM000311489 |           |       |      |      |    |            |                 |      |                         | 2017/07/18 |  |  |           |
|                                               |  |                                    |                                                           |         |            |            | ZAM000311489 |           |       |      |      |    |            |                 |      |                         | 2018/01/18 |  |  |           |
| Negotiable Certificates Of Deposit            |  | ABPNCDX201707182T8.55              | ASBA BANK LIMITED                                         | Matured | 2016/07/18 | 2017/07/18 | ZAM000311315 | 329000000 | 8.55  | TERM | None |    |            |                 |      |                         | 2016/07/18 |  |  | Category2 |
| Negotiable Certificates Of Deposit            |  | IPNNCDX201707182T8.55              | INVESTEC BANK LIMITED                                     | Matured | 2016/07/18 | 2017/07/18 | ZAM000311398 | 17500000  | 8.55  | TERM | None |    |            |                 |      |                         | 2016/07/18 |  |  | Category2 |
| Negotiable Certificates Of Deposit            |  | RANNCDX201707192T8.52500000        | RAND MERCHANT BANK                                        | Matured | 2016/07/19 | 2017/07/19 | ZAM000311620 | 15000000  | 8.525 | TERM | None |    |            |                 |      |                         | 2016/07/19 |  |  | Category2 |
| Negotiable Certificates Of Deposit            |  | ABPNCDX20161025ZT7.30              | ASBA BANK LIMITED                                         | Matured | 2016/07/19 | 2016/10/25 | ZAM000311695 | 3000000   | 7.3   | TERM | None |    |            |                 |      |                         | 2016/07/19 |  |  | Category2 |
| Negotiable Certificates Of Deposit            |  | RANNCDX201707192T8.5250000         | RAND MERCHANT BANK                                        | Matured | 2016/07/19 | 2017/07/19 | ZAM000311739 | 3000000   | 8.525 | TERM | None |    |            |                 |      |                         | 2016/07/19 |  |  | Category2 |
| Promissory Notes                              |  | TLDPNXX201707191                   | THE LAND AND AGRICULTURE DEVELOPMENT BANK OF SOUTH AFRICA | Matured | 2016/07/19 | 2017/07/19 | ZAM000311745 | 50000000  |       |      | None |    |            |                 |      |                         | 2016/07/19 |  |  | Category1 |
| Promissory Notes                              |  | TLDPNXX201707171                   | THE LAND AND AGRICULTURE DEVELOPMENT BANK OF SOUTH AFRICA | Matured | 2016/07/19 | 2017/07/17 | ZAM000311752 | 25000000  |       |      | None |    |            |                 |      |                         | 2016/07/19 |  |  | Category1 |
| Negotiable Certificates Of Deposit            |  | RANNCDX201707192T8.52500000        | RAND MERCHANT BANK                                        | Matured | 2016/07/19 | 2017/07/19 | ZAM000311869 | 33000000  | 8.525 | TERM | None |    |            |                 |      |                         | 2016/07/19 |  |  | Category2 |
| Negotiable Certificates Of Deposit            |  | SBSNCDX201707192T8.575             | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2016/07/19 | 2017/07/19 | ZAM000311851 | 0         | 8.475 | TERM | None |    |            |                 |      |                         | 2016/07/19 |  |  | Category2 |
| Floating Rate Notes                           |  | ABPFRNXX201707193QUJ03XXXXPLB85    | ASBA BANK LIMITED                                         | Matured | 2016/07/19 | 2017/07/19 | ZAM000311679 | 8.19      |       | QUTR | None | 19 | ZAR-JIBAR3 | PLUS-85-BPS     | None | Quarterly Payment Cycle | 2016/07/19 |  |  | Category3 |
|                                               |  |                                    |                                                           |         |            |            | ZAM000311679 |           | 8.208 |      |      |    |            |                 |      |                         | 2016/10/19 |  |  |           |
|                                               |  |                                    |                                                           |         |            |            | ZAM000311679 |           | 8.192 |      |      |    |            |                 |      |                         | 2017/01/19 |  |  |           |
| Promissory Notes                              |  | TLDPNXX201704181                   | THE LAND AND AGRICULTURE DEVELOPMENT BANK OF SOUTH AFRICA | Matured | 2016/07/19 | 2017/04/18 | ZAM000311785 | 50000000  |       |      | None |    |            |                 |      |                         | 2016/07/19 |  |  | Category1 |
| Negotiable Certificates Of Deposit            |  | RANNCDX201910212T8.06000000        | RAND MERCHANT BANK                                        | Matured | 2016/07/19 | 2019/10/21 | ZAM000311505 | 32000000  | 9.06  | ISDF | None |    |            |                 |      |                         | 2016/07/19 |  |  | Category2 |
|                                               |  |                                    |                                                           |         |            |            | ZAM000311505 |           |       |      |      |    |            |                 |      |                         | 2016/10/21 |  |  |           |
|                                               |  |                                    |                                                           |         |            |            | ZAM000311505 |           |       |      |      |    |            |                 |      |                         | 2017/04/21 |  |  |           |
|                                               |  |                                    |                                                           |         |            |            | ZAM000311505 |           |       |      |      |    |            |                 |      |                         | 2017/10/21 |  |  |           |
|                                               |  |                                    |                                                           |         |            |            | ZAM000311505 |           |       |      |      |    |            |                 |      |                         | 2018/04/21 |  |  |           |
|                                               |  |                                    |                                                           |         |            |            | ZAM000311505 |           |       |      |      |    |            |                 |      |                         | 2018/10/22 |  |  |           |
|                                               |  |                                    |                                                           |         |            |            | ZAM000311505 |           |       |      |      |    |            |                 |      |                         | 2019/04/23 |  |  |           |
|                                               |  |                                    |                                                           |         |            |            | ZAM000311505 |           |       |      |      |    |            |                 |      |                         | 2019/10/23 |  |  |           |
| Commercial Paper Bills/ Capital Project Bills |  | ESKCPBX201707191                   | ESKOM HOLDINGS SOC LTD                                    | Matured | 2016/07/19 | 2017/07/19 | ZAM000311646 | 10000000  |       |      | None |    |            |                 |      |                         | 2016/07/19 |  |  | Category1 |
| Promissory Notes                              |  | TLDPNXX201701171                   | THE LAND AND AGRICULTURE DEVELOPMENT BANK OF SOUTH AFRICA | Matured | 2016/07/19 | 2017/01/17 | ZAM000311760 | 50000000  |       |      | None |    |            |                 |      |                         | 2016/07/19 |  |  | Category1 |
| Promissory Notes                              |  | TLDPNXX201705151                   | THE LAND AND AGRICULTURE DEVELOPMENT BANK OF SOUTH AFRICA | Matured | 2016/07/19 | 2017/05/15 | ZAM000311778 | 50000000  |       |      | None |    |            |                 |      |                         | 2016/07/19 |  |  | Category1 |
| Negotiable Certificates Of Deposit            |  | NBKNCDDX201707192T8.525            | NEDBANK CAPITAL                                           | Matured | 2016/07/19 | 2017/07/19 | ZAM000311554 | 9000000   | 8.525 | TERM | None |    |            |                 |      |                         | 2016/07/19 |  |  | Category2 |
| Negotiable Certificates Of Deposit            |  | NBKNCDDX201701312T7.9              | NEDBANK CAPITAL                                           | Matured | 2016/07/19 | 2017/01/31 | ZAM000311638 | 68000000  | 7.9   | TERM | None |    |            |                 |      |                         | 2016/07/19 |  |  | Category2 |
| Negotiable Certificates Of Deposit            |  | ABPNCDX201701312T7.90              | ASBA BANK LIMITED                                         | M       |            |            |              |           |       |      |      |    |            |                 |      |                         |            |  |  |           |



|                                               |                                 |                                                           |         |            |  |            |              |            |       |  |      |      |  |            |                 |  |      |                |            |            |            |
|-----------------------------------------------|---------------------------------|-----------------------------------------------------------|---------|------------|--|------------|--------------|------------|-------|--|------|------|--|------------|-----------------|--|------|----------------|------------|------------|------------|
| Negotiable Certificates Of Deposit            | RANNCXD201707212T8.5150000      | RAND MERCHANT BANK                                        | Matured | 2016/07/22 |  | 2017/07/21 | ZAM000312644 | 0          | 8.515 |  | TERM | None |  |            |                 |  |      |                | 2016/07/22 |            | Category2  |
| Negotiable Certificates Of Deposit            | RANNCXD201707202T8.4500000      | RAND MERCHANT BANK                                        | Matured | 2016/07/22 |  | 2017/07/20 | ZAM000312438 | 7000000    | 8.45  |  | TERM | None |  |            |                 |  |      |                | 2016/07/22 |            | Category2  |
| Negotiable Certificates Of Deposit            | ABPNCDX201707212T8.475          | ABSA BANK LIMITED                                         | Matured | 2016/07/22 |  | 2017/07/21 | ZAM000312503 | 9500000    | 8.475 |  | TERM | None |  |            |                 |  |      |                | 2016/07/22 |            | Category2  |
| Negotiable Certificates Of Deposit            | SBSNCDX201707212T8.525          | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2016/07/22 |  | 2017/07/21 | ZAM000312636 | 500000000  | 8.525 |  | TERM | None |  |            |                 |  |      |                | 2016/07/22 |            | Category2  |
| Floating Rate Notes                           | RANFRNX201807233U03XXXXPLB97.5  | RAND MERCHANT BANK                                        | Matured | 2016/07/22 |  | 2018/07/23 | ZAM000312586 | 320000000  | 7.88  |  | ISDF | None |  | ZAR-JIBAR3 | PLUS-97.5-BPS   |  | None | Issuer Defined | 2016/07/22 |            | Category3  |
|                                               |                                 |                                                           |         |            |  |            | ZAM000312586 |            | 8.333 |  |      |      |  |            |                 |  |      |                |            | 2016/07/22 | 2018/07/23 |
|                                               |                                 |                                                           |         |            |  |            | ZAM000312586 |            | 8.333 |  |      |      |  |            |                 |  |      |                |            | 2018/10/24 | 2018/10/24 |
|                                               |                                 |                                                           |         |            |  |            | ZAM000312586 |            | 8.317 |  |      |      |  |            |                 |  |      |                |            | 2017/01/23 | 2017/01/23 |
|                                               |                                 |                                                           |         |            |  |            | ZAM000312586 |            | 8.058 |  |      |      |  |            |                 |  |      |                |            | 2017/04/24 | 2017/04/24 |
|                                               |                                 |                                                           |         |            |  |            | ZAM000312586 |            | 8     |  |      |      |  |            |                 |  |      |                |            | 2017/07/24 | 2017/07/24 |
|                                               |                                 |                                                           |         |            |  |            | ZAM000312586 |            | 8.117 |  |      |      |  |            |                 |  |      |                |            | 2017/10/23 | 2017/10/23 |
|                                               |                                 |                                                           |         |            |  |            | ZAM000312586 |            | 8.117 |  |      |      |  |            |                 |  |      |                |            | 2018/01/22 | 2018/01/22 |
|                                               |                                 |                                                           |         |            |  |            | ZAM000312586 |            | 7.875 |  |      |      |  |            |                 |  |      |                |            | 2018/04/23 | 2018/04/23 |
| Negotiable Certificates Of Deposit            | SBSNCDX201707212T8.45           | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2016/07/22 |  | 2017/07/21 | ZAM000312388 | 500000000  | 8.45  |  | TERM | None |  |            |                 |  |      |                | 2016/07/22 |            | Category2  |
| Negotiable Certificates Of Deposit            | IPNNCDX201707212T8.53           | INVESTEC BANK LIMITED                                     | Matured | 2016/07/22 |  | 2017/07/17 | ZAM000312404 | 3000000    | 8.53  |  | TERM | None |  |            |                 |  |      |                | 2016/07/22 |            | Category2  |
| Negotiable Certificates Of Deposit            | IPNNCDX201707202T8.505          | INVESTEC BANK LIMITED                                     | Matured | 2016/07/22 |  | 2017/07/20 | ZAM000312487 | 1000000    | 8.525 |  | TERM | None |  |            |                 |  |      |                | 2016/07/22 |            | Category2  |
| Floating Rate Notes                           | ABPFRNX201705223U03XXXXPLP0.65  | ABSA BANK LIMITED                                         | Matured | 2016/07/22 |  | 2017/05/22 | ZAM000312321 | 3000000    | 7.98  |  | ISDF | None |  | ZAR-JIBAR3 | PLUS-0.65-PRCT  |  | None | Issuer Defined | 2016/07/22 |            | Category3  |
|                                               |                                 |                                                           |         |            |  |            | ZAM000312321 |            | 7.992 |  |      |      |  |            |                 |  |      |                |            | 2017/05/22 |            |
|                                               |                                 |                                                           |         |            |  |            | ZAM000312321 |            | 8.008 |  |      |      |  |            |                 |  |      |                |            | 2016/08/22 | 2016/08/22 |
|                                               |                                 |                                                           |         |            |  |            | ZAM000312321 |            | 7.975 |  |      |      |  |            |                 |  |      |                |            | 2016/11/22 | 2016/11/22 |
| Linked Negotiable Certificates Of Deposit     | IPNLNCD201710203U03XXXXPLP0.875 | INVESTEC BANK LIMITED                                     | Matured | 2016/07/22 |  | 2017/10/20 | ZAM000312347 | 3000000    | 7.96  |  | ISDF | None |  | ZAR-JIBAR3 | PLUS-0.875-PRCT |  | None | Issuer Defined | 2016/07/22 |            | Category3  |
|                                               |                                 |                                                           |         |            |  |            | ZAM000312347 |            | 8.233 |  |      |      |  |            |                 |  |      |                |            | 2017/10/20 | 2017/10/20 |
|                                               |                                 |                                                           |         |            |  |            | ZAM000312347 |            | 8.233 |  |      |      |  |            |                 |  |      |                |            | 2016/10/21 | 2016/10/21 |
|                                               |                                 |                                                           |         |            |  |            | ZAM000312347 |            | 8.217 |  |      |      |  |            |                 |  |      |                |            | 2017/01/20 | 2017/01/20 |
|                                               |                                 |                                                           |         |            |  |            | ZAM000312347 |            | 7.958 |  |      |      |  |            |                 |  |      |                |            | 2017/04/21 | 2017/04/21 |
|                                               |                                 |                                                           |         |            |  |            | ZAM000312347 |            | 7.958 |  |      |      |  |            |                 |  |      |                |            | 2017/07/21 | 2017/07/21 |
| Negotiable Certificates Of Deposit            | NBKNCXD201707202T8.45           | NEDBANK CAPITAL                                           | Matured | 2016/07/22 |  | 2017/07/20 | ZAM000312446 | 170000000  | 8.45  |  | TERM | None |  |            |                 |  |      |                | 2016/07/22 |            | Category2  |
| Negotiable Certificates Of Deposit            | SBSNCDX201707242T8.425          | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2016/07/22 |  | 2017/07/24 | ZAM000312552 | 190000000  | 8.425 |  | TERM | None |  |            |                 |  |      |                | 2016/07/22 |            | Category2  |
| Negotiable Certificates Of Deposit            | ABPNCDX201707202T8.475          | ABSA BANK LIMITED                                         | Matured | 2016/07/22 |  | 2017/07/20 | ZAM000312453 | 2000000    | 8.475 |  | TERM | None |  |            |                 |  |      |                | 2016/07/22 |            | Category2  |
| Promissory Notes                              | TLDPNXX201705181                | THE LAND AND AGRICULTURE DEVELOPMENT BANK OF SOUTH AFRICA | Matured | 2016/07/22 |  | 2017/05/18 | ZAM000312610 | 500000000  |       |  | None | None |  |            |                 |  |      |                | 2016/07/22 |            | Category1  |
| Promissory Notes                              | TLDPNXX201703201                | THE LAND AND AGRICULTURE DEVELOPMENT BANK OF SOUTH AFRICA | Matured | 2016/07/22 |  | 2017/03/20 | ZAM000312628 | 500000000  |       |  | None | None |  |            |                 |  |      |                | 2016/07/22 |            | Category1  |
| Negotiable Certificates Of Deposit            | ABPNCDX201707212T8.475          | ABSA BANK LIMITED                                         | Matured | 2016/07/22 |  | 2017/07/21 | ZAM000312370 | 160000000  | 8.475 |  | TERM | None |  |            |                 |  |      |                | 2016/07/22 |            | Category2  |
| Negotiable Certificates Of Deposit            | ESKCPBX201707221T8.45           | ESKOM HOLDINGS SOC LTD                                    | Matured | 2016/07/22 |  | 2017/08/21 | ZAM000312560 | 1000000    | 8.45  |  | TERM | None |  |            |                 |  |      |                | 2016/07/22 |            | Category2  |
| Negotiable Certificates Of Deposit            | ABPNCDX201608222T7.025          | ABSA BANK LIMITED                                         | Matured | 2016/07/22 |  | 2016/08/22 | ZAM000312479 | 6000000    | 7.025 |  | TERM | None |  |            |                 |  |      |                | 2016/07/22 |            | Category2  |
| Negotiable Certificates Of Deposit            | SBSNCDX201701232T7.85           | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2016/07/22 |  | 2017/01/23 | ZAM000312545 | 5000000    | 7.85  |  | TERM | None |  |            |                 |  |      |                | 2016/07/22 |            | Category2  |
| Negotiable Certificates Of Deposit            | RANNCXD201707212T8.4500000      | RAND MERCHANT BANK                                        | Matured | 2016/07/22 |  | 2017/07/21 | ZAM000312669 | 21000000   | 8.45  |  | TERM | None |  |            |                 |  |      |                | 2016/07/22 |            | Category2  |
| Linked Negotiable Certificates Of Deposit     | IPNLNCD201707213U03XXXXPLP0.975 | INVESTEC BANK LIMITED                                     | Matured | 2016/07/22 |  | 2017/07/21 | ZAM000312481 | 1136000000 | 8.32  |  | ISDF | None |  | ZAR-JIBAR3 | PLUS-0.975-PRCT |  | None | Issuer Defined | 2016/07/22 |            | Category3  |
|                                               |                                 |                                                           |         |            |  |            | ZAM000312461 |            | 8.333 |  |      |      |  |            |                 |  |      |                |            | 2017/07/21 |            |
|                                               |                                 |                                                           |         |            |  |            | ZAM000312461 |            | 8.333 |  |      |      |  |            |                 |  |      |                |            | 2016/10/21 | 2016/10/21 |
|                                               |                                 |                                                           |         |            |  |            | ZAM000312461 |            | 8.317 |  |      |      |  |            |                 |  |      |                |            | 2017/01/20 | 2017/01/20 |
|                                               |                                 |                                                           |         |            |  |            | ZAM000312461 |            | 8.45  |  |      |      |  |            |                 |  |      |                |            | 2017/04/21 | 2017/04/21 |
| Negotiable Certificates Of Deposit            | SBSNCDX201707242T8.45           | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2016/07/22 |  | 2017/07/24 | ZAM000312354 | 7000000    | 8.45  |  | TERM | None |  |            |                 |  |      |                | 2016/07/22 |            | Category2  |
| Negotiable Certificates Of Deposit            | RANNCXD201707212T8.4750000      | RAND MERCHANT BANK                                        | Matured | 2016/07/22 |  | 2017/07/21 | ZAM000312362 | 17000000   | 8.475 |  | TERM | None |  |            |                 |  |      |                | 2016/07/22 |            | Category2  |
| Negotiable Certificates Of Deposit            | NBKNCXD201707212T8.475          | NEDBANK CAPITAL                                           | Matured | 2016/07/22 |  | 2017/07/21 | ZAM000312396 | 172000000  | 8.475 |  | TERM | None |  |            |                 |  |      |                | 2016/07/22 |            | Category2  |
| Negotiable Certificates Of Deposit            | ABPNCDX201707212T8.525          | ABSA BANK LIMITED                                         | Matured | 2016/07/22 |  | 2017/07/21 | ZAM000312412 | 500000000  | 8.525 |  | TERM | None |  |            |                 |  |      |                | 2016/07/22 |            | Category2  |
| Negotiable Certificates Of Deposit            | SBSNCDX201707202T8.425          | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2016/07/22 |  | 2017/07/20 | ZAM000312420 | 190000000  | 8.425 |  | TERM | None |  |            |                 |  |      |                | 2016/07/22 |            | Category2  |
| Negotiable Certificates Of Deposit            | RANNCXD201707212T8.5250000      | RAND MERCHANT BANK                                        | Matured | 2016/07/22 |  | 2017/07/21 | ZAM000312511 | 20000000   | 8.525 |  | TERM | None |  |            |                 |  |      |                | 2016/07/22 |            | Category2  |
| Negotiable Certificates Of Deposit            | SBSNCDX201610242T7.25           | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2016/07/22 |  | 2016/10/24 | ZAM000312537 | 1000000    | 7.25  |  | TERM | None |  |            |                 |  |      |                | 2016/07/22 |            | Category2  |
| Floating Rate Notes                           | ABPFRNX202001223U03XXXXPLB132.5 | ABSA BANK LIMITED                                         | Matured | 2016/07/22 |  | 2020/01/22 | ZAM000312297 | 200000000  | 8.1   |  | ISDF | None |  | ZAR-JIBAR3 | PLUS-132.5-BPS  |  | None | Issuer Defined | 2016/07/22 |            | Category3  |
|                                               |                                 |                                                           |         |            |  |            | ZAM000312297 |            | 8.683 |  |      |      |  |            |                 |  |      |                |            | 2020/01/22 |            |
|                                               |                                 |                                                           |         |            |  |            | ZAM000312297 |            | 8.683 |  |      |      |  |            |                 |  |      |                |            | 2016/10/24 | 2016/10/24 |
|                                               |                                 |                                                           |         |            |  |            | ZAM000312297 |            | 8.667 |  |      |      |  |            |                 |  |      |                |            | 2017/01/23 | 2017/01/23 |
|                                               |                                 |                                                           |         |            |  |            | ZAM000312297 |            | 8.408 |  |      |      |  |            |                 |  |      |                |            | 2017/04/24 | 2017/04/24 |
|                                               |                                 |                                                           |         |            |  |            | ZAM000312297 |            | 8.35  |  |      |      |  |            |                 |  |      |                |            | 2017/07/24 | 2017/07/24 |
|                                               |                                 |                                                           |         |            |  |            | ZAM000312297 |            | 8.467 |  |      |      |  |            |                 |  |      |                |            | 2017/10/23 | 2017/10/23 |
|                                               |                                 |                                                           |         |            |  |            | ZAM000312297 |            | 8.225 |  |      |      |  |            |                 |  |      |                |            | 2018/01/22 | 2018/01/22 |
|                                               |                                 |                                                           |         |            |  |            | ZAM000312297 |            | 8.283 |  |      |      |  |            |                 |  |      |                |            | 2018/04/23 | 2018/04/23 |
|                                               |                                 |                                                           |         |            |  |            | ZAM000312297 |            | 8.35  |  |      |      |  |            |                 |  |      |                |            | 2018/07/23 | 2018/07/23 |
|                                               |                                 |                                                           |         |            |  |            | ZAM000312297 |            | 8.475 |  |      |      |  |            |                 |  |      |                |            | 2018/10/22 | 2018/10/22 |
|                                               |                                 |                                                           |         |            |  |            | ZAM000312297 |            | 8.483 |  |      |      |  |            |                 |  |      |                |            | 2018/01/22 | 2018/01/22 |
|                                               |                                 |                                                           |         |            |  |            | ZAM000312297 |            | 8.2   |  |      |      |  |            |                 |  |      |                |            | 2019/04/23 | 2019/04/23 |
|                                               |                                 |                                                           |         |            |  |            | ZAM000312297 |            | 8.1   |  |      |      |  |            |                 |  |      |                |            | 2019/07/22 | 2019/07/22 |
|                                               |                                 |                                                           |         |            |  |            | ZAM000312297 |            | 8.1   |  |      |      |  |            |                 |  |      |                |            | 2019/10/22 | 2019/10/22 |
| Promissory Notes                              | TLDPNXX201707211                | THE LAND AND AGRICULTURE DEVELOPMENT BANK OF SOUTH AFRICA | Matured | 2016/07/22 |  | 2017/07/21 | ZAM000312602 | 500000000  |       |  | None | None |  |            |                 |  |      |                | 2016/07/22 |            | Category1  |
| Floating Rate Notes                           | ABPFRNX201712223U03XXXXPLP0.85  | ABSA BANK LIMITED                                         | Matured | 2016/07/22 |  | 2017/12/22 | ZAM000312339 | 3000000    | 7.84  |  | ISDF | None |  | ZAR-JIBAR3 | PLUS-0.85-PRCT  |  | None | Issuer Defined | 2016/07/22 |            | Category3  |
|                                               |                                 |                                                           |         |            |  |            | ZAM000312339 |            | 8.208 |  |      |      |  |            |                 |  |      |                |            | 2017/12/22 |            |
|                                               |                                 |                                                           |         |            |  |            | ZAM000312339 |            | 8.208 |  |      |      |  |            |                 |  |      |                |            | 2016/09/22 | 2016/09/22 |
|                                               |                                 |                                                           |         |            |  |            | ZAM000312339 |            | 8.193 |  |      |      |  |            |                 |  |      |                |            | 2016/12/22 | 2016/12/22 |
|                                               |                                 |                                                           |         |            |  |            | ZAM000312339 |            | 8.175 |  |      |      |  |            |                 |  |      |                |            | 2017/03/22 | 2017/03/22 |
|                                               |                                 |                                                           |         |            |  |            | ZAM000312339 |            | 7.842 |  |      |      |  |            |                 |  |      |                |            | 2017/08/22 | 2017/08/22 |
|                                               |                                 |                                                           |         |            |  |            | ZAM000312339 |            | 7.842 |  |      |      |  |            |                 |  |      |                |            | 2017/09/22 | 2017/09/22 |
| Promissory Notes                              | TLDPNXX201609201                | THE LAND AND AGRICULTURE DEVELOPMENT BANK OF SOUTH AFRICA | Matured | 2016/07/22 |  | 2016/09/20 | ZAM000312594 | 200000000  |       |  | None | None |  |            |                 |  |      |                | 2016/07/22 |            | Category1  |
| Commercial Paper Bills/ Capital Project Bills | ESKCPBX201704211                | ESKOM HOLDINGS SOC LTD                                    | Matured | 2016/07/25 |  | 2017/04/21 | ZAM000312776 | 500000000  |       |  | None | None |  |            |                 |  |      |                | 2016/07/25 |            | Category1  |
| Commercial Paper Bills/ Capital Project Bills | ESKCPBX201707251                | ESKOM HOLDINGS SOC LTD                                    | Matured | 2016/07/25 |  | 2017/07/25 | ZAM000312794 | 100000000  |       |  | None | None |  |            |                 |  |      |                | 2016/07/25 |            | Category1  |
| Negotiable Certificates Of Deposit            | NBKNCXD201707232T8.575          | NEDBANK CAPITAL                                           | Matured | 2016/07/25 |  | 2017/07/25 | ZAM000312585 | 200000000  | 8.575 |  | TERM | None |  |            |                 |  |      |                | 2016/07/25 |            | Category2  |
| Negotiable Certificates Of Deposit            | IPNNCDX201707252T8.525          | INVESTEC BANK LIMITED                                     | Matured | 2016/07/25 |  | 2017/07/25 | ZAM000312743 | 6000000    | 8.525 |  | TERM | None |  |            |                 |  |      |                | 2016/07/25 |            | Category2  |
| Negotiable Certificates Of Deposit            | ABPNCDX201707252T8.525          | ABSA BANK LIMITED</                                       |         |            |  |            |              |            |       |  |      |      |  |            |                 |  |      |                |            |            |            |



[illegible]



[illegible]



[illegible]



|                                               |                                   |                                                           |         |            |  |            |              |            |       |      |      |  |            |                |                 |                         |                         |            |            |           |           |
|-----------------------------------------------|-----------------------------------|-----------------------------------------------------------|---------|------------|--|------------|--------------|------------|-------|------|------|--|------------|----------------|-----------------|-------------------------|-------------------------|------------|------------|-----------|-----------|
| Floating Rate Notes                           | ABPFRNX201907053J03XXXXPLB122.5   | ABSA BANK LIMITED                                         | Matured | 2016/08/05 |  | 2019/07/05 | ZAM000309202 | 0          | 8.38  | ISDF | None |  | ZAR-JIBAR3 | PLUS-122.5-BPS | None            | Issuer Defined          | 2016/08/05              |            | 2019/07/05 | Category3 |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000309202 |            | 8.583 |      |      |  |            |                |                 |                         |                         | 2016/10/05 | 2016/10/05 |           |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000309202 |            | 8.583 |      |      |  |            |                |                 |                         |                         | 2017/01/05 | 2017/01/05 |           |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000309202 |            | 8.583 |      |      |  |            |                |                 |                         |                         | 2017/04/05 | 2017/04/05 |           |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000309202 |            | 8.587 |      |      |  |            |                |                 |                         |                         | 2017/07/05 | 2017/07/05 |           |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000309202 |            | 8.217 |      |      |  |            |                |                 |                         |                         | 2017/10/05 | 2017/10/05 |           |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000309202 |            | 8.383 |      |      |  |            |                |                 |                         |                         | 2018/01/05 | 2018/01/05 |           |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000309202 |            | 8.117 |      |      |  |            |                |                 |                         |                         | 2018/04/05 | 2018/04/05 |           |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000309202 |            | 8.163 |      |      |  |            |                |                 |                         |                         | 2018/07/05 | 2018/07/05 |           |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000309202 |            | 8.242 |      |      |  |            |                |                 |                         |                         | 2018/10/05 | 2018/10/05 |           |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000309202 |            | 8.375 |      |      |  |            |                |                 |                         |                         | 2019/01/07 | 2019/01/07 |           |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000309202 |            | 8.383 |      |      |  |            |                |                 |                         |                         | 2019/04/05 | 2019/04/05 |           |           |
| Negotiable Certificates Of Deposit            | RANNCDX20170804278.5250000        | RAND MERCHANT BANK                                        | Matured | 2016/08/05 |  | 2017/08/04 | ZAM000314582 | 292000000  | 8.525 | TERM | None |  |            |                |                 |                         | 2016/08/05              |            |            | Category2 |           |
| Negotiable Certificates Of Deposit            | SBSNCDX20170803278.425            | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2016/08/05 |  | 2017/08/03 | ZAM000314582 | 8400000    | 8.425 | TERM | None |  |            |                |                 |                         | 2016/08/05              |            |            | Category2 |           |
| Negotiable Certificates Of Deposit            | SBSNCDX20161107271.275            | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2016/08/05 |  | 2016/11/07 | ZAM000314715 | 31000000   | 7.275 | TERM | None |  |            |                |                 |                         | 2016/08/05              |            |            | Category2 |           |
| Negotiable Certificates Of Deposit            | RANNCDX20170803278.4750000        | RAND MERCHANT BANK                                        | Matured | 2016/08/05 |  | 2017/08/03 | ZAM000314756 | 49000000   | 8.475 | TERM | None |  |            |                |                 |                         | 2016/08/05              |            |            | Category2 |           |
| Promissory Notes                              | SBSFNXX20170804277.025            | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2016/08/05 |  | 2017/08/04 | ZAM000314855 | 10000000   | 7.67  | TERM | None |  |            |                |                 |                         | 2016/08/05              |            |            | Category2 |           |
| Negotiable Certificates Of Deposit            | IPNNCDX20170804278.525            | INVESTEC BANK LIMITED                                     | Matured | 2016/08/05 |  | 2017/08/04 | ZAM000314905 | 5000000    | 8.525 | TERM | None |  |            |                |                 |                         | 2016/08/05              |            |            | Category2 |           |
| Treasury Bills                                | TLDTBXX201611041                  | THE LAND AND AGRICULTURE DEVELOPMENT BANK OF SOUTH AFRICA | Matured | 2016/08/05 |  | 2016/11/04 | ZAM000314786 | 300000000  |       | None | None |  |            |                |                 |                         | 2016/08/05              |            |            | Category1 |           |
| Commercial Paper Bills/ Capital Project Bills | ESKCPBX201708041                  | ESKOM HOLDINGS SOC LTD                                    | Matured | 2016/08/05 |  | 2017/08/04 | ZAM000314749 | 100000000  |       |      | None |  |            |                |                 |                         | 2016/08/05              |            |            | Category1 |           |
| Negotiable Certificates Of Deposit            | RANNCDX20170208277.8750000        | RAND MERCHANT BANK                                        | Matured | 2016/08/05 |  | 2017/02/08 | ZAM000314608 | 20000000   | 7.875 | TERM | None |  |            |                |                 |                         | 2016/08/05              |            |            | Category2 |           |
| Negotiable Certificates Of Deposit            | ABPNCDX20160905277.025            | ABSA BANK LIMITED                                         | Matured | 2016/08/05 |  | 2016/09/05 | ZAM000314848 | 10000000   | 7.025 | TERM | None |  |            |                |                 |                         | 2016/08/05              |            |            | Category2 |           |
| Negotiable Certificates Of Deposit            | NBKNCDX20161004277.125            | NEDBANK CAPITAL                                           | Matured | 2016/08/05 |  | 2016/10/04 | ZAM000314830 | 30000000   | 7.125 | TERM | None |  |            |                |                 |                         | 2016/08/05              |            |            | Category2 |           |
| Negotiable Certificates Of Deposit            | ABPNCDX20170802718.475            | ABSA BANK LIMITED                                         | Matured | 2016/08/05 |  | 2017/08/02 | ZAM000314871 | 1000000    | 8.475 | TERM | None |  |            |                |                 |                         | 2016/08/05              |            |            | Category2 |           |
| Negotiable Certificates Of Deposit            | IPNNCDX20160905277.1              | INVESTEC BANK LIMITED                                     | Matured | 2016/08/05 |  | 2016/09/05 | ZAM000314897 | 10000000   | 7.1   | TERM | None |  |            |                |                 |                         | 2016/08/05              |            |            | Category2 |           |
| Negotiable Certificates Of Deposit            | IPNNCDX20161104277.35             | INVESTEC BANK LIMITED                                     | Matured | 2016/08/05 |  | 2016/11/04 | ZAM000314913 | 10000000   | 7.35  | TERM | None |  |            |                |                 |                         | 2016/08/05              |            |            | Category2 |           |
| Floating Rate Notes                           | ABPFRNX201708073GJ03XXXXXPLP0.875 | ABSA BANK LIMITED                                         | Matured | 2016/08/05 |  | 2017/08/07 | ZAM000314723 | 3000000000 | 8.22  | QUTR | None |  | 5          | ZAR-JIBAR3     | PLUS-0.875-PRCT | None                    | Quarterly Payment Cycle | 2016/08/05 |            |           | Category3 |
|                                               |                                   |                                                           |         |            |  |            | ZAM000314723 |            | 8.223 |      |      |  |            |                |                 |                         |                         | 2016/11/07 | 2016/11/07 |           |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000314723 |            | 8.225 |      |      |  |            |                |                 |                         |                         | 2017/02/07 | 2017/02/07 |           |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000314723 |            | 8.217 |      |      |  |            |                |                 |                         |                         | 2017/05/07 | 2017/05/07 |           |           |
| Negotiable Certificates Of Deposit            | RANNCDX20170306277.9500000        | RAND MERCHANT BANK                                        | Matured | 2016/08/05 |  | 2017/03/06 | ZAM000314632 | 20000000   | 7.95  | TERM | None |  |            |                |                 |                         | 2016/08/05              |            |            | Category2 |           |
| Negotiable Certificates Of Deposit            | RANNCDX20170804278.4750000        | RAND MERCHANT BANK                                        | Matured | 2016/08/05 |  | 2017/08/04 | ZAM000314657 | 30000000   | 8.475 | TERM | None |  |            |                |                 |                         | 2016/08/05              |            |            | Category2 |           |
| Negotiable Certificates Of Deposit            | ABPNCDX20170803278.475            | ABSA BANK LIMITED                                         | Matured | 2016/08/05 |  | 2017/07/04 | ZAM000314676 | 8400000    | 8.475 | TERM | None |  |            |                |                 |                         | 2016/08/05              |            |            | Category2 |           |
| Negotiable Certificates Of Deposit            | IPNNCDX20170804278.525            | INVESTEC BANK LIMITED                                     | Matured | 2016/08/05 |  | 2017/08/04 | ZAM000314772 | 21000000   | 8.525 | TERM | None |  |            |                |                 |                         | 2016/08/05              |            |            | Category2 |           |
| Negotiable Certificates Of Deposit            | NBKNCDX20170803278.475            | NEDBANK CAPITAL                                           | Matured | 2016/08/05 |  | 2017/08/03 | ZAM000314780 | 67000000   | 8.475 | TERM | None |  |            |                |                 |                         | 2016/08/05              |            |            | Category2 |           |
| Negotiable Certificates Of Deposit            | SBSNCDX20170807278.425            | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2016/08/05 |  | 2017/08/07 | ZAM000314830 | 8000000    | 8.425 | TERM | None |  |            |                |                 |                         | 2016/08/05              |            |            | Category2 |           |
| Negotiable Certificates Of Deposit            | NBKNCDX20170802278.475            | NEDBANK CAPITAL                                           | Matured | 2016/08/05 |  | 2017/08/02 | ZAM000314590 | 33000000   | 8.475 | TERM | None |  |            |                |                 |                         | 2016/08/05              |            |            | Category2 |           |
| Negotiable Certificates Of Deposit            | RANNCDX20170704278.325            | NEDBANK CAPITAL                                           | Matured | 2016/08/05 |  | 2017/07/04 | ZAM000314624 | 50000000   | 8.325 | TERM | None |  |            |                |                 |                         | 2016/08/05              |            |            | Category2 |           |
| Negotiable Certificates Of Deposit            | IPNNCDX20170803278.575            | INVESTEC BANK LIMITED                                     | Matured | 2016/08/05 |  | 2017/08/03 | ZAM000314665 | 41500000   | 8.575 | TERM | None |  |            |                |                 |                         | 2016/08/05              |            |            | Category2 |           |
| Negotiable Certificates Of Deposit            | SBSNCDX20161107271.275            | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2016/08/05 |  | 2016/11/07 | ZAM000314806 | 30000000   | 7.275 | TERM | None |  |            |                |                 |                         | 2016/08/05              |            |            | Category2 |           |
| Negotiable Certificates Of Deposit            | ABPNCDX20170804278.475            | ABSA BANK LIMITED                                         | Matured | 2016/08/05 |  | 2017/08/04 | ZAM000314822 | 3000000    | 8.475 | TERM | None |  |            |                |                 |                         | 2016/08/05              |            |            | Category2 |           |
| Linked Negotiable Certificates Of Deposit     | NBKNCDX201708043J03XXXXXPLP0.8    | NEDBANK CAPITAL                                           | Matured | 2016/08/05 |  | 2017/08/04 | ZAM000314921 | 50000000   | 8.14  | ISDF | None |  | ZAR-JIBAR3 | PLUS-0.8-PRCT  |                 | Quarterly Payment Cycle | 2016/08/05              |            |            | Category3 |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000314921 |            | 8.158 |      |      |  |            |                |                 |                         |                         | 2017/08/04 | 2017/08/04 |           |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000314921 |            | 8.15  |      |      |  |            |                |                 |                         |                         | 2016/11/07 | 2016/11/07 |           |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000314921 |            | 8.142 |      |      |  |            |                |                 |                         |                         | 2017/02/06 | 2017/02/06 |           |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000314921 |            | 7.9   |      |      |  |            |                |                 |                         |                         | 2017/05/05 | 2017/05/05 |           |           |
| Negotiable Certificates Of Deposit            | ABPNCDX20161103277.30             | ABSA BANK LIMITED                                         | Matured | 2016/08/05 |  | 2016/11/03 | ZAM000314784 | 9000000    | 7.3   | TERM | None |  |            |                |                 |                         | 2016/08/05              |            |            | Category2 |           |
| Negotiable Certificates Of Deposit            | IPNNCDX20170206277.95             | INVESTEC BANK LIMITED                                     | Matured | 2016/08/05 |  | 2017/02/06 | ZAM000314889 | 5000000    | 7.95  | TERM | None |  |            |                |                 |                         | 2016/08/05              |            |            | Category2 |           |
| Negotiable Certificates Of Deposit            | SBSNCDX20161108277.275            | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2016/08/08 |  | 2016/11/08 | ZAM000314947 | 1000000    | 7.275 | TERM | None |  |            |                |                 |                         | 2016/08/08              |            |            | Category2 |           |
| Negotiable Certificates Of Deposit            | ABPNCDX20170206277.90             | ABSA BANK LIMITED                                         | Matured | 2016/08/08 |  | 2017/02/06 | ZAM000315019 | 8750000    | 7.9   | TERM | None |  |            |                |                 |                         | 2016/08/08              |            |            | Category2 |           |
| Floating Rate Notes                           | RANFRNX201708083J03XXXXXPLB90.5   | RAND MERCHANT BANK                                        | Matured | 2016/08/08 |  | 2017/08/08 | ZAM000314939 | 0          | 8.25  | ISDF | None |  | ZAR-JIBAR3 | PLUS-90.5-BPS  | None            | Issuer Defined          | 2016/08/08              |            |            | Category3 |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000314939 |            | 8.263 |      |      |  |            |                |                 |                         |                         | 2017/08/08 | 2017/08/08 |           |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000314939 |            | 8.255 |      |      |  |            |                |                 |                         |                         | 2016/11/08 | 2016/11/08 |           |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000314939 |            | 8.265 |      |      |  |            |                |                 |                         |                         | 2017/02/08 | 2017/02/08 |           |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000314939 |            | 8.247 |      |      |  |            |                |                 |                         |                         | 2017/05/08 | 2017/05/08 |           |           |
| Negotiable Certificates Of Deposit            | IPUNCDX20161107271.858            | IMPUNTELEO CP NOTE PROGRAMME 1 RF LTD                     | Matured | 2016/08/08 |  | 2016/11/07 | ZAM000315565 | 12000000   | 8.588 | TERM | None |  |            |                |                 |                         | 2016/08/08              |            |            | Category2 |           |
| Negotiable Certificates Of Deposit            | NBKNCDX20170808278.475            | NEDBANK CAPITAL                                           | Matured | 2016/08/08 |  | 2017/08/08 | ZAM000315568 | 19000000   | 8.475 | TERM | None |  |            |                |                 |                         | 2016/08/08              |            |            | Category2 |           |
| Floating Rate Notes                           | RANFRNX201708083J03XXXXXPLB85.    | RAND MERCHANT BANK                                        | Matured | 2016/08/08 |  | 2017/08/08 | ZAM000314970 | 100000000  | 8.19  | ISDF | None |  | ZAR-JIBAR3 | PLUS-85-BPS    | None            | Issuer Defined          | 2016/08/08              |            |            | Category3 |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000314970 |            | 8.208 |      |      |  |            |                |                 |                         |                         | 2017/08/08 | 2017/08/08 |           |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000314970 |            | 8.2   |      |      |  |            |                |                 |                         |                         | 2016/11/08 | 2016/11/08 |           |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000314970 |            | 8.192 |      |      |  |            |                |                 |                         |                         | 2017/02/08 | 2017/02/08 |           |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000314970 |            | 8.192 |      |      |  |            |                |                 |                         |                         | 2017/05/09 | 2017/05/09 |           |           |
| Promissory Notes                              | TLDPFNXX201705051                 | THE LAND AND AGRICULTURE DEVELOPMENT BANK OF SOUTH AFRICA | Matured | 2016/08/08 |  | 2017/05/05 | ZAM000315134 | 500000000  |       |      | None |  |            |                |                 |                         | 2016/08/08              |            |            | Category1 |           |
| Negotiable Certificates Of Deposit            | CBBNCDX20190808289.684            | CAPITEC BANK LIMITED                                      | Matured | 2016/08/08 |  | 2019/08/08 | ZAM000315118 | 100000000  | 9.684 | ISDF | None |  |            |                |                 |                         | 2016/08/08              |            |            | Category2 |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000315118 |            |       |      |      |  |            |                |                 |                         |                         |            |            |           |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000315118 |            |       |      |      |  |            |                |                 |                         |                         |            |            |           |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000315118 |            |       |      |      |  |            |                |                 |                         |                         |            |            |           |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000315118 |            |       |      |      |  |            |                |                 |                         |                         |            |            |           |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000315118 |            |       |      |      |  |            |                |                 |                         |                         |            |            |           |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000315118 |            |       |      |      |  |            |                |                 |                         |                         |            |            |           |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000315118 |            |       |      |      |  |            |                |                 |                         |                         |            |            |           |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000315118 |            |       |      |      |  |            |                |                 |                         |                         |            |            |           |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000315118 |            |       |      |      |  |            |                |                 |                         |                         |            |            |           |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000315118 |            |       |      |      |  |            |                |                 |                         |                         |            |            |           |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000315118 |            |       |      |      |  |            |                |                 |                         |                         |            |            |           |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000315118 |            |       |      |      |  |            |                |                 |                         |                         |            |            |           |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000315118 |            |       |      |      |  |            |                |                 |                         |                         |            |            |           |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000315118 |            |       |      |      |  |            |                |                 |                         |                         |            |            |           |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000315118 |            |       |      |      |  |            |                |                 |                         |                         |            |            |           |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000315118 |            |       |      |      |  |            |                |                 |                         |                         |            |            |           |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000315118 |            |       |      |      |  |            |                |                 |                         |                         |            |            |           |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000315118 |            |       |      |      |  |            |                |                 |                         |                         |            |            |           |           |



[illegible]



[illegible]



[illegible]



|                                               |                                                         |                                                           |         |            |            |              |            |       |  |      |      |            |                 |  |  |      |            |                |            |            |            |           |
|-----------------------------------------------|---------------------------------------------------------|-----------------------------------------------------------|---------|------------|------------|--------------|------------|-------|--|------|------|------------|-----------------|--|--|------|------------|----------------|------------|------------|------------|-----------|
| Negotiable Certificates Of Deposit            | NBKNCDX201708232T8.5                                    | NEDBANK CAPITAL                                           | Matured | 2016/08/24 | 2017/08/23 | ZAM000317338 | 50000000   | 8.5   |  | TERM | None |            |                 |  |  |      | 2016/08/24 |                | Category2  |            |            |           |
| Negotiable Certificates Of Deposit            | SBSNCDX201708242T8.45                                   | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2016/08/24 | 2017/08/24 | ZAM000317429 | 20000000   | 8.45  |  | TERM | None |            |                 |  |  |      | 2016/08/24 |                | Category2  |            |            |           |
| Debentures                                    | SRBDEBX201609072T7.000                                  | SOUTH AFRICAN RESERVE BANK                                | Matured | 2016/08/24 | 2016/09/07 | ZAM000317445 | 20000000   | 7     |  | TERM | None |            |                 |  |  |      | 2016/08/24 |                | Category2  |            |            |           |
| Negotiable Certificates Of Deposit            | SBSNCDX201610928T7.7                                    | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2016/08/24 | 2016/09/28 | ZAM000317544 | 35000000   | 7     |  | TERM | None |            |                 |  |  |      | 2016/08/24 |                | Category2  |            |            |           |
| Negotiable Certificates Of Deposit            | ABPNCDX201708252I8.45                                   | ABSA BANK LIMITED                                         | Matured | 2016/08/24 | 2017/08/23 | ZAM000317593 | 10000000   | 8.45  |  | ISDF | None |            |                 |  |  |      | 2016/08/24 |                | Category2  |            |            |           |
| Floating Rate Notes                           | RANFRNX20190823JU03XXXXPLB112.5                         | RAND MERCHANT BANK                                        | Matured | 2016/08/24 | 2019/08/23 | ZAM000317379 | 0          | 8.27  |  | ISDF | None | ZAR-JIBAR3 | PLUS-112.5-BPS  |  |  | None |            | Issuer Defined | 2016/08/24 |            | 2017/08/23 | Category3 |
|                                               |                                                         |                                                           |         |            |            | ZAM000317379 |            |       |  |      |      |            |                 |  |  |      |            |                |            | 2016/08/23 |            |           |
|                                               |                                                         |                                                           |         |            |            | ZAM000317379 |            | 8.483 |  |      |      |            |                 |  |  |      |            |                |            | 2016/11/23 |            |           |
|                                               |                                                         |                                                           |         |            |            | ZAM000317379 |            | 8.458 |  |      |      |            |                 |  |  |      |            |                |            | 2017/02/23 |            |           |
|                                               |                                                         |                                                           |         |            |            | ZAM000317379 |            | 8.467 |  |      |      |            |                 |  |  |      |            |                |            | 2017/05/23 |            |           |
|                                               |                                                         |                                                           |         |            |            | ZAM000317379 |            | 8.175 |  |      |      |            |                 |  |  |      |            |                |            | 2017/08/23 |            |           |
|                                               |                                                         |                                                           |         |            |            | ZAM000317379 |            | 8.225 |  |      |      |            |                 |  |  |      |            |                |            | 2017/11/23 |            |           |
|                                               |                                                         |                                                           |         |            |            | ZAM000317379 |            | 8.45  |  |      |      |            |                 |  |  |      |            |                |            | 2018/02/23 |            |           |
|                                               |                                                         |                                                           |         |            |            | ZAM000317379 |            | 8.025 |  |      |      |            |                 |  |  |      |            |                |            | 2018/05/23 |            |           |
|                                               |                                                         |                                                           |         |            |            | ZAM000317379 |            | 8.142 |  |      |      |            |                 |  |  |      |            |                |            | 2018/08/23 |            |           |
|                                               |                                                         |                                                           |         |            |            | ZAM000317379 |            | 8.3   |  |      |      |            |                 |  |  |      |            |                |            | 2018/11/23 |            |           |
|                                               |                                                         |                                                           |         |            |            | ZAM000317379 |            | 8.275 |  |      |      |            |                 |  |  |      |            |                |            | 2018/11/23 |            |           |
|                                               |                                                         |                                                           |         |            |            | ZAM000317379 |            | 8.267 |  |      |      |            |                 |  |  |      |            |                |            | 2019/02/25 |            |           |
|                                               |                                                         |                                                           |         |            |            | ZAM000317379 |            | 7.9   |  |      |      |            |                 |  |  |      |            |                |            | 2019/05/23 |            |           |
| Negotiable Certificates Of Deposit            | RANNCDX201702242T7.9000000                              | RAND MERCHANT BANK                                        | Matured | 2016/08/24 | 2017/02/24 | ZAM000317353 | 50000000   |       |  | TERM | None |            |                 |  |  |      | 2016/08/24 |                | Category2  |            |            |           |
| Commercial Paper Bills/ Capital Project Bills | ESKCPBX201708231                                        | ESKOM HOLDINGS SOC LTD                                    | Matured | 2016/08/24 | 2017/08/23 | ZAM000317403 | 25000000   |       |  |      | None |            |                 |  |  |      | 2016/08/24 |                | Category1  |            |            |           |
| Promissory Notes                              | TLDPNXX201708241                                        | THE LAND AND AGRICULTURE DEVELOPMENT BANK OF SOUTH AFRICA | Matured | 2016/08/24 | 2017/08/24 | ZAM000317494 | 50000000   |       |  |      | None |            |                 |  |  |      | 2016/08/24 |                | Category1  |            |            |           |
| Promissory Notes                              | TLDPNXX201702221                                        | THE LAND AND AGRICULTURE DEVELOPMENT BANK OF SOUTH AFRICA | Matured | 2016/08/24 | 2017/02/22 | ZAM000317528 | 50000000   |       |  |      | None |            |                 |  |  |      | 2016/08/24 |                | Category1  |            |            |           |
| Promissory Notes                              | TLDPNXX201708221                                        | THE LAND AND AGRICULTURE DEVELOPMENT BANK OF SOUTH AFRICA | Matured | 2016/08/24 | 2017/08/22 | ZAM000317536 | 25000000   |       |  |      | None |            |                 |  |  |      | 2016/08/24 |                | Category1  |            |            |           |
| Commercial Paper Bills/ Capital Project Bills | ESKCPBX201702221                                        | ESKOM HOLDINGS SOC LTD                                    | Matured | 2016/08/24 | 2017/02/22 | ZAM000317387 | 50000000   |       |  |      | None |            |                 |  |  |      | 2016/08/24 |                | Category1  |            |            |           |
| Promissory Notes                              | TLDPNXX201703221                                        | THE LAND AND AGRICULTURE DEVELOPMENT BANK OF SOUTH AFRICA | Matured | 2016/08/24 | 2017/03/22 | ZAM000317510 | 50000000   |       |  |      | None |            |                 |  |  |      | 2016/08/24 |                | Category1  |            |            |           |
| Negotiable Certificates Of Deposit            | ABPNCDX201708242I8.475                                  | ABSA BANK LIMITED                                         | Matured | 2016/08/24 | 2017/08/24 | ZAM000317452 | 30000000   | 8.475 |  | ISDF | None |            |                 |  |  |      | 2016/08/24 |                | Category2  |            |            |           |
|                                               |                                                         |                                                           |         |            |            | ZAM000317452 |            |       |  |      |      |            |                 |  |  |      |            |                |            | 2017/08/24 |            |           |
| Negotiable Certificates Of Deposit            | SBSNCDX201705242T8.175                                  | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2016/08/24 | 2017/05/24 | ZAM000317546 | 50000000   | 8.175 |  | TERM | None |            |                 |  |  |      | 2016/08/24 |                | Category2  |            |            |           |
| Negotiable Certificates Of Deposit            | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | ABSA BANK LIMITED                                         | Matured | 2016/08/24 | 2017/08/24 | ZAM000317585 | 34000000   | 8.45  |  | TERM | None |            |                 |  |  |      | 2016/08/24 |                | Category2  |            |            |           |
| Negotiable Certificates Of Deposit            | ABPNCDX201708242I8.45                                   | ABSA BANK LIMITED                                         | Matured | 2016/08/24 | 2017/08/24 | ZAM000317478 | 20000000   | 8.45  |  | ISDF | None |            |                 |  |  |      | 2016/08/24 |                | Category2  |            |            |           |
|                                               |                                                         |                                                           |         |            |            | ZAM000317478 |            |       |  |      |      |            |                 |  |  |      |            |                |            | 2017/08/24 |            |           |
| Debentures                                    | SRBDEBX201609072T7.000                                  | SOUTH AFRICAN RESERVE BANK                                | Matured | 2016/08/24 | 2016/09/07 | ZAM000317437 | 235000000  | 7     |  | TERM | None |            |                 |  |  |      | 2016/08/24 |                | Category2  |            |            |           |
| Floating Rate Notes                           | ABPFRNX20190823JU03XXXXPL1.12500                        | ABSA BANK LIMITED                                         | Matured | 2016/08/24 | 2019/08/26 | ZAM000317361 | 35000000   | 8.26  |  | ISDF | None | ZAR-JIBAR3 | PLUS-1.125-PRCT |  |  | None |            | Issuer Defined | 2016/08/24 |            | 2017/08/24 | Category3 |
|                                               |                                                         |                                                           |         |            |            | ZAM000317361 |            |       |  |      |      |            |                 |  |  |      |            |                |            | 2016/08/24 |            |           |
|                                               |                                                         |                                                           |         |            |            | ZAM000317361 |            | 8.483 |  |      |      |            |                 |  |  |      |            |                |            | 2016/11/24 |            |           |
|                                               |                                                         |                                                           |         |            |            | ZAM000317361 |            | 8.45  |  |      |      |            |                 |  |  |      |            |                |            | 2016/11/24 |            |           |
|                                               |                                                         |                                                           |         |            |            | ZAM000317361 |            | 8.467 |  |      |      |            |                 |  |  |      |            |                |            | 2017/02/24 |            |           |
|                                               |                                                         |                                                           |         |            |            | ZAM000317361 |            | 8.175 |  |      |      |            |                 |  |  |      |            |                |            | 2017/05/24 |            |           |
|                                               |                                                         |                                                           |         |            |            | ZAM000317361 |            | 8.175 |  |      |      |            |                 |  |  |      |            |                |            | 2017/08/24 |            |           |
|                                               |                                                         |                                                           |         |            |            | ZAM000317361 |            | 8.225 |  |      |      |            |                 |  |  |      |            |                |            | 2017/11/24 |            |           |
|                                               |                                                         |                                                           |         |            |            | ZAM000317361 |            | 8.25  |  |      |      |            |                 |  |  |      |            |                |            | 2018/02/26 |            |           |
|                                               |                                                         |                                                           |         |            |            | ZAM000317361 |            | 8.025 |  |      |      |            |                 |  |  |      |            |                |            | 2018/02/26 |            |           |
|                                               |                                                         |                                                           |         |            |            | ZAM000317361 |            | 8.133 |  |      |      |            |                 |  |  |      |            |                |            | 2018/05/24 |            |           |
|                                               |                                                         |                                                           |         |            |            | ZAM000317361 |            | 8.133 |  |      |      |            |                 |  |  |      |            |                |            | 2018/05/24 |            |           |
|                                               |                                                         |                                                           |         |            |            | ZAM000317361 |            | 8.283 |  |      |      |            |                 |  |  |      |            |                |            | 2018/08/24 |            |           |
|                                               |                                                         |                                                           |         |            |            | ZAM000317361 |            | 8.283 |  |      |      |            |                 |  |  |      |            |                |            | 2018/11/26 |            |           |
|                                               |                                                         |                                                           |         |            |            | ZAM000317361 |            | 8.275 |  |      |      |            |                 |  |  |      |            |                |            | 2018/11/26 |            |           |
|                                               |                                                         |                                                           |         |            |            | ZAM000317361 |            | 8.275 |  |      |      |            |                 |  |  |      |            |                |            | 2019/02/25 |            |           |
|                                               |                                                         |                                                           |         |            |            | ZAM000317361 |            | 8.258 |  |      |      |            |                 |  |  |      |            |                |            | 2019/02/25 |            |           |
|                                               |                                                         |                                                           |         |            |            | ZAM000317361 |            | 8.258 |  |      |      |            |                 |  |  |      |            |                |            | 2019/05/24 |            |           |
| Commercial Paper Bills/ Capital Project Bills | ESKCPBX201708241                                        | ESKOM HOLDINGS SOC LTD                                    | Matured | 2016/08/24 | 2017/08/24 | ZAM000317395 | 50000000   |       |  |      | None |            |                 |  |  |      | 2016/08/24 |                | Category1  |            |            |           |
| Negotiable Certificates Of Deposit            | ABPNCDX201702232T7.925                                  | ABSA BANK LIMITED                                         | Matured | 2016/08/24 | 2017/02/23 | ZAM000317601 | 80000000   | 7.925 |  | ISDF | None |            |                 |  |  |      | 2016/08/24 |                | Category2  |            |            |           |
|                                               |                                                         |                                                           |         |            |            | ZAM000317601 |            |       |  |      |      |            |                 |  |  |      |            |                |            | 2017/02/23 |            |           |
| Promissory Notes                              | TLDPNXX201705241                                        | THE LAND AND AGRICULTURE DEVELOPMENT BANK OF SOUTH AFRICA | Matured | 2016/08/24 | 2017/05/24 | ZAM000317502 | 50000000   |       |  |      | None |            |                 |  |  |      | 2016/08/24 |                | Category1  |            |            |           |
| Promissory Notes                              | TLDPNXX201708231                                        | THE LAND AND AGRICULTURE DEVELOPMENT BANK OF SOUTH AFRICA | Matured | 2016/08/24 | 2017/08/23 | ZAM000317486 | 100000000  |       |  |      | None |            |                 |  |  |      | 2016/08/24 |                | Category1  |            |            |           |
| Treasury Bills                                | NATTIBX201708231                                        | GOVERNMENT OF SOUTH AFRICA                                | Matured | 2016/08/24 | 2017/08/23 | ZAM000317628 | 8126000000 |       |  |      | None |            |                 |  |  |      | 2016/08/24 |                | Category1  |            |            |           |
| Negotiable Certificates Of Deposit            | SBSNCDX2016111252T7.25                                  | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2016/08/24 | 2016/11/25 | ZAM000317569 | 30000000   | 7.25  |  | TERM | None |            |                 |  |  |      | 2016/08/24 |                | Category2  |            |            |           |
| Negotiable Certificates Of Deposit            | NBKNCDX201611232T7.3                                    | NEDBANK CAPITAL                                           | Matured | 2016/08/24 | 2016/11/23 | ZAM000317627 | 10000000   | 7.3   |  | TERM | None |            |                 |  |  |      | 2016/08/24 |                | Category2  |            |            |           |
| Negotiable Certificates Of Deposit            | NBKNCDX201708242T8.45                                   | NEDBANK CAPITAL                                           | Matured | 2016/08/24 | 2017/08/24 | ZAM000317635 | 90000000   | 8.45  |  | TERM | None |            |                 |  |  |      | 2016/08/24 |                | Category2  |            |            |           |
| Negotiable Certificates Of Deposit            | RANNCDX201610242T7.0750000                              | RAND MERCHANT BANK                                        | Matured | 2016/08/24 | 2016/10/24 | ZAM000317460 | 50000000   | 7.075 |  | TERM | None |            |                 |  |  |      | 2016/08/24 |                | Category2  |            |            |           |
| Negotiable Certificates Of Deposit            | SBSNCDX201610242T7.1                                    | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2016/08/24 | 2016/10/24 | ZAM000317775 | 20000000   | 7.1   |  | TERM | None |            |                 |  |  |      | 2016/08/24 |                | Category2  |            |            |           |
| Negotiable Certificates Of Deposit            | SBSNCDX201702242T7.925                                  | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2016/08/24 | 2017/02/24 | ZAM000317577 | 60000000   | 7.925 |  | TERM | None |            |                 |  |  |      | 2016/08/24 |                | Category2  |            |            |           |
| Negotiable Certificates Of Deposit            | SBSNCDX201708252T8.425                                  | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2016/08/25 | 2017/08/25 | ZAM000317700 | 60000000   | 8.425 |  | TERM | None |            |                 |  |  |      | 2016/08/25 |                | Category2  |            |            |           |
| Floating Rate Notes                           | ABPFRNX201702243PRMABSAMP2,67500                        | ABSA BANK LIMITED                                         | Matured | 2016/08/25 | 2017/02/24 | ZAM000317767 | 133000000  | 7.825 |  | ISDF | None |            |                 |  |  | None |            | Ad Hoc         | 2016/08/25 |            | 2016/08/25 | Category3 |
|                                               |                                                         |                                                           |         |            |            | ZAM000317767 |            |       |  |      |      |            |                 |  |  |      |            |                |            | 2016/09/26 |            |           |
|                                               |                                                         |                                                           |         |            |            | ZAM000317767 |            |       |  |      |      |            |                 |  |  |      |            |                |            | 2016/10/26 |            |           |
|                                               |                                                         |                                                           |         |            |            | ZAM000317767 |            |       |  |      |      |            |                 |  |  |      |            |                |            | 2016/11/24 |            |           |
|                                               |                                                         |                                                           |         |            |            | ZAM000317767 |            |       |  |      |      |            |                 |  |  |      |            |                |            | 2016/12/27 |            |           |
|                                               |                                                         |                                                           |         |            |            | ZAM000317767 |            |       |  |      |      |            |                 |  |  |      |            |                |            | 2017/01/24 |            |           |
| Promissory Notes                              | TLDPNXX201708241                                        | THE LAND AND AGRICULTURE DEVELOPMENT BANK OF SOUTH AFRICA | Matured | 2016/08/25 | 2017/08/24 | ZAM000317726 | 50000000   |       |  |      | None |            |                 |  |  |      | 2016/08/25 |                | Category1  |            |            |           |
| Promissory Notes                              | TLDPNXX201705251                                        | THE LAND AND AGRICULTURE DEVELOPMENT BANK OF SOUTH AFRICA | Matured | 2016/08/25 | 2017/05/25 | ZAM000317718 | 35000000   |       |  |      | None |            |                 |  |  |      | 2016/08/25 |                | Category1  |            |            |           |
| Commercial Paper Bills/ Capital Project Bills | ESKCPBX201708251                                        | ESKOM HOLDINGS SOC LTD                                    | Matured | 2016/08/25 | 2017/08/25 | ZAM000317759 | 25000000   |       |  |      | None |            |                 |  |  |      | 2016/08/25 |                | Category1  |            |            |           |
| Negotiable Certificates Of Deposit            | NBKNCDX201611252T7.25                                   | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2016/08/25 | 2016/11/25 | ZAM000317650 | 16000000   | 7.25  |  | TERM | None |            |                 |  |  |      | 2016/08/25 |                | Category2  |            |            |           |
| Negotiable Certificates Of Deposit            | NBKNCDX201708242T8.5                                    | NEDBANK CAPITAL                                           | Matured | 2016/08/25 | 2017/08/24 | ZAM000317775 | 19000000   | 8.5   |  | TERM | None |            |                 |  |  |      | 2016/08/25 |                | Category2  |            |            |           |
| Floating Rate Notes                           | ABPFRNX201808273JU03XXXXPL0.95000                       | ABSA BANK LIMITED                                         | Matured | 2016/08/25 | 2018/08/27 | ZAM000317742 | 34000000   | 7.85  |  | ISDF | None | ZAR-JIBAR3 | PLUS-0.95-PRCT  |  |  | None |            | Issuer Defined | 2016/08/25 |            | 2016/08/25 | Category3 |
|                                               |                                                         |                                                           |         |            |            | ZAM000317742 |            |       |  |      |      |            |                 |  |  |      |            |                |            | 2016/08/25 |            |           |
|                                               |                                                         |                                                           |         |            |            | ZAM000317742 |            | 8.308 |  |      |      |            |                 |  |  |      |            |                |            | 2016/11/25 |            |           |
|                                               |                                                         |                                                           |         |            |            | ZAM000317742 |            | 8.275 |  |      |      |            |                 |  |  |      |            |                |            | 2017/02/27 |            |           |
|                                               |                                                         |                                                           |         |            |            | ZAM000317742 |            | 8.283 |  |      |      |            |                 |  |  |      |            |                |            | 2017/05/25 |            |           |
|                                               |                                                         |                                                           |         |            |            | ZAM000317742 |            | 8     |  |      |      |            |                 |  |  |      |            |                |            | 2017/08/2  |            |           |



[illegible]



|                                               |                                     |                                                           |         |            |  |            |              |            |       |   |      |      |  |            |                  |  |                         |                |            |            |            |
|-----------------------------------------------|-------------------------------------|-----------------------------------------------------------|---------|------------|--|------------|--------------|------------|-------|---|------|------|--|------------|------------------|--|-------------------------|----------------|------------|------------|------------|
| Floating Rate Notes                           | ABPFRNX20170903JU03XXXXPLP0.82500   | ABSA BANK LIMITED                                         | Matured | 2016/09/05 |  | 2017/09/05 | ZAM000319284 | 200000000  | 8.15  |   | ISDF | None |  | ZAR-JIBAR3 | PLUS-0.825-PRCT  |  | None                    | Issuer Defined | 2016/09/05 | 2016/10/05 | Category3  |
|                                               |                                     |                                                           |         |            |  |            | ZAM000319326 |            | 8.183 |   |      |      |  |            |                  |  |                         |                |            | 2016/12/05 | 2016/12/05 |
|                                               |                                     |                                                           |         |            |  |            | ZAM000319326 |            | 8.15  |   |      |      |  |            |                  |  |                         |                |            | 2017/03/06 | 2017/03/06 |
|                                               |                                     |                                                           |         |            |  |            | ZAM000319326 |            | 8.15  |   |      |      |  |            |                  |  |                         |                |            | 2017/06/05 | 2017/06/05 |
| Negotiable Certificates Of Deposit            | IPNKCXD201709052T8.75               | INVESTEC BANK LIMITED                                     | Matured | 2016/09/05 |  | 2017/09/05 | ZAM000319243 | 0          | 8.75  |   | TERM | None |  |            |                  |  |                         |                | 2016/09/05 |            | Category2  |
| Negotiable Certificates Of Deposit            | NBKNCXD201709052T8.55               | NEDBANK CAPITAL                                           | Matured | 2016/09/05 |  | 2017/09/05 | ZAM000319268 | 60000000   | 8.55  |   | TERM | None |  |            |                  |  |                         |                | 2016/09/05 |            | Category2  |
| Negotiable Certificates Of Deposit            | IPNKCXD201610052T7.10               | INVESTEC BANK LIMITED                                     | Matured | 2016/09/05 |  | 2016/10/05 | ZAM000319318 | 100000000  | 7.1   |   | TERM | None |  |            |                  |  |                         |                | 2016/09/05 |            | Category2  |
| Negotiable Certificates Of Deposit            | IPNKCXD201709052T8.60               | INVESTEC BANK LIMITED                                     | Matured | 2016/09/05 |  | 2017/09/05 | ZAM000319292 | 44000000   | 8.6   |   | TERM | None |  |            |                  |  |                         |                | 2016/09/05 |            | Category2  |
| Negotiable Certificates Of Deposit            | IPNKCXD20170902T8.60                | INVESTEC BANK LIMITED                                     | Matured | 2016/09/06 |  | 2017/09/06 | ZAM000319301 | 0          | 8.6   |   | TERM | None |  |            |                  |  |                         |                | 2016/09/06 |            | Category2  |
| Negotiable Certificates Of Deposit            | NBKNCXD201709062T8.65               | NEDBANK CAPITAL                                           | Matured | 2016/09/06 |  | 2017/09/06 | ZAM000319375 | 700000000  | 8.65  |   | TERM | None |  |            |                  |  |                         |                | 2016/09/06 |            | Category2  |
| Linked Negotiable Certificates Of Deposit     | SBSLNCXD201709063JU03XXXXPLP0.875   | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2016/09/06 |  | 2017/09/06 | ZAM000319565 | 586000000  | 8.2   |   | ISDF | None |  | ZAR-JIBAR3 | PLUS-0.875-PRCT  |  | None                    | Issuer Defined | 2016/09/06 |            | Category3  |
|                                               |                                     |                                                           |         |            |  |            | ZAM000319565 |            | 8.233 |   |      |      |  |            |                  |  |                         |                |            | 2016/12/06 | 2017/09/06 |
|                                               |                                     |                                                           |         |            |  |            | ZAM000319565 |            | 8.2   |   |      |      |  |            |                  |  |                         |                |            | 2017/03/06 | 2017/03/06 |
|                                               |                                     |                                                           |         |            |  |            | ZAM000319565 |            | 8.2   |   |      |      |  |            |                  |  |                         |                |            | 2017/06/06 | 2017/06/06 |
| Negotiable Certificates Of Deposit            | IPNKCXD201709042T8.575              | INVESTEC BANK LIMITED                                     | Matured | 2016/09/06 |  | 2017/09/04 | ZAM000319425 | 28000000   | 8.575 |   | TERM | None |  |            |                  |  |                         |                | 2016/09/06 |            | Category2  |
| Negotiable Certificates Of Deposit            | SBSNCXD201612062T7.2                | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2016/09/06 |  | 2016/12/06 | ZAM000319581 | 15000000   | 7.2   |   | TERM | None |  |            |                  |  |                         |                | 2016/09/06 |            | Category2  |
| Negotiable Certificates Of Deposit            | IPNKCXD201709042T8.1                | INVESTEC BANK LIMITED                                     | Matured | 2016/09/06 |  | 2017/04/06 | ZAM000319381 | 15000000   | 8.1   |   | TERM | None |  |            |                  |  |                         |                | 2016/09/06 |            | Category2  |
| Negotiable Certificates Of Deposit            | IPNKCXD201709062T8.5000000          | RAND MERCHANT BANK                                        | Matured | 2016/09/06 |  | 2017/09/06 | ZAM000319540 | 30000000   | 8.5   |   | TERM | None |  |            |                  |  |                         |                | 2016/09/06 |            | Category2  |
| Promissory Notes                              | TLDPNXX201709051                    | THE LAND AND AGRICULTURE DEVELOPMENT BANK OF SOUTH AFRICA | Matured | 2016/09/06 |  | 2017/09/05 | ZAM000319516 | 500000000  |       |   |      | None |  |            |                  |  |                         |                | 2016/09/06 |            | Category1  |
| Promissory Notes                              | TLDPNXX201706061                    | THE LAND AND AGRICULTURE DEVELOPMENT BANK OF SOUTH AFRICA | Matured | 2016/09/06 |  | 2017/06/06 | ZAM000319524 | 500000000  |       |   |      | None |  |            |                  |  |                         |                | 2016/09/06 |            | Category1  |
| Promissory Notes                              | TLDPNXX201709061                    | THE LAND AND AGRICULTURE DEVELOPMENT BANK OF SOUTH AFRICA | Matured | 2016/09/06 |  | 2017/09/06 | ZAM000319532 | 100000000  |       |   |      | None |  |            |                  |  |                         |                | 2016/09/06 |            | Category1  |
| Negotiable Certificates Of Deposit            | RANNCXD201709062T8.6000000          | RAND MERCHANT BANK                                        | Matured | 2016/09/06 |  | 2017/09/06 | ZAM000319442 | 0          | 8.6   |   | TERM | None |  |            |                  |  |                         |                | 2016/09/06 |            | Category2  |
| Negotiable Certificates Of Deposit            | RANNCXD201610062T6.9750000          | RAND MERCHANT BANK                                        | Matured | 2016/09/06 |  | 2016/10/06 | ZAM000319557 | 110000000  | 6.975 |   | TERM | None |  |            |                  |  |                         |                | 2016/09/06 |            | Category2  |
| Negotiable Certificates Of Deposit            | ABPNCCXD201709062B.55               | ABSA BANK LIMITED                                         | Matured | 2016/09/06 |  | 2017/09/06 | ZAM000319482 | 207000000  | 8.55  |   | ISDF | None |  |            |                  |  |                         |                | 2016/09/06 |            | Category2  |
|                                               |                                     |                                                           |         |            |  |            | ZAM000319482 |            |       |   |      |      |  |            |                  |  |                         |                |            | 2016/09/06 |            |
| Negotiable Certificates Of Deposit            | ABPNCCXD201701052I7.45              | ABSA BANK LIMITED                                         | Matured | 2016/09/06 |  | 2017/01/05 | ZAM000319474 | 100000000  | 7.45  |   | ISDF | None |  |            |                  |  |                         |                | 2016/09/06 |            | Category2  |
|                                               |                                     |                                                           |         |            |  |            | ZAM000319474 |            |       |   |      |      |  |            |                  |  |                         |                |            | 2017/01/05 |            |
| Negotiable Certificates Of Deposit            | NBKNCXD201709062T8.575              | NEDBANK CAPITAL                                           | Matured | 2016/09/06 |  | 2017/09/06 | ZAM000319367 | 170000000  | 8.575 |   | TERM | None |  |            |                  |  |                         |                | 2016/09/06 |            | Category2  |
| Negotiable Certificates Of Deposit            | SBSNCXD201703062T7.9                | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2016/09/06 |  | 2017/03/06 | ZAM000319573 | 170000000  | 7.9   |   | TERM | None |  |            |                  |  |                         |                | 2016/09/06 |            | Category2  |
| Negotiable Certificates Of Deposit            | ABPNCCXD201709062B.6                | ABSA BANK LIMITED                                         | Matured | 2016/09/06 |  | 2017/09/06 | ZAM000319359 | 170000000  | 8.6   |   | ISDF | None |  |            |                  |  |                         |                | 2016/09/06 |            | Category2  |
|                                               |                                     |                                                           |         |            |  |            | ZAM000319359 |            |       |   |      |      |  |            |                  |  |                         |                |            |            |            |
| Negotiable Certificates Of Deposit            | ABPNCCXD201709042B.525              | ABSA BANK LIMITED                                         | Matured | 2016/09/06 |  | 2017/09/04 | ZAM000319433 | 140000000  | 8.525 |   | ISDF | None |  |            |                  |  |                         |                | 2016/09/06 |            | Category2  |
|                                               |                                     |                                                           |         |            |  |            | ZAM000319433 |            |       |   |      |      |  |            |                  |  |                         |                |            | 2017/09/04 |            |
| Negotiable Certificates Of Deposit            | ABPNCCXD201709062B.55               | ABSA BANK LIMITED                                         | Matured | 2016/09/06 |  | 2017/09/06 | ZAM000319490 | 900000000  | 8.55  |   | ISDF | None |  |            |                  |  |                         |                | 2016/09/06 |            | Category2  |
|                                               |                                     |                                                           |         |            |  |            | ZAM000319490 |            |       |   |      |      |  |            |                  |  |                         |                |            | 2016/09/06 |            |
| Negotiable Certificates Of Deposit            | IPNKCXD201701062T7.45               | INVESTEC BANK LIMITED                                     | Matured | 2016/09/06 |  | 2017/01/06 | ZAM000319383 | 15000000   | 7.45  |   | TERM | None |  |            |                  |  |                         |                | 2016/09/06 |            | Category2  |
| Negotiable Certificates Of Deposit            | SBSNCXD201709062T8.475              | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2016/09/06 |  | 2017/09/06 | ZAM000319409 | 10000000   | 8.475 |   | TERM | None |  |            |                  |  |                         |                | 2016/09/06 |            | Category2  |
| Negotiable Certificates Of Deposit            | NBKNCXD201709042T8.525              | NEDBANK CAPITAL                                           | Matured | 2016/09/06 |  | 2017/09/04 | ZAM000319441 | 160000000  | 8.525 |   | TERM | None |  |            |                  |  |                         |                | 2016/09/06 |            | Category2  |
| Negotiable Certificates Of Deposit            | IPNKCXD201610062T7.10               | INVESTEC BANK LIMITED                                     | Matured | 2016/09/06 |  | 2016/10/06 | ZAM000319458 | 10000000   | 7.1   |   | TERM | None |  |            |                  |  |                         |                | 2016/09/06 |            | Category2  |
| Commercial Paper Bills/ Capital Project Bills | ESKCPBX201709061                    | ESKOM HOLDINGS SOC LTD                                    | Matured | 2016/09/06 |  | 2017/09/06 | ZAM000319417 | 30000000   |       |   |      | None |  |            |                  |  |                         |                | 2016/09/06 |            | Category1  |
| Commercial Paper Bills/ Capital Project Bills | ESKCPBX201709061                    | ESKOM HOLDINGS SOC LTD                                    | Matured | 2016/09/06 |  | 2017/09/06 | ZAM000319466 | 1000000000 |       |   |      | None |  |            |                  |  |                         |                | 2016/09/06 |            | Category1  |
| Commercial Paper Bills/ Capital Project Bills | MTSCPBX201709071                    | TRANS CALEDONIAN TUNNEL AUTHORITY MMTS SAVINGS            | Matured | 2016/09/07 |  | 2017/09/07 | ZAM000319623 | 800000000  |       |   |      | None |  |            |                  |  |                         |                | 2016/09/07 |            | Category1  |
| Treasury Bills                                | NATTBX201709061                     | GOVERNMENT OF SOUTH AFRICA                                | Matured | 2016/09/07 |  | 2017/09/06 | ZAM000319201 | 4763000000 |       |   |      | None |  |            |                  |  |                         |                | 2016/09/07 |            | Category1  |
| Linked Negotiable Certificates Of Deposit     | SBSLNCXD201709073JU03XXXXPLP0.75    | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2016/09/07 |  | 2017/09/07 | ZAM000319631 | 10000000   |       |   | ISDF | None |  | ZAR-JIBAR3 | PLUS-0.75-PRCT   |  | None                    | Issuer Defined | 2016/09/07 |            | Category3  |
|                                               |                                     |                                                           |         |            |  |            | ZAM000319631 |            | 8.108 |   |      |      |  |            |                  |  |                         |                |            | 2016/12/07 | 2017/09/07 |
|                                               |                                     |                                                           |         |            |  |            | ZAM000319631 |            | 8.092 |   |      |      |  |            |                  |  |                         |                |            | 2017/03/07 | 2017/03/07 |
|                                               |                                     |                                                           |         |            |  |            | ZAM000319631 |            | 8.075 |   |      |      |  |            |                  |  |                         |                |            | 2017/06/07 | 2017/06/07 |
| Negotiable Certificates Of Deposit            | IPNKCXD201703072T8.025              | INVESTEC BANK LIMITED                                     | Matured | 2016/09/07 |  | 2017/03/07 | ZAM000319607 | 90000000   | 8.025 |   | TERM | None |  |            |                  |  |                         |                | 2016/09/07 |            | Category2  |
| Negotiable Certificates Of Deposit            | RANNCXD201709072T8.4500000          | RAND MERCHANT BANK                                        | Matured | 2016/09/07 |  | 2017/09/07 | ZAM000319664 | 10000000   | 8.45  |   | TERM | None |  |            |                  |  |                         |                | 2016/09/07 |            | Category2  |
| Debentures                                    | SRBDEBX201611022T6.950              | SOUTH AFRICAN RESERVE BANK                                | Matured | 2016/09/07 |  | 2016/11/02 | ZAM000319672 | 400000000  | 6.95  |   | TERM | None |  |            |                  |  |                         |                | 2016/09/07 |            | Category2  |
| Debentures                                    | SRBDEBX201610052T7.000              | SOUTH AFRICAN RESERVE BANK                                | Matured | 2016/09/07 |  | 2016/10/05 | ZAM000319680 | 3150000000 | 7     |   | TERM | None |  |            |                  |  |                         |                | 2016/09/07 |            | Category2  |
| Linked Negotiable Certificates Of Deposit     | NBKLNCXD201703063JU03XXXXPLP0.575   | NEDBANK CAPITAL                                           | Matured | 2016/09/07 |  | 2017/03/06 | ZAM000319722 | 851000000  | 7.93  |   | ISDF | None |  | ZAR-JIBAR3 | PLUS-0.575-PRCT  |  | Quarterly Payment Cycle | Issuer Defined | 2016/09/07 |            | Category3  |
|                                               |                                     |                                                           |         |            |  |            | ZAM000319722 |            | 7.933 |   |      |      |  |            |                  |  |                         |                |            | 2016/12/07 | 2017/03/06 |
| Negotiable Certificates Of Deposit            | NBKNCXD201610102T7.05               | NEDBANK CAPITAL                                           | Matured | 2016/09/07 |  | 2016/10/10 | ZAM000319714 | 10000000   | 7.05  |   | TERM | None |  |            |                  |  |                         |                | 2016/09/07 |            | Category2  |
| Negotiable Certificates Of Deposit            | ABPNCCXD201612072I7.3               | ABSA BANK LIMITED                                         | Matured | 2016/09/07 |  | 2016/12/07 | ZAM000319615 | 100000000  | 7.3   |   | ISDF | None |  |            |                  |  |                         |                | 2016/09/07 |            | Category2  |
|                                               |                                     |                                                           |         |            |  |            | ZAM000319615 |            |       |   |      |      |  |            |                  |  |                         |                |            | 2016/12/07 |            |
| Negotiable Certificates Of Deposit            | RANNCXD201611072T7.0750000          | RAND MERCHANT BANK                                        | Matured | 2016/09/07 |  | 2016/11/07 | ZAM000319599 | 20000000   | 7.075 |   | TERM | None |  |            |                  |  |                         |                | 2016/09/07 |            | Category2  |
| Negotiable Certificates Of Deposit            | IPNKCXD201709072T8.70               | INVESTEC BANK LIMITED                                     | Matured | 2016/09/07 |  | 2017/09/07 | ZAM000319730 | 200000000  | 8.7   |   | TERM | None |  |            |                  |  |                         |                | 2016/09/07 |            | Category2  |
| Linked Negotiable Certificates Of Deposit     | SBSLNCXD201709073JU06XXXXPLP0.325   | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2016/09/07 |  | 2017/09/07 | ZAM000319649 | 500000000  | 8.24  |   | ISDF | None |  | ZAR-JIBAR6 | PLUS-0.325-PRCT  |  | None                    | Issuer Defined | 2016/09/07 |            | Category3  |
|                                               |                                     |                                                           |         |            |  |            | ZAM000319649 |            | 8.242 |   |      |      |  |            |                  |  |                         |                |            | 2016/09/07 | 2017/03/07 |
| Debentures                                    | SRBDEBX201609212T7.000              | SOUTH AFRICAN RESERVE BANK                                | Matured | 2016/09/07 |  | 2016/09/21 | ZAM000319638 | 1550000000 |       | 7 | TERM | None |  |            |                  |  |                         |                | 2016/09/07 |            | Category2  |
| Debentures                                    | SRBDEBX201611022T7.000              | SOUTH AFRICAN RESERVE BANK                                | Matured | 2016/09/07 |  | 2016/11/02 | ZAM000319706 | 200000000  | 7     |   | TERM | None |  |            |                  |  |                         |                | 2016/09/07 |            | Category2  |
| Linked Negotiable Certificates Of Deposit     | ABPLNCXD201703073IPRMBASAMIP2.67500 | ABSA BANK LIMITED                                         | Matured | 2016/09/07 |  | 2017/03/07 | ZAM000319656 | 1400000000 | 7.825 |   | ISDF | None |  | ZAR-PRIME  | MINUS-2.675-PRCT |  | None                    | Ad Hoc         | 2016/09/07 |            | Category3  |
|                                               |                                     |                                                           |         |            |  |            | ZAM000319656 |            |       |   |      |      |  |            |                  |  |                         |                |            | 2016/10/07 |            |
|                                               |                                     |                                                           |         |            |  |            | ZAM000319656 |            |       |   |      |      |  |            |                  |  |                         |                |            | 2016/11/07 |            |
|                                               |                                     |                                                           |         |            |  |            | ZAM000319656 |            |       |   |      |      |  |            |                  |  |                         |                |            | 2016/12/07 |            |
|                                               |                                     |                                                           |         |            |  |            | ZAM000319656 |            |       |   |      |      |  |            |                  |  |                         |                |            | 2017/01/09 |            |
|                                               |                                     |                                                           |         |            |  |            | ZAM000319656 |            |       |   |      |      |  |            |                  |  |                         |                |            | 2017/02/07 |            |
|                                               |                                     |                                                           |         |            |  |            | ZAM000319656 |            |       |   |      |      |  |            |                  |  |                         |                |            | 2017/03/07 |            |
| Negotiable Certificates Of Deposit            | RANNCXD201709082T8.4250000          | RAND MERCHANT BANK                                        | Matured | 2016/09/08 |  | 2017/09/08 | ZAM000319920 | 0          | 8.425 |   | TERM | None |  |            |                  |  |                         |                | 2016/09/08 |            | Category2  |
| Negotiable Certificates Of Deposit            | NBKNCXD201709082T8.45               | NEDBANK CAPITAL                                           | Matured | 2016/09/08 |  | 2017/09/08 | ZAM000319789 | 40000000   | 8.45  |   | TERM | None |  |            |                  |  |                         |                | 2016/09/08 |            | Category2  |
| Negotiable Certificates Of Deposit            | IPNKCXD201709082T8.55               | INVESTEC BANK LIMITED                                     | Matured | 2016/09/08 |  | 2017/09/08 | ZAM000319812 | 440000000  | 8.55  |   | TERM | None |  |            |                  |  |                         |                |            |            |            |



[illegible]



|                                           |                                    |                                                           |         |            |  |            |              |           |       |      |      |  |            |                  |  |  |                         |                         |            |            |           |
|-------------------------------------------|------------------------------------|-----------------------------------------------------------|---------|------------|--|------------|--------------|-----------|-------|------|------|--|------------|------------------|--|--|-------------------------|-------------------------|------------|------------|-----------|
| Negotiable Certificates Of Deposit        | RANNCDX20170714278.2500000         | RAND MERCHANT BANK                                        | Matured | 2016/09/16 |  | 2017/07/14 | ZAM000320878 | 10000000  | 8.25  | TERM | None |  |            |                  |  |  |                         |                         | 2016/09/16 |            | Category2 |
| Negotiable Certificates Of Deposit        | NBKNCX20170914278.45               | NEDBANK CAPITAL                                           | Matured | 2016/09/16 |  | 2017/09/14 | ZAM000320919 | 23000000  | 8.45  | TERM | None |  |            |                  |  |  |                         |                         | 2016/09/16 |            | Category2 |
| Linked Negotiable Certificates Of Deposit | NBKLNCD201709183U03XXXXPLP0.8      | NEDBANK CAPITAL                                           | Matured | 2016/09/16 |  | 2017/09/18 | ZAM000321132 | 105000000 | 8.12  | ISDF | None |  | ZAR-JIBAR3 | PLUS-0.8-PRCT    |  |  | Quarterly Payment Cycle | Issuer Defined          | 2016/09/16 |            | Category3 |
|                                           |                                    |                                                           |         |            |  |            | ZAM000321132 |           | 8.158 |      |      |  |            |                  |  |  |                         |                         | 2016/12/19 | 2017/09/18 |           |
|                                           |                                    |                                                           |         |            |  |            | ZAM000321132 |           | 8.133 |      |      |  |            |                  |  |  |                         |                         | 2016/12/19 | 2016/12/19 |           |
|                                           |                                    |                                                           |         |            |  |            | ZAM000321132 |           | 8.117 |      |      |  |            |                  |  |  |                         |                         | 2017/03/16 | 2017/03/16 |           |
| Linked Negotiable Certificates Of Deposit | NBKLNCD201709153U03XXXXPLP0.775    | NEDBANK CAPITAL                                           | Matured | 2016/09/16 |  | 2017/09/15 | ZAM000321041 | 100000000 | 8.09  | ISDF | None |  | ZAR-JIBAR3 | PLUS-0.775-PRCT  |  |  | Quarterly Payment Cycle | Issuer Defined          | 2016/09/16 |            | Category3 |
|                                           |                                    |                                                           |         |            |  |            | ZAM000321041 |           | 8.133 |      |      |  |            |                  |  |  |                         |                         | 2016/12/19 | 2017/09/15 |           |
|                                           |                                    |                                                           |         |            |  |            | ZAM000321041 |           | 8.108 |      |      |  |            |                  |  |  |                         |                         | 2016/12/19 | 2016/12/19 |           |
|                                           |                                    |                                                           |         |            |  |            | ZAM000321041 |           | 8.092 |      |      |  |            |                  |  |  |                         |                         | 2017/03/16 | 2017/06/19 |           |
| Negotiable Certificates Of Deposit        | IPNNCX20170116277.475              | INVESTEC BANK LIMITED                                     | Matured | 2016/09/16 |  | 2017/01/16 | ZAM000320902 | 2000000   | 7.475 | TERM | None |  |            |                  |  |  |                         |                         | 2016/09/16 |            | Category2 |
| Negotiable Certificates Of Deposit        | SBSNCDX20170316277.9               | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2016/09/16 |  | 2017/03/16 | ZAM000321074 | 50000000  | 7.9   | TERM | None |  |            |                  |  |  |                         |                         | 2016/09/16 |            | Category2 |
| Negotiable Certificates Of Deposit        | ABPNCDX20170915218.475             | ABSA BANK LIMITED                                         | Matured | 2016/09/16 |  | 2017/09/15 | ZAM000320928 | 50000000  | 8.475 | ISDF | None |  |            |                  |  |  |                         |                         | 2016/09/16 |            | Category2 |
|                                           |                                    |                                                           |         |            |  |            | ZAM000320928 |           |       |      |      |  |            |                  |  |  |                         |                         | 2017/09/15 |            |           |
| Negotiable Certificates Of Deposit        | ABPNCDX20170915218.55              | ABSA BANK LIMITED                                         | Matured | 2016/09/16 |  | 2017/09/15 | ZAM000320936 | 450000000 | 8.55  | ISDF | None |  |            |                  |  |  |                         |                         | 2016/09/16 |            | Category2 |
|                                           |                                    |                                                           |         |            |  |            | ZAM000320936 |           |       |      |      |  |            |                  |  |  |                         |                         | 2017/09/15 |            |           |
| Negotiable Certificates Of Deposit        | RANNCDX20170316277.9000000         | RAND MERCHANT BANK                                        | Matured | 2016/09/16 |  | 2017/03/16 | ZAM000320860 | 20000000  | 7.9   | TERM | None |  |            |                  |  |  |                         |                         | 2016/09/16 |            | Category2 |
| Negotiable Certificates Of Deposit        | SBSNCDX20170918278.425             | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2016/09/16 |  | 2017/09/18 | ZAM000320977 | 31000000  | 8.425 | TERM | None |  |            |                  |  |  |                         |                         | 2016/09/16 |            | Category2 |
| Promissory Notes                          | TLDPNX201703171                    | THE LAND AND AGRICULTURE DEVELOPMENT BANK OF SOUTH AFRICA | Matured | 2016/09/16 |  | 2017/03/17 | ZAM000320951 | 100000000 |       | None |      |  |            |                  |  |  |                         |                         | 2016/09/16 |            | Category1 |
| Promissory Notes                          | TLDPNX201709151                    | THE LAND AND AGRICULTURE DEVELOPMENT BANK OF SOUTH AFRICA | Matured | 2016/09/16 |  | 2017/09/15 | ZAM000320944 | 50000000  |       | None |      |  |            |                  |  |  |                         |                         | 2016/09/16 |            | Category1 |
| Negotiable Certificates Of Deposit        | ABPNCDX20170915218.475             | ABSA BANK LIMITED                                         | Matured | 2016/09/16 |  | 2017/09/15 | ZAM000321116 | 68000000  | 8.475 | ISDF | None |  |            |                  |  |  |                         |                         | 2016/09/16 |            | Category2 |
|                                           |                                    |                                                           |         |            |  |            | ZAM000321116 |           |       |      |      |  |            |                  |  |  |                         |                         | 2016/09/16 |            |           |
| Linked Negotiable Certificates Of Deposit | SBSLNCD201703163IPRMSBZAMP2.67     | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2016/09/16 |  | 2017/03/16 | ZAM000321009 | 118000000 | 7.83  | ISDF | None |  | ZAR-PRIME  | MINUS-2.67-PRCT  |  |  | None                    | Ad Hoc                  | 2016/09/16 |            | Category3 |
|                                           |                                    |                                                           |         |            |  |            | ZAM000321009 |           |       |      |      |  |            |                  |  |  |                         |                         | 2016/10/17 |            |           |
|                                           |                                    |                                                           |         |            |  |            | ZAM000321009 |           |       |      |      |  |            |                  |  |  |                         |                         | 2016/11/16 |            |           |
|                                           |                                    |                                                           |         |            |  |            | ZAM000321009 |           |       |      |      |  |            |                  |  |  |                         |                         | 2016/12/19 |            |           |
|                                           |                                    |                                                           |         |            |  |            | ZAM000321009 |           |       |      |      |  |            |                  |  |  |                         |                         | 2017/01/16 |            |           |
|                                           |                                    |                                                           |         |            |  |            | ZAM000321009 |           |       |      |      |  |            |                  |  |  |                         |                         | 2017/02/16 |            |           |
|                                           |                                    |                                                           |         |            |  |            | ZAM000321009 |           |       |      |      |  |            |                  |  |  |                         |                         | 2017/03/16 |            |           |
| Linked Negotiable Certificates Of Deposit | SBSLNCD201703163U03XXXXPLP0.5      | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2016/09/16 |  | 2017/03/16 | ZAM000321207 | 75000000  | 7.86  | ISDF | None |  | ZAR-JIBAR3 | PLUS-0.5-PRCT    |  |  | None                    | Issuer Defined          | 2016/09/16 |            | Category3 |
|                                           |                                    |                                                           |         |            |  |            | ZAM000321207 |           | 7.858 |      |      |  |            |                  |  |  |                         |                         | 2016/10/17 |            |           |
| Notes                                     | FO1NOTX20161221U03XXXXXPLB75.      | FOSCHINI RETAIL GROUP PTY LTD                             | Matured | 2016/09/16 |  | 2016/12/21 | ZAM000315969 | 150000000 | 8.11  | ISDF | None |  | ZAR-JIBAR3 | PLUS-75-BPS      |  |  | Quarterly Payment Cycle | Quarterly Payment Cycle | 2016/09/16 | 2016/12/19 | Category3 |
|                                           |                                    |                                                           |         |            |  |            | ZAM000315969 |           | 8.108 |      |      |  |            |                  |  |  |                         |                         | 2016/12/19 |            |           |
| Linked Negotiable Certificates Of Deposit | NBKLNCD201703163U03XXXXXPLP0.525   | NEDBANK CAPITAL                                           | Matured | 2016/09/16 |  | 2017/03/16 | ZAM000321173 | 20000000  | 7.88  | ISDF | None |  | ZAR-JIBAR3 | PLUS-0.525-PRCT  |  |  | Quarterly Payment Cycle | Issuer Defined          | 2016/09/16 |            | Category3 |
|                                           |                                    |                                                           |         |            |  |            | ZAM000321173 |           | 7.883 |      |      |  |            |                  |  |  |                         |                         | 2016/12/16 |            |           |
| Linked Negotiable Certificates Of Deposit | SBSLNCD201703163U03XXXXXPLP0.55    | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2016/09/16 |  | 2017/03/16 | ZAM000321199 | 0         | 7.91  | ISDF | None |  | ZAR-JIBAR3 | PLUS-0.55-PRCT   |  |  | None                    | Issuer Defined          | 2016/09/16 |            | Category3 |
|                                           |                                    |                                                           |         |            |  |            | ZAM000321199 |           | 7.908 |      |      |  |            |                  |  |  |                         |                         | 2016/12/19 | 2017/03/16 |           |
| Negotiable Certificates Of Deposit        | ABPNCDX20170914218.475             | ABSA BANK LIMITED                                         | Matured | 2016/09/16 |  | 2017/09/14 | ZAM000321017 | 33000000  | 8.475 | ISDF | None |  |            |                  |  |  |                         |                         | 2016/12/19 | 2016/12/19 | Category2 |
|                                           |                                    |                                                           |         |            |  |            | ZAM000321017 |           |       |      |      |  |            |                  |  |  |                         |                         | 2016/12/19 |            |           |
| Negotiable Certificates Of Deposit        | NBKNCX20170915278.45               | NEDBANK CAPITAL                                           | Matured | 2016/09/16 |  | 2017/09/15 | ZAM000320985 | 4000000   | 8.45  | TERM | None |  |            |                  |  |  |                         |                         | 2016/09/16 |            | Category2 |
| Negotiable Certificates Of Deposit        | SBSNCDX20181219277.25              | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2016/09/16 |  | 2016/12/19 | ZAM000321066 | 4000000   | 7.25  | TERM | None |  |            |                  |  |  |                         |                         | 2016/09/16 |            | Category2 |
| Negotiable Certificates Of Deposit        | ABPNCDX20161017217.05              | ABSA BANK LIMITED                                         | Matured | 2016/09/16 |  | 2016/10/17 | ZAM000321108 | 10000000  | 7.05  | ISDF | None |  |            |                  |  |  |                         |                         | 2016/09/16 |            | Category2 |
|                                           |                                    |                                                           |         |            |  |            | ZAM000321108 |           |       |      |      |  |            |                  |  |  |                         |                         | 2016/10/17 |            |           |
| Floating Rate Notes                       | ABPFRNX201703163IPRMABSAMP2.67500  | ABSA BANK LIMITED                                         | Matured | 2016/09/16 |  | 2017/03/16 | ZAM000321033 | 50000000  | 7.825 | ISDF | None |  | ZAR-PRIME  | MINUS-2.675-PRCT |  |  | None                    | Ad Hoc                  | 2016/09/16 |            | Category3 |
|                                           |                                    |                                                           |         |            |  |            | ZAM000321033 |           |       |      |      |  |            |                  |  |  |                         |                         | 2016/10/17 |            |           |
|                                           |                                    |                                                           |         |            |  |            | ZAM000321033 |           |       |      |      |  |            |                  |  |  |                         |                         | 2016/11/16 |            |           |
|                                           |                                    |                                                           |         |            |  |            | ZAM000321033 |           |       |      |      |  |            |                  |  |  |                         |                         | 2016/12/19 |            |           |
|                                           |                                    |                                                           |         |            |  |            | ZAM000321033 |           |       |      |      |  |            |                  |  |  |                         |                         | 2017/01/16 |            |           |
|                                           |                                    |                                                           |         |            |  |            | ZAM000321033 |           |       |      |      |  |            |                  |  |  |                         |                         | 2017/02/16 |            |           |
|                                           |                                    |                                                           |         |            |  |            | ZAM000321033 |           |       |      |      |  |            |                  |  |  |                         |                         | 2017/03/16 |            |           |
| Floating Rate Notes                       | RANFRNX201703163U03XXXXXPLB50.     | RAND MERCHANT BANK                                        | Matured | 2016/09/16 |  | 2017/03/16 | ZAM000321165 | 75000000  | 7.86  | ISDF | None |  | ZAR-JIBAR3 | PLUS-50-BPS      |  |  | None                    | Issuer Defined          | 2016/09/16 |            | Category3 |
|                                           |                                    |                                                           |         |            |  |            | ZAM000321165 |           | 7.858 |      |      |  |            |                  |  |  |                         |                         | 2016/12/19 | 2017/03/16 |           |
| Negotiable Certificates Of Deposit        | SBSNCDX20170915278.5               | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2016/09/16 |  | 2017/09/15 | ZAM000320993 | 200000000 | 8.5   | TERM | None |  |            |                  |  |  |                         |                         | 2016/09/16 |            | Category2 |
| Negotiable Certificates Of Deposit        | RANNCDX20170914278.5500000         | RAND MERCHANT BANK                                        | Matured | 2016/09/16 |  | 2017/09/14 | ZAM000321055 | 427000000 | 8.55  | TERM | None |  |            |                  |  |  |                         |                         | 2016/09/16 |            | Category2 |
| Negotiable Certificates Of Deposit        | RANNCDX20170526278.0750000         | RAND MERCHANT BANK                                        | Matured | 2016/09/16 |  | 2017/05/26 | ZAM000321058 | 13500000  | 8.075 | TERM | None |  |            |                  |  |  |                         |                         | 2016/09/16 |            | Category2 |
| Negotiable Certificates Of Deposit        | SBSNCDX20170914278.5               | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2016/09/16 |  | 2017/09/14 | ZAM000320886 | 200000000 | 8.5   | TERM | None |  |            |                  |  |  |                         |                         | 2016/09/16 |            | Category2 |
| Negotiable Certificates Of Deposit        | RANNCDX20170914278.4500000         | RAND MERCHANT BANK                                        | Matured | 2016/09/16 |  | 2017/09/14 | ZAM000320894 | 51000000  | 8.45  | TERM | None |  |            |                  |  |  |                         |                         | 2016/09/16 |            | Category2 |
| Negotiable Certificates Of Deposit        | ABPNCDX20170915218.475             | ABSA BANK LIMITED                                         | Matured | 2016/09/16 |  | 2017/09/15 | ZAM000321090 | 9000000   | 8.475 | ISDF | None |  |            |                  |  |  |                         |                         | 2016/09/16 |            | Category2 |
|                                           |                                    |                                                           |         |            |  |            | ZAM000321090 |           |       |      |      |  |            |                  |  |  |                         |                         | 2016/09/16 |            |           |
| Negotiable Certificates Of Deposit        | ABPNCDX20170316217.925             | ABSA BANK LIMITED                                         | Matured | 2016/09/16 |  | 2017/03/16 | ZAM000321124 | 68000000  | 7.925 | ISDF | None |  |            |                  |  |  |                         |                         | 2016/09/16 |            | Category2 |
|                                           |                                    |                                                           |         |            |  |            | ZAM000321124 |           |       |      |      |  |            |                  |  |  |                         |                         | 2017/09/15 |            |           |
| Linked Negotiable Certificates Of Deposit | SBSLNCD201709153IPRMSBZAMP2.38     | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2016/09/16 |  | 2017/09/15 | ZAM000320969 | 505000000 | 7.87  | ISDF | None |  | ZAR-PRIME  | MINUS-2.38-PRCT  |  |  | None                    | Ad Hoc                  | 2016/09/16 |            | Category3 |
|                                           |                                    |                                                           |         |            |  |            | ZAM000320969 |           |       |      |      |  |            |                  |  |  |                         |                         | 2016/10/17 |            |           |
|                                           |                                    |                                                           |         |            |  |            | ZAM000320969 |           |       |      |      |  |            |                  |  |  |                         |                         | 2016/11/16 |            |           |
|                                           |                                    |                                                           |         |            |  |            | ZAM000320969 |           |       |      |      |  |            |                  |  |  |                         |                         | 2016/12/19 |            |           |
|                                           |                                    |                                                           |         |            |  |            | ZAM000320969 |           |       |      |      |  |            |                  |  |  |                         |                         | 2017/01/16 |            |           |
|                                           |                                    |                                                           |         |            |  |            | ZAM000320969 |           |       |      |      |  |            |                  |  |  |                         |                         | 2017/02/16 |            |           |
|                                           |                                    |                                                           |         |            |  |            | ZAM000320969 |           |       |      |      |  |            |                  |  |  |                         |                         | 2017/03/16 |            |           |
|                                           |                                    |                                                           |         |            |  |            | ZAM000320969 |           |       |      |      |  |            |                  |  |  |                         |                         | 2017/04/16 |            |           |
|                                           |                                    |                                                           |         |            |  |            | ZAM000320969 |           |       |      |      |  |            |                  |  |  |                         |                         | 2017/05/16 |            |           |
|                                           |                                    |                                                           |         |            |  |            | ZAM000320969 |           |       |      |      |  |            |                  |  |  |                         |                         | 2017/06/19 |            |           |
|                                           |                                    |                                                           |         |            |  |            | ZAM000320969 |           |       |      |      |  |            |                  |  |  |                         |                         | 2017/07/17 |            |           |
|                                           |                                    |                                                           |         |            |  |            | ZAM000320969 |           |       |      |      |  |            |                  |  |  |                         |                         | 2017/08/16 |            |           |
|                                           |                                    |                                                           |         |            |  |            | ZAM000320969 |           |       |      |      |  |            |                  |  |  |                         |                         | 2017/09/15 |            |           |
|                                           |                                    |                                                           |         |            |  |            | ZAM000320969 |           | 7.87  |      |      |  |            |                  |  |  |                         |                         | 2017/07/24 |            |           |
| Floating Rate Notes                       | RANFRNX201709183U03XXXXXPLB80.     | RAND MERCHANT BANK                                        | Matured | 2016/09/16 |  | 2017/09/18 | ZAM000321140 | 2000000   | 8.12  | ISDF | None |  | ZAR-JIBAR3 | PLUS-80-BPS      |  |  | None                    | Issuer Defined          | 2016/09/16 |            | Category3 |
|                                           |                                    |                                                           |         |            |  |            | ZAM000321140 |           | 8.158 |      |      |  |            |                  |  |  |                         |                         | 2016/12/19 | 2017/09/15 |           |
|                                           |                                    |                                                           |         |            |  |            | ZAM000321140 |           | 8.133 |      |      |  |            |                  |  |  |                         |                         | 2016/12/19 | 2016/12/19 |           |
|                                           |                                    |                                                           |         |            |  |            | ZAM000321140 |           | 8.117 |      |      |  |            |                  |  |  |                         |                         | 2017/03/16 | 2017/03/16 |           |
| Floating Rate Notes                       | ABPFRNX201703163U03XXXXXPLP0.50000 | ABSA BANK LIMITED                                         | Matured | 2016/09/16 |  | 2017/03/16 | ZAM000321157 | 125000000 | 7.86  | ISDF | None |  | ZAR-JIBAR3 | PLUS-0.5-PRCT    |  |  |                         |                         |            |            |           |



[illegible]



[illegible]



|                                           |                                   |                                                           |         |            |  |            |              |           |       |  |      |      |  |            |                 |  |                         |  |                |            |            |            |           |
|-------------------------------------------|-----------------------------------|-----------------------------------------------------------|---------|------------|--|------------|--------------|-----------|-------|--|------|------|--|------------|-----------------|--|-------------------------|--|----------------|------------|------------|------------|-----------|
| Floating Rate Notes                       | ABPFRNX201709283U03XXXXPLP0.77500 | ABSA BANK LIMITED                                         | Matured | 2016/09/28 |  | 2017/09/28 | ZAM000322643 | 25000000  | 8.15  |  | ISDF | None |  | ZAR-JIBAR3 | PLUS-0.775-PRCT |  | None                    |  | Issuer Defined | 2016/09/28 | 2019/06/28 | 2019/06/28 | Category3 |
|                                           |                                   |                                                           |         |            |  |            | ZAM000322825 |           | 8.1   |  |      |      |  |            |                 |  |                         |  |                | 2016/09/28 | 2017/09/28 | 2017/09/28 |           |
|                                           |                                   |                                                           |         |            |  |            | ZAM000322825 |           | 8.133 |  |      |      |  |            |                 |  |                         |  |                |            | 2016/12/28 | 2016/12/28 |           |
|                                           |                                   |                                                           |         |            |  |            | ZAM000322825 |           | 8.108 |  |      |      |  |            |                 |  |                         |  |                |            | 2017/03/28 | 2017/03/28 |           |
|                                           |                                   |                                                           |         |            |  |            | ZAM000322825 |           | 8.1   |  |      |      |  |            |                 |  |                         |  |                |            | 2017/06/28 | 2017/06/28 |           |
| Debentures                                | SRBDEBX201610122T7.000            | SOUTH AFRICAN RESERVE BANK                                | Matured | 2016/09/28 |  | 2016/10/12 | ZAM000322726 | 192000000 | 7     |  | TERM | None |  |            |                 |  |                         |  |                | 2016/09/28 |            |            | Category2 |
| Debentures                                | SRBDEBX201610262T7.000            | SOUTH AFRICAN RESERVE BANK                                | Matured | 2016/09/28 |  | 2016/10/26 | ZAM000322734 | 308000000 | 7     |  | TERM | None |  |            |                 |  |                         |  |                | 2016/09/28 |            |            | Category2 |
| Negotiable Certificates Of Deposit        | SBSNCDX20170928T8.425             | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2016/09/28 |  | 2017/09/28 | ZAM000322783 | 578500000 | 8.425 |  | TERM | None |  |            |                 |  |                         |  |                | 2016/09/28 |            |            | Category2 |
| Negotiable Certificates Of Deposit        | SBSNCDX20170227T7.85              | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2016/09/28 |  | 2017/02/27 | ZAM000322585 | 150000000 | 7.85  |  | TERM | None |  |            |                 |  |                         |  |                | 2016/09/28 |            |            | Category2 |
| Negotiable Certificates Of Deposit        | RANRNXDX20170928T8.3500000        | RAND MERCHANT BANK                                        | Matured | 2016/09/28 |  | 2017/09/28 | ZAM000322784 | 0         | 8.35  |  | TERM | None |  |            |                 |  |                         |  |                | 2016/09/28 |            |            | Category2 |
| Negotiable Certificates Of Deposit        | NBKNCDX20161228T7.3               | NEDBANK CAPITAL                                           | Matured | 2016/09/28 |  | 2016/12/28 | ZAM000322882 | 26000000  | 7.3   |  | TERM | None |  |            |                 |  |                         |  |                | 2016/09/28 |            |            | Category2 |
| Linked Negotiable Certificates Of Deposit | SBSLNCDD201703283IPRMSBZAMIP2.67  | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2016/09/28 |  | 2017/03/28 | ZAM000322619 | 150000000 | 7.83  |  | ISDF | None |  | ZAR-PRIME  | MINUS-2.67-PRCT |  | None                    |  | Ad Hoc         | 2016/09/28 |            |            | Category3 |
|                                           |                                   |                                                           |         |            |  |            | ZAM000322619 |           |       |  |      |      |  |            |                 |  |                         |  |                |            | 2016/10/28 |            |           |
|                                           |                                   |                                                           |         |            |  |            | ZAM000322619 |           |       |  |      |      |  |            |                 |  |                         |  |                |            | 2016/11/28 |            |           |
|                                           |                                   |                                                           |         |            |  |            | ZAM000322619 |           |       |  |      |      |  |            |                 |  |                         |  |                |            | 2016/12/28 |            |           |
|                                           |                                   |                                                           |         |            |  |            | ZAM000322619 |           |       |  |      |      |  |            |                 |  |                         |  |                |            | 2017/01/30 |            |           |
|                                           |                                   |                                                           |         |            |  |            | ZAM000322619 |           |       |  |      |      |  |            |                 |  |                         |  |                |            | 2017/02/28 |            |           |
|                                           |                                   |                                                           |         |            |  |            | ZAM000322619 |           |       |  |      |      |  |            |                 |  |                         |  |                |            | 2017/03/28 |            |           |
| Linked Negotiable Certificates Of Deposit | IPNLNCD201709283U03XXXXPLP0.8     | INVESTEC BANK LIMITED                                     | Matured | 2016/09/28 |  | 2017/09/28 | ZAM000322874 | 25000000  | 8.13  |  | ISDF | None |  | ZAR-JIBAR3 | PLUS-0.8-PRCT   |  | None                    |  | Issuer Defined | 2016/09/28 |            |            | Category3 |
|                                           |                                   |                                                           |         |            |  |            | ZAM000322874 |           |       |  |      |      |  |            |                 |  |                         |  |                |            |            |            |           |
|                                           |                                   |                                                           |         |            |  |            | ZAM000322874 |           | 8.158 |  |      |      |  |            |                 |  |                         |  |                |            | 2016/12/28 | 2016/12/28 |           |
|                                           |                                   |                                                           |         |            |  |            | ZAM000322874 |           | 8.133 |  |      |      |  |            |                 |  |                         |  |                |            | 2017/03/28 | 2017/03/28 |           |
|                                           |                                   |                                                           |         |            |  |            | ZAM000322874 |           | 8.125 |  |      |      |  |            |                 |  |                         |  |                |            | 2017/06/28 | 2017/06/28 |           |
| Negotiable Certificates Of Deposit        | RANNCXDX20161228T7.2250000        | RAND MERCHANT BANK                                        | Matured | 2016/09/28 |  | 2016/12/28 | ZAM000322781 | 11000000  | 7.225 |  | TERM | None |  |            |                 |  |                         |  |                | 2016/09/28 |            |            | Category2 |
| Floating Rate Notes                       | RANFRNX201709283U03XXXXPLB80.     | RAND MERCHANT BANK                                        | Matured | 2016/09/28 |  | 2017/09/28 | ZAM000322577 | 25000000  | 8.13  |  | ISDF | None |  | ZAR-JIBAR3 | PLUS-80-BPS     |  | None                    |  | Issuer Defined | 2016/09/28 |            |            | Category3 |
|                                           |                                   |                                                           |         |            |  |            | ZAM000322577 |           |       |  |      |      |  |            |                 |  |                         |  |                |            |            |            |           |
|                                           |                                   |                                                           |         |            |  |            | ZAM000322577 |           | 8.158 |  |      |      |  |            |                 |  |                         |  |                |            | 2016/12/28 | 2017/09/28 |           |
|                                           |                                   |                                                           |         |            |  |            | ZAM000322577 |           | 8.133 |  |      |      |  |            |                 |  |                         |  |                |            | 2016/12/28 | 2016/12/28 |           |
|                                           |                                   |                                                           |         |            |  |            | ZAM000322577 |           | 8.125 |  |      |      |  |            |                 |  |                         |  |                |            | 2017/03/28 | 2017/03/28 |           |
| Linked Negotiable Certificates Of Deposit | IPNLNCD201709283U03XXXXPLP0.8     | INVESTEC BANK LIMITED                                     | Matured | 2016/09/28 |  | 2017/09/28 | ZAM000322692 | 0         | 8.13  |  | ISDF | None |  | ZAR-JIBAR3 | PLUS-0.8-PRCT   |  | None                    |  | Issuer Defined | 2016/09/28 |            |            | Category3 |
|                                           |                                   |                                                           |         |            |  |            | ZAM000322692 |           |       |  |      |      |  |            |                 |  |                         |  |                |            |            |            |           |
|                                           |                                   |                                                           |         |            |  |            | ZAM000322692 |           | 8.158 |  |      |      |  |            |                 |  |                         |  |                |            | 2016/12/28 | 2017/09/28 |           |
|                                           |                                   |                                                           |         |            |  |            | ZAM000322692 |           | 8.133 |  |      |      |  |            |                 |  |                         |  |                |            | 2017/03/28 | 2017/03/28 |           |
|                                           |                                   |                                                           |         |            |  |            | ZAM000322692 |           | 8.125 |  |      |      |  |            |                 |  |                         |  |                |            | 2017/06/28 | 2017/06/28 |           |
| Linked Negotiable Certificates Of Deposit | NBKLNCD201709283U03XXXXPLP0.775   | NEDBANK CAPITAL                                           | Matured | 2016/09/28 |  | 2017/09/28 | ZAM000322866 | 25000000  | 8.1   |  | ISDF | None |  | ZAR-JIBAR3 | PLUS-0.775-PRCT |  | Quarterly Payment Cycle |  | Issuer Defined | 2016/09/28 |            |            | Category3 |
|                                           |                                   |                                                           |         |            |  |            | ZAM000322866 |           |       |  |      |      |  |            |                 |  |                         |  |                |            |            |            |           |
|                                           |                                   |                                                           |         |            |  |            | ZAM000322866 |           | 8.133 |  |      |      |  |            |                 |  |                         |  |                |            | 2016/12/28 | 2017/09/28 |           |
|                                           |                                   |                                                           |         |            |  |            | ZAM000322866 |           | 8.108 |  |      |      |  |            |                 |  |                         |  |                |            | 2017/03/28 | 2016/12/28 |           |
|                                           |                                   |                                                           |         |            |  |            | ZAM000322866 |           | 8.1   |  |      |      |  |            |                 |  |                         |  |                |            | 2017/06/28 | 2017/06/28 |           |
| Linked Negotiable Certificates Of Deposit | SBSLNCDD201709283U03XXXXPLP0.75   | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2016/09/28 |  | 2017/09/28 | ZAM000322833 | 25000000  | 8.08  |  | ISDF | None |  | ZAR-JIBAR3 | PLUS-0.75-PRCT  |  | None                    |  | Issuer Defined | 2016/09/28 |            |            | Category3 |
|                                           |                                   |                                                           |         |            |  |            | ZAM000322833 |           |       |  |      |      |  |            |                 |  |                         |  |                |            |            |            |           |
|                                           |                                   |                                                           |         |            |  |            | ZAM000322833 |           | 8.108 |  |      |      |  |            |                 |  |                         |  |                |            | 2016/12/28 | 2017/09/28 |           |
|                                           |                                   |                                                           |         |            |  |            | ZAM000322833 |           | 8.083 |  |      |      |  |            |                 |  |                         |  |                |            | 2017/03/28 | 2017/03/28 |           |
|                                           |                                   |                                                           |         |            |  |            | ZAM000322833 |           | 8.075 |  |      |      |  |            |                 |  |                         |  |                |            | 2017/06/28 | 2017/06/28 |           |
| Promissory Notes                          | TLDPNXX201709271                  | THE LAND AND AGRICULTURE DEVELOPMENT BANK OF SOUTH AFRICA | Matured | 2016/09/28 |  | 2017/09/27 | ZAM000322668 | 10000000  |       |  |      | None |  |            |                 |  |                         |  |                | 2016/09/28 |            |            | Category1 |
| Negotiable Certificates Of Deposit        | ABPNCDX20170928T8.375             | ABSA BANK LIMITED                                         | Matured | 2016/09/28 |  | 2017/09/28 | ZAM000322676 | 20000000  | 8.375 |  | ISDF | None |  |            |                 |  |                         |  |                | 2016/09/28 |            |            | Category2 |
|                                           |                                   |                                                           |         |            |  |            | ZAM000322676 |           |       |  |      |      |  |            |                 |  |                         |  |                |            |            |            |           |
| Negotiable Certificates Of Deposit        | ABPNCDX20161228T7.3               | ABSA BANK LIMITED                                         | Matured | 2016/09/28 |  | 2016/12/28 | ZAM000322775 | 26900000  | 7.3   |  | ISDF | None |  |            |                 |  |                         |  |                | 2016/09/28 |            |            | Category2 |
|                                           |                                   |                                                           |         |            |  |            | ZAM000322775 |           |       |  |      |      |  |            |                 |  |                         |  |                |            |            |            |           |
| Negotiable Certificates Of Deposit        | ABPNCDX20170328T7.9               | ABSA BANK LIMITED                                         | Matured | 2016/09/28 |  | 2017/03/28 | ZAM000322775 | 4000000   | 7.9   |  | ISDF | None |  |            |                 |  |                         |  |                | 2016/09/28 |            |            | Category2 |
|                                           |                                   |                                                           |         |            |  |            | ZAM000322635 |           |       |  |      |      |  |            |                 |  |                         |  |                |            |            |            |           |
| Negotiable Certificates Of Deposit        | SBSNCDX20161228T7.25              | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2016/09/28 |  | 2016/12/28 | ZAM000322809 | 22000000  | 7.25  |  | TERM | None |  |            |                 |  |                         |  |                | 2016/09/28 |            |            | Category2 |
| Debentures                                | SRBDEBX201610052T6.900            | SOUTH AFRICAN RESERVE BANK                                | Matured | 2016/09/28 |  | 2016/10/05 | ZAM000322718 | 200000000 | 6.9   |  | TERM | None |  |            |                 |  |                         |  |                | 2016/09/28 |            |            | Category2 |
| Negotiable Certificates Of Deposit        | IPNNCDX20161228T7.3               | INVESTEC BANK LIMITED                                     | Matured | 2016/09/28 |  | 2016/12/28 | ZAM000322858 | 21500000  | 7.3   |  | TERM | None |  |            |                 |  |                         |  |                | 2016/09/28 |            |            | Category2 |
| Linked Negotiable Certificates Of Deposit | SBSLNCDD201709283U03XXXXPLP0.9    | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2016/09/28 |  | 2017/09/28 | ZAM000322742 | 433000000 | 8.23  |  | ISDF | None |  | ZAR-JIBAR3 | PLUS-0.9-PRCT   |  | None                    |  | Issuer Defined | 2016/09/28 |            |            | Category3 |
|                                           |                                   |                                                           |         |            |  |            | ZAM000322742 |           |       |  |      |      |  |            |                 |  |                         |  |                |            |            |            |           |
|                                           |                                   |                                                           |         |            |  |            | ZAM000322742 |           | 8.258 |  |      |      |  |            |                 |  |                         |  |                |            |            |            |           |
|                                           |                                   |                                                           |         |            |  |            | ZAM000322742 |           | 8.233 |  |      |      |  |            |                 |  |                         |  |                |            | 2016/12/28 | 2016/12/28 |           |
|                                           |                                   |                                                           |         |            |  |            | ZAM000322742 |           | 8.225 |  |      |      |  |            |                 |  |                         |  |                |            | 2017/03/28 | 2017/03/28 |           |
|                                           |                                   |                                                           |         |            |  |            | ZAM000322742 |           | 8.225 |  |      |      |  |            |                 |  |                         |  |                |            | 2017/06/28 | 2017/06/28 |           |
| Negotiable Certificates Of Deposit        | NBKNCXDX20170928T8.375            | NEDBANK CAPITAL                                           | Matured | 2016/09/28 |  | 2017/09/28 | ZAM000322593 | 30000000  | 8.375 |  | TERM | None |  |            |                 |  |                         |  |                | 2016/09/28 |            |            | Category2 |
| Negotiable Certificates Of Deposit        | SBSNCDX201610312T7.025            | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2016/09/28 |  | 2016/10/31 | ZAM000322932 | 10000000  | 7.025 |  | TERM | None |  |            |                 |  |                         |  |                | 2016/09/28 |            |            | Category2 |
| Linked Negotiable Certificates Of Deposit | NBKLNCD201909303U03XXXXPLP1.2     | NEDBANK CAPITAL                                           | Matured | 2016/09/29 |  | 2019/09/30 | ZAM000323088 | 189000000 | 8.23  |  | ISDF | None |  | ZAR-JIBAR3 | PLUS-1.2-PRCT   |  | Quarterly Payment Cycle |  | Issuer Defined | 2016/09/29 |            |            | Category3 |
|                                           |                                   |                                                           |         |            |  |            | ZAM000323088 |           |       |  |      |      |  |            |                 |  |                         |  |                |            |            |            |           |
|                                           |                                   |                                                           |         |            |  |            | ZAM000323088 |           | 8.558 |  |      |      |  |            |                 |  |                         |  |                |            | 2016/12/29 | 2016/12/29 |           |
|                                           |                                   |                                                           |         |            |  |            | ZAM000323088 |           | 8.542 |  |      |      |  |            |                 |  |                         |  |                |            | 2017/03/29 | 2017/03/29 |           |
|                                           |                                   |                                                           |         |            |  |            | ZAM000323088 |           | 8.533 |  |      |      |  |            |                 |  |                         |  |                |            | 2017/06/29 | 2017/06/29 |           |
|                                           |                                   |                                                           |         |            |  |            | ZAM000323088 |           | 8.192 |  |      |      |  |            |                 |  |                         |  |                |            | 2017/09/29 | 2017/09/29 |           |
|                                           |                                   |                                                           |         |            |  |            | ZAM000323088 |           | 8.358 |  |      |      |  |            |                 |  |                         |  |                |            | 2017/12/29 | 2017/12/29 |           |
|                                           |                                   |                                                           |         |            |  |            | ZAM000323088 |           | 8.067 |  |      |      |  |            |                 |  |                         |  |                |            | 2018/03/29 | 2018/03/29 |           |
|                                           |                                   |                                                           |         |            |  |            | ZAM000323088 |           | 8.158 |  |      |      |  |            |                 |  |                         |  |                |            | 2018/06/29 | 2018/06/29 |           |
|                                           |                                   |                                                           |         |            |  |            | ZAM000323088 |           | 8.2   |  |      |      |  |            |                 |  |                         |  |                |            | 2018/09/28 | 2018/09/28 |           |
|                                           |                                   |                                                           |         |            |  |            | ZAM000323088 |           | 8.35  |  |      |      |  |            |                 |  |                         |  |                |            | 2018/12/31 | 2018/12/31 |           |
|                                           |                                   |                                                           |         |            |  |            | ZAM000323088 |           | 8.35  |  |      |      |  |            |                 |  |                         |  |                |            | 2019/03/29 | 2019/03/29 |           |
|                                           |                                   |                                                           |         |            |  |            | ZAM000323088 |           | 8.225 |  |      |      |  |            |                 |  |                         |  |                |            | 2019/06/28 | 2019/06/28 |           |
| Floating Rate Notes                       | RANFRNX201909273U03XXXXPLB117.5   | RAND MERCHANT BANK                                        | Matured | 2016/09/29 |  | 2019/09/27 | ZAM000323146 | 1000000   | 8.2   |  | ISDF | None |  | ZAR-JIBAR3 | PLUS-117.5-BPS  |  | None                    |  | Issuer Defined | 2016/09/29 |            |            | Category3 |
|                                           |                                   |                                                           |         |            |  |            | ZAM000323146 |           |       |  |      |      |  |            |                 |  |                         |  |                |            |            |            |           |
|                                           |                                   |                                                           |         |            |  |            | ZAM000323146 |           | 8.533 |  |      |      |  |            |                 |  |                         |  |                |            | 2016/12/29 | 2016/12/29 |           |
|                                           |                                   |                                                           |         |            |  |            | ZAM000323    |           |       |  |      |      |  |            |                 |  |                         |  |                |            |            |            |           |



|                                           |                                   |                                                           |         |            |  |            |              |           |       |  |      |      |  |  |            |                 |  |                         |                |  |            |            |            |            |            |
|-------------------------------------------|-----------------------------------|-----------------------------------------------------------|---------|------------|--|------------|--------------|-----------|-------|--|------|------|--|--|------------|-----------------|--|-------------------------|----------------|--|------------|------------|------------|------------|------------|
| Linked Negotiable Certificates Of Deposit | NBKLNCD201703313U03XXXXPL0,5      | NEDBANK CAPITAL                                           | Matured | 2016/09/30 |  | 2017/03/31 | ZAM000323427 | 60000000  | 7.86  |  | ISDF | None |  |  | ZAR-JIBAR3 | PLUS-0.5-PRCT   |  | Quarterly Payment Cycle | Issuer Defined |  | 2016/09/30 |            |            | 2017/03/31 | Category3  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000323427 |           | 7.858 |  |      |      |  |  |            |                 |  |                         |                |  |            | 2016/12/30 |            | 2016/12/30 |            |
| Floating Rate Notes                       | RANFRNX201909303U03XXXXPLB110     | RAND MERCHANT BANK                                        | Matured | 2016/09/30 |  | 2019/09/30 | ZAM000323237 | 0         | 8.13  |  | ISDF | None |  |  | ZAR-JIBAR3 | PLUS-110-BPS    |  | None                    | Issuer Defined |  | 2016/09/30 |            |            |            | Category3  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000323237 |           | 8.458 |  |      |      |  |  |            |                 |  |                         |                |  |            | 2016/12/30 |            | 2019/09/30 |            |
|                                           |                                   |                                                           |         |            |  |            | ZAM000323237 |           | 8.442 |  |      |      |  |  |            |                 |  |                         |                |  |            | 2017/03/30 |            | 2016/12/30 |            |
|                                           |                                   |                                                           |         |            |  |            | ZAM000323237 |           | 8.442 |  |      |      |  |  |            |                 |  |                         |                |  |            | 2017/06/30 |            | 2017/06/30 |            |
|                                           |                                   |                                                           |         |            |  |            | ZAM000323237 |           | 8.092 |  |      |      |  |  |            |                 |  |                         |                |  |            | 2017/09/29 |            | 2017/09/29 |            |
|                                           |                                   |                                                           |         |            |  |            | ZAM000323237 |           | 8.258 |  |      |      |  |  |            |                 |  |                         |                |  |            | 2017/12/29 |            | 2017/12/29 |            |
|                                           |                                   |                                                           |         |            |  |            | ZAM000323237 |           | 7.967 |  |      |      |  |  |            |                 |  |                         |                |  |            | 2018/03/29 |            | 2018/03/29 |            |
|                                           |                                   |                                                           |         |            |  |            | ZAM000323237 |           | 8.058 |  |      |      |  |  |            |                 |  |                         |                |  |            | 2018/06/29 |            | 2018/06/29 |            |
|                                           |                                   |                                                           |         |            |  |            | ZAM000323237 |           | 8.1   |  |      |      |  |  |            |                 |  |                         |                |  |            | 2018/09/28 |            | 2018/09/28 |            |
|                                           |                                   |                                                           |         |            |  |            | ZAM000323237 |           | 8.25  |  |      |      |  |  |            |                 |  |                         |                |  |            | 2018/12/31 |            | 2018/12/31 |            |
|                                           |                                   |                                                           |         |            |  |            | ZAM000323237 |           | 8.125 |  |      |      |  |  |            |                 |  |                         |                |  |            | 2019/03/29 |            | 2019/03/29 |            |
| Linked Negotiable Certificates Of Deposit | SBSLNCD201703303IPRMSBZAMP2,67    | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2016/09/30 |  | 2017/03/30 | ZAM000323252 | 104000000 | 7.83  |  | ISDF | None |  |  | ZAR-PRIME  | MINUS-2.67-PRCT |  | None                    | Ad Hoc         |  | 2016/09/30 |            |            |            | Category3  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000323252 |           |       |  |      |      |  |  |            |                 |  |                         |                |  |            | 2016/10/31 |            | 2016/10/31 |            |
|                                           |                                   |                                                           |         |            |  |            | ZAM000323252 |           |       |  |      |      |  |  |            |                 |  |                         |                |  |            | 2016/11/30 |            | 2016/11/30 |            |
|                                           |                                   |                                                           |         |            |  |            | ZAM000323252 |           |       |  |      |      |  |  |            |                 |  |                         |                |  |            | 2016/12/30 |            | 2016/12/30 |            |
|                                           |                                   |                                                           |         |            |  |            | ZAM000323252 |           |       |  |      |      |  |  |            |                 |  |                         |                |  |            | 2017/01/30 |            | 2017/01/30 |            |
|                                           |                                   |                                                           |         |            |  |            | ZAM000323252 |           |       |  |      |      |  |  |            |                 |  |                         |                |  |            | 2017/02/28 |            | 2017/02/28 |            |
|                                           |                                   |                                                           |         |            |  |            | ZAM000323252 |           |       |  |      |      |  |  |            |                 |  |                         |                |  |            | 2017/03/30 |            | 2017/03/30 |            |
| Linked Negotiable Certificates Of Deposit | SBSLNCD201709293IPRMSBZAMP2,38    | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2016/09/30 |  | 2017/09/29 | ZAM000323443 | 25000000  | 7.87  |  | ISDF | None |  |  | ZAR-PRIME  | MINUS-2.38-PRCT |  | None                    | Ad Hoc         |  | 2016/09/30 |            |            |            | Category3  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000323443 |           |       |  |      |      |  |  |            |                 |  |                         |                |  |            | 2016/10/31 |            | 2016/10/31 |            |
|                                           |                                   |                                                           |         |            |  |            | ZAM000323443 |           |       |  |      |      |  |  |            |                 |  |                         |                |  |            | 2016/11/30 |            | 2016/11/30 |            |
|                                           |                                   |                                                           |         |            |  |            | ZAM000323443 |           |       |  |      |      |  |  |            |                 |  |                         |                |  |            | 2016/12/30 |            | 2016/12/30 |            |
|                                           |                                   |                                                           |         |            |  |            | ZAM000323443 |           |       |  |      |      |  |  |            |                 |  |                         |                |  |            | 2017/01/30 |            | 2017/01/30 |            |
|                                           |                                   |                                                           |         |            |  |            | ZAM000323443 |           |       |  |      |      |  |  |            |                 |  |                         |                |  |            | 2017/02/28 |            | 2017/02/28 |            |
|                                           |                                   |                                                           |         |            |  |            | ZAM000323443 |           |       |  |      |      |  |  |            |                 |  |                         |                |  |            | 2017/03/30 |            | 2017/03/30 |            |
|                                           |                                   |                                                           |         |            |  |            | ZAM000323443 |           |       |  |      |      |  |  |            |                 |  |                         |                |  |            | 2017/04/28 |            | 2017/04/28 |            |
|                                           |                                   |                                                           |         |            |  |            | ZAM000323443 |           |       |  |      |      |  |  |            |                 |  |                         |                |  |            | 2017/05/30 |            | 2017/05/30 |            |
|                                           |                                   |                                                           |         |            |  |            | ZAM000323443 |           |       |  |      |      |  |  |            |                 |  |                         |                |  |            | 2017/06/30 |            | 2017/06/30 |            |
|                                           |                                   |                                                           |         |            |  |            | ZAM000323443 |           |       |  |      |      |  |  |            |                 |  |                         |                |  |            | 2017/07/31 |            | 2017/07/31 |            |
|                                           |                                   |                                                           |         |            |  |            | ZAM000323443 |           |       |  |      |      |  |  |            |                 |  |                         |                |  |            | 2017/08/30 |            | 2017/08/30 |            |
|                                           |                                   |                                                           |         |            |  |            | ZAM000323443 |           |       |  |      |      |  |  |            |                 |  |                         |                |  |            | 2017/09/29 |            | 2017/09/29 |            |
|                                           |                                   |                                                           |         |            |  |            | ZAM000323443 |           | 7.87  |  |      |      |  |  |            |                 |  |                         |                |  |            |            | 2017/07/24 |            |            |
| Negotiable Certificates Of Deposit        | SBSNCDX201709292T8,425            | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2016/09/30 |  | 2017/09/29 | ZAM000323203 | 20000000  | 8.425 |  | TERM | None |  |  |            |                 |  |                         |                |  | 2016/09/30 |            |            |            | Category2  |
| Negotiable Certificates Of Deposit        | NBKNCX201709282T8,4               | NEDBANK CAPITAL                                           | Matured | 2016/09/30 |  | 2017/09/29 | ZAM000323208 | 6000000   | 8.4   |  | TERM | None |  |  |            |                 |  |                         |                |  | 2016/09/30 |            |            |            | Category2  |
| Negotiable Certificates Of Deposit        | IPNNCX201705282T8,1               | INVESTEC BANK LIMITED                                     | Matured | 2016/09/30 |  | 2017/05/26 | ZAM000323385 | 83000000  | 8.1   |  | TERM | None |  |  |            |                 |  |                         |                |  | 2016/09/30 |            |            |            | Category2  |
| Linked Negotiable Certificates Of Deposit | IPNLNCD201710023U03XXXXXPL0,8     | INVESTEC BANK LIMITED                                     | Matured | 2016/09/30 |  | 2017/10/02 | ZAM000323393 | 1000000   | 8.14  |  | ISDF | None |  |  | ZAR-JIBAR3 | PLUS-0.8-PRCT   |  | None                    | Issuer Defined |  | 2016/09/30 |            |            |            | Category3  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000323393 |           |       |  |      |      |  |  |            |                 |  |                         |                |  |            |            | 2017/10/02 |            | 2017/10/02 |
|                                           |                                   |                                                           |         |            |  |            | ZAM000323393 |           | 8.158 |  |      |      |  |  |            |                 |  |                         |                |  |            | 2016/12/30 |            | 2016/12/30 |            |
|                                           |                                   |                                                           |         |            |  |            | ZAM000323393 |           | 8.142 |  |      |      |  |  |            |                 |  |                         |                |  |            | 2017/03/30 |            | 2017/03/30 |            |
|                                           |                                   |                                                           |         |            |  |            | ZAM000323393 |           | 8.142 |  |      |      |  |  |            |                 |  |                         |                |  |            | 2017/06/30 |            | 2017/06/30 |            |
| Negotiable Certificates Of Deposit        | ABPNCDX201705262I8,025            | ABSA BANK LIMITED                                         | Matured | 2016/09/30 |  | 2017/05/26 | ZAM000323377 | 84000000  | 8.025 |  | ISDF | None |  |  |            |                 |  |                         |                |  | 2016/09/30 |            |            |            | Category2  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000323377 |           |       |  |      |      |  |  |            |                 |  |                         |                |  |            |            | 2017/05/26 |            |            |
| Floating Rate Notes                       | RANFRNX201703303U03XXXXXPLB45     | RAND MERCHANT BANK                                        | Matured | 2016/09/30 |  | 2017/03/30 | ZAM000323435 | 0         | 7.81  |  | ISDF | None |  |  | ZAR-JIBAR3 | PLUS-45-BPS     |  | None                    | Issuer Defined |  | 2016/09/30 |            |            |            | Category3  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000323435 |           |       |  |      |      |  |  |            |                 |  |                         |                |  |            | 2017/03/30 |            | 2017/03/30 |            |
|                                           |                                   |                                                           |         |            |  |            | ZAM000323435 |           | 7.808 |  |      |      |  |  |            |                 |  |                         |                |  |            | 2016/12/30 |            | 2016/12/30 |            |
| Negotiable Certificates Of Deposit        | ABPNCDX201707312I8,2              | ABSA BANK LIMITED                                         | Matured | 2016/09/30 |  | 2017/07/31 | ZAM000323195 | 2000000   | 8.2   |  | ISDF | None |  |  |            |                 |  |                         |                |  | 2016/09/30 |            |            |            | Category2  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000323195 |           |       |  |      |      |  |  |            |                 |  |                         |                |  |            |            | 2016/12/30 |            | 2016/12/30 |
| Promissory Notes                          | ABPPNX201709292I7,56              | ABSA BANK LIMITED                                         | Matured | 2016/09/30 |  | 2017/09/29 | ZAM000323468 | 20000000  | 7.56  |  | ISDF | None |  |  |            |                 |  |                         |                |  | 2016/09/30 |            |            | 2017/07/31 | Category2  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000323468 |           |       |  |      |      |  |  |            |                 |  |                         |                |  |            | 2017/09/29 |            | 2017/09/29 |            |
| Promissory Notes                          | TLDPNX201709291                   | THE LAND AND AGRICULTURE DEVELOPMENT BANK OF SOUTH AFRICA | Matured | 2016/09/30 |  | 2017/09/29 | ZAM000323344 | 50000000  |       |  |      | None |  |  |            |                 |  |                         |                |  | 2016/09/30 |            |            |            | Category1  |
| Negotiable Certificates Of Deposit        | ABPNCDX201709292I8,45             | ABSA BANK LIMITED                                         | Matured | 2016/09/30 |  | 2017/09/29 | ZAM000323229 | 244000000 | 8.45  |  | ISDF | None |  |  |            |                 |  |                         |                |  | 2016/09/30 |            |            |            | Category2  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000323229 |           |       |  |      |      |  |  |            |                 |  |                         |                |  |            |            | 2017/09/29 |            | 2017/09/29 |
| Negotiable Certificates Of Deposit        | ABPNCDX201709292I8,4              | ABSA BANK LIMITED                                         | Matured | 2016/09/30 |  | 2017/09/29 | ZAM000323278 | 8200000   | 8.4   |  | ISDF | None |  |  |            |                 |  |                         |                |  | 2016/09/30 |            |            |            | Category2  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000323278 |           |       |  |      |      |  |  |            |                 |  |                         |                |  |            | 2017/09/29 |            | 2017/09/29 |            |
| Negotiable Certificates Of Deposit        | SBSNCDX201709292T8,375            | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2016/09/30 |  | 2017/09/29 | ZAM000323245 | 42000000  | 8.375 |  | TERM | None |  |  |            |                 |  |                         |                |  | 2016/09/30 |            |            |            | Category2  |
| Negotiable Certificates Of Deposit        | NBKNCX201703302T7,9               | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2016/09/30 |  | 2017/03/30 | ZAM000323386 | 11000000  | 7.9   |  | TERM | None |  |  |            |                 |  |                         |                |  | 2016/09/30 |            |            |            | Category2  |
| Linked Negotiable Certificates Of Deposit | SBSLNCD201709293U03XXXXXPL0,8     | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2016/09/30 |  | 2017/09/29 | ZAM000323187 | 100000000 | 8.14  |  | ISDF | None |  |  | ZAR-JIBAR3 | PLUS-0.8-PRCT   |  | None                    | Issuer Defined |  | 2016/09/30 |            |            |            | Category3  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000323187 |           |       |  |      |      |  |  |            |                 |  |                         |                |  |            |            | 2017/09/29 |            | 2017/09/29 |
|                                           |                                   |                                                           |         |            |  |            | ZAM000323187 |           | 8.158 |  |      |      |  |  |            |                 |  |                         |                |  |            | 2016/12/30 |            | 2016/12/30 |            |
|                                           |                                   |                                                           |         |            |  |            | ZAM000323187 |           | 8.142 |  |      |      |  |  |            |                 |  |                         |                |  |            | 2017/03/30 |            | 2017/03/30 |            |
|                                           |                                   |                                                           |         |            |  |            | ZAM000323187 |           | 8.142 |  |      |      |  |  |            |                 |  |                         |                |  |            | 2017/06/30 |            | 2017/06/30 |            |
| Negotiable Certificates Of Deposit        | NBKNCX201709292T8,4               | NEDBANK CAPITAL                                           | Matured | 2016/09/30 |  | 2017/09/29 | ZAM000323310 | 20000000  | 8.4   |  | TERM | None |  |  |            |                 |  |                         |                |  | 2016/09/30 |            |            |            | Category2  |
| Floating Rate Notes                       | ABPFRNX201710033U03XXXXXPL0,80000 | ABSA BANK LIMITED                                         | Matured | 2016/10/03 |  | 2017/10/03 | ZAM000323518 | 130000000 | 8.15  |  | ISDF | None |  |  | ZAR-JIBAR3 | PLUS-0.8-PRCT   |  | None                    | Issuer Defined |  | 2016/10/03 |            |            |            | Category3  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000323518 |           |       |  |      |      |  |  |            |                 |  |                         |                |  |            |            | 2017/10/03 |            | 2017/10/03 |
|                                           |                                   |                                                           |         |            |  |            | ZAM000323518 |           | 8.158 |  |      |      |  |  |            |                 |  |                         |                |  |            |            | 2017/01/03 |            | 2017/01/03 |
|                                           |                                   |                                                           |         |            |  |            | ZAM000323518 |           | 8.158 |  |      |      |  |  |            |                 |  |                         |                |  |            | 2017/04/03 |            | 2017/04/03 |            |
|                                           |                                   |                                                           |         |            |  |            | ZAM000323518 |           | 8.15  |  |      |      |  |  |            |                 |  |                         |                |  |            | 2017/07/03 |            | 2017/07/03 |            |
| Negotiable Certificates Of Deposit        | RANNCDX201703312T7,9000000        | RAND MERCHANT BANK                                        | Matured | 2016/10/03 |  | 2017/03/31 | ZAM000323575 | 200000000 | 7.9   |  | TERM | None |  |  |            |                 |  |                         |                |  |            | 2016/10/03 |            |            | Category2  |
| Negotiable Certificates Of Deposit        | ABPNCDX201710032I8,4              | ABSA BANK LIMITED                                         | Matured | 2016/10/03 |  | 2017/10/03 | ZAM000323476 | 60000000  | 8.4   |  | ISDF | None |  |  |            |                 |  |                         |                |  | 2016/10/03 |            |            |            | Category2  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000323476 |           |       |  |      |      |  |  |            |                 |  |                         |                |  |            |            | 2017/10/03 |            | 2017/10/03 |
| Negotiable Certificates Of Deposit        | ABPNCDX201710032I8,375            | ABSA BANK LIMITED                                         | Matured | 2016/10/03 |  | 2017/10/03 | ZAM000323526 | 11000000  | 8.375 |  | ISDF | None |  |  |            |                 |  |                         |                |  | 2016/10/03 |            |            |            | Category2  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000323526 |           |       |  |      |      |  |  |            |                 |  |                         |                |  |            |            | 2017/10/03 |            | 2017/10/03 |
| Linked Negotiable Certificates Of Deposit | SBSLNCD201710033IPRMSBZAMP2,38    |                                                           |         |            |  |            |              |           |       |  |      |      |  |  |            |                 |  |                         |                |  |            |            |            |            |            |



[illegible]



[illegible]



|                                           |                                   |                                                           |         |            |  |            |              |           |       |  |      |      |  |    |            |                 |  |                         |                |  |            |            |            |           |  |
|-------------------------------------------|-----------------------------------|-----------------------------------------------------------|---------|------------|--|------------|--------------|-----------|-------|--|------|------|--|----|------------|-----------------|--|-------------------------|----------------|--|------------|------------|------------|-----------|--|
| Linked Negotiable Certificates Of Deposit | NBKLNCD201704103J03XXXXPLP0,475   | NEDBANK CAPITAL                                           | Matured | 2016/10/10 |  | 2017/04/10 | ZAM000324805 | 127000000 | 7.83  |  | ISDF | None |  |    | ZAR-JIBAR3 | PLUS-0.475-PRCT |  | Quarterly Payment Cycle | Issuer Defined |  | 2016/10/10 |            |            | Category3 |  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000324805 |           | 7.833 |  |      |      |  |    |            |                 |  |                         |                |  | 2017/04/10 | 2017/04/10 |            |           |  |
| Promissory Notes                          | TLPDPNXX201710101                 | THE LAND AND AGRICULTURE DEVELOPMENT BANK OF SOUTH AFRICA | Matured | 2016/10/10 |  | 2017/10/10 | ZAM000324813 | 60000000  |       |  |      | None |  |    |            |                 |  |                         |                |  |            | 2017/01/10 | 2017/01/10 |           |  |
| Negotiable Certificates Of Deposit        | RANNCDX201710102T8.4750000        | RAND MERCHANT BANK                                        | Matured | 2016/10/10 |  | 2017/10/10 | ZAM000324860 | 541000000 | 8.475 |  | TERM | None |  |    |            |                 |  |                         |                |  | 2016/10/10 | 2016/10/10 |            | Category1 |  |
| Negotiable Certificates Of Deposit        | SBSNCDX201710102T8.375            | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2016/10/10 |  | 2017/10/10 | ZAM000324672 | 87000000  | 8.375 |  | TERM | None |  |    |            |                 |  |                         |                |  | 2016/10/10 | 2016/10/10 |            | Category2 |  |
| Negotiable Certificates Of Deposit        | NBKNCDX201710102T8.425            | NEDBANK CAPITAL                                           | Matured | 2016/10/10 |  | 2017/10/10 | ZAM000324763 | 53000000  | 8.425 |  | TERM | None |  |    |            |                 |  |                         |                |  | 2016/10/10 | 2016/10/10 |            | Category2 |  |
| Linked Negotiable Certificates Of Deposit | RANLNCD201710103MPRMFIRNMI8237,   | RAND MERCHANT BANK                                        | Matured | 2016/10/10 |  | 2017/10/10 | ZAM000324656 | 139000000 | 7.88  |  | MNTH | None |  | 10 | ZAR-PRIME  | MINUS-237-BPS   |  | None                    | Ad Hoc         |  | 2016/10/10 | 2017/07/24 |            | Category3 |  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000324656 |           | 7.88  |  |      |      |  |    |            |                 |  |                         |                |  |            |            |            |           |  |
| Negotiable Certificates Of Deposit        | NBKNCDX201910112I8.71             | NEDBANK CAPITAL                                           | Matured | 2016/10/11 |  | 2019/10/11 | ZAM000324920 | 10000000  | 8.71  |  | ISDF | None |  |    |            |                 |  |                         |                |  | 2016/10/11 |            |            | Category2 |  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000324920 |           |       |  |      |      |  |    |            |                 |  |                         |                |  |            |            |            |           |  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000324920 |           |       |  |      |      |  |    |            |                 |  |                         |                |  |            |            |            |           |  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000324920 |           |       |  |      |      |  |    |            |                 |  |                         |                |  |            |            |            |           |  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000324920 |           |       |  |      |      |  |    |            |                 |  |                         |                |  |            |            |            |           |  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000324920 |           |       |  |      |      |  |    |            |                 |  |                         |                |  |            |            |            |           |  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000324920 |           |       |  |      |      |  |    |            |                 |  |                         |                |  |            |            |            |           |  |
| Negotiable Certificates Of Deposit        | SBSNCDX201705112T7.95             | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2016/10/11 |  | 2017/05/11 | ZAM000324862 | 10000000  | 7.95  |  | TERM | None |  |    |            |                 |  |                         |                |  | 2016/10/11 |            |            | Category2 |  |
| Negotiable Certificates Of Deposit        | ABPNCDX201710112I8.45             | ABSA BANK LIMITED                                         | Matured | 2016/10/11 |  | 2017/10/11 | ZAM000324821 | 18000000  | 8.45  |  | ISDF | None |  |    |            |                 |  |                         |                |  | 2016/10/11 |            |            | Category2 |  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000324821 |           |       |  |      |      |  |    |            |                 |  |                         |                |  |            |            |            |           |  |
| Negotiable Certificates Of Deposit        | IPNVCDX201710112T8.55             | INVESTEC BANK LIMITED                                     | Matured | 2016/10/11 |  | 2017/10/11 | ZAM000324987 | 44000000  | 8.55  |  | TERM | None |  |    |            |                 |  |                         |                |  | 2016/10/11 |            |            | Category2 |  |
| Negotiable Certificates Of Deposit        | SBSNCDX201704112T7.9              | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2016/10/11 |  | 2017/04/11 | ZAM000325000 | 50000000  | 7.9   |  | TERM | None |  |    |            |                 |  |                         |                |  | 2016/10/11 |            |            | Category2 |  |
| Negotiable Certificates Of Deposit        | NBKNCDX201710112T8.425            | NEDBANK CAPITAL                                           | Matured | 2016/10/11 |  | 2017/10/11 | ZAM000324839 | 17000000  | 8.425 |  | TERM | None |  |    |            |                 |  |                         |                |  | 2016/10/11 |            |            | Category2 |  |
| Negotiable Certificates Of Deposit        | IPNVCDX201710112T8.50             | INVESTEC BANK LIMITED                                     | Matured | 2016/10/11 |  | 2017/10/11 | ZAM000324847 | 70000000  | 8.5   |  | TERM | None |  |    |            |                 |  |                         |                |  | 2016/10/11 |            |            | Category2 |  |
| Negotiable Certificates Of Deposit        | IPNVCDX201611112T7.1              | INVESTEC BANK LIMITED                                     | Matured | 2016/10/11 |  | 2016/11/11 | ZAM000324912 | 10000000  | 7.1   |  | TERM | None |  |    |            |                 |  |                         |                |  | 2016/10/11 |            |            | Category2 |  |
| Negotiable Certificates Of Deposit        | ABPNCDX201710112I8.475            | ABSA BANK LIMITED                                         | Matured | 2016/10/11 |  | 2017/10/11 | ZAM000324953 | 55000000  | 8.475 |  | ISDF | None |  |    |            |                 |  |                         |                |  | 2016/10/11 |            |            | Category2 |  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000324953 |           |       |  |      |      |  |    |            |                 |  |                         |                |  |            |            |            |           |  |
| Linked Negotiable Certificates Of Deposit | NBKLNCD201710103J03XXXXPLP0,9     | NEDBANK CAPITAL                                           | Matured | 2016/10/11 |  | 2017/10/10 | ZAM000324870 | 500000000 | 8.24  |  | ISDF | None |  |    | ZAR-JIBAR3 | PLUS-0.9-PRCT   |  | Quarterly Payment Cycle | Issuer Defined |  | 2016/10/11 |            |            | Category3 |  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000324870 |           |       |  |      |      |  |    |            |                 |  |                         |                |  |            |            |            |           |  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000324870 |           | 8.258 |  |      |      |  |    |            |                 |  |                         |                |  | 2017/01/11 | 2017/10/10 |            |           |  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000324870 |           | 8.258 |  |      |      |  |    |            |                 |  |                         |                |  | 2017/04/11 | 2017/04/11 |            |           |  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000324870 |           | 8.242 |  |      |      |  |    |            |                 |  |                         |                |  | 2017/07/11 | 2017/07/11 |            |           |  |
| Linked Negotiable Certificates Of Deposit | NBKLNCD201710113J03XXXXPLP0,9     | NEDBANK CAPITAL                                           | Matured | 2016/10/11 |  | 2017/10/11 | ZAM000324888 | 500000000 | 8.24  |  | ISDF | None |  |    | ZAR-JIBAR3 | PLUS-0.9-PRCT   |  | Quarterly Payment Cycle | Issuer Defined |  | 2016/10/11 |            |            | Category3 |  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000324888 |           |       |  |      |      |  |    |            |                 |  |                         |                |  |            |            |            |           |  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000324888 |           | 8.258 |  |      |      |  |    |            |                 |  |                         |                |  | 2017/01/11 | 2017/10/11 |            |           |  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000324888 |           | 8.258 |  |      |      |  |    |            |                 |  |                         |                |  | 2017/04/11 | 2017/04/11 |            |           |  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000324888 |           | 8.242 |  |      |      |  |    |            |                 |  |                         |                |  | 2017/07/11 | 2017/07/11 |            |           |  |
| Linked Negotiable Certificates Of Deposit | IPNLCND201910113J03XXXXPLP1,275   | INVESTEC BANK LIMITED                                     | Matured | 2016/10/11 |  | 2019/10/11 | ZAM000324979 | 0         | 8.28  |  | ISDF | None |  |    | ZAR-JIBAR3 | PLUS-1.275-PRCT |  | None                    | Issuer Defined |  | 2016/10/11 |            |            | Category3 |  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000324979 |           |       |  |      |      |  |    |            |                 |  |                         |                |  |            |            |            |           |  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000324979 |           | 8.633 |  |      |      |  |    |            |                 |  |                         |                |  | 2017/01/11 | 2019/10/11 |            |           |  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000324979 |           | 8.633 |  |      |      |  |    |            |                 |  |                         |                |  | 2017/04/11 | 2017/04/11 |            |           |  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000324979 |           | 8.617 |  |      |      |  |    |            |                 |  |                         |                |  | 2017/07/11 | 2017/07/11 |            |           |  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000324979 |           | 8.283 |  |      |      |  |    |            |                 |  |                         |                |  | 2017/10/11 | 2017/10/11 |            |           |  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000324979 |           | 8.433 |  |      |      |  |    |            |                 |  |                         |                |  | 2018/01/11 | 2018/01/11 |            |           |  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000324979 |           | 8.175 |  |      |      |  |    |            |                 |  |                         |                |  | 2018/04/11 | 2018/04/11 |            |           |  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000324979 |           | 8.233 |  |      |      |  |    |            |                 |  |                         |                |  | 2018/07/11 | 2018/07/11 |            |           |  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000324979 |           | 8.292 |  |      |      |  |    |            |                 |  |                         |                |  | 2018/10/11 | 2018/10/11 |            |           |  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000324979 |           | 8.425 |  |      |      |  |    |            |                 |  |                         |                |  | 2019/01/11 | 2019/01/11 |            |           |  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000324979 |           | 8.433 |  |      |      |  |    |            |                 |  |                         |                |  | 2019/04/11 | 2019/04/11 |            |           |  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000324979 |           | 8.283 |  |      |      |  |    |            |                 |  |                         |                |  | 2019/07/11 | 2019/07/11 |            |           |  |
| Negotiable Certificates Of Deposit        | SBSNCDX201710112T8.375            | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2016/10/11 |  | 2017/10/11 | ZAM000324854 | 13000000  | 8.375 |  | TERM | None |  |    |            |                 |  |                         |                |  | 2016/10/11 |            |            | Category2 |  |
| Negotiable Certificates Of Deposit        | RANNCDX201710112T8.3750000        | RAND MERCHANT BANK                                        | Matured | 2016/10/11 |  | 2017/10/11 | ZAM000325018 | 21000000  | 8.375 |  | TERM | None |  |    |            |                 |  |                         |                |  | 2016/10/11 |            |            | Category2 |  |
| Linked Negotiable Certificates Of Deposit | NBKLNCD201910113J03XXXXPLP1,125   | NEDBANK CAPITAL                                           | Matured | 2016/10/11 |  | 2019/10/11 | ZAM000324986 | 23000000  | 8.13  |  | ISDF | None |  |    | ZAR-JIBAR3 | PLUS-1.125-PRCT |  | Quarterly Payment Cycle | Issuer Defined |  | 2016/10/11 |            |            | Category3 |  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000324986 |           |       |  |      |      |  |    |            |                 |  |                         |                |  |            |            |            |           |  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000324986 |           | 8.483 |  |      |      |  |    |            |                 |  |                         |                |  | 2017/01/11 | 2019/10/11 |            |           |  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000324986 |           | 8.483 |  |      |      |  |    |            |                 |  |                         |                |  | 2017/04/11 | 2017/04/11 |            |           |  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000324986 |           | 8.467 |  |      |      |  |    |            |                 |  |                         |                |  | 2017/07/11 | 2017/07/11 |            |           |  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000324986 |           | 8.133 |  |      |      |  |    |            |                 |  |                         |                |  | 2017/10/11 | 2017/10/11 |            |           |  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000324986 |           | 8.283 |  |      |      |  |    |            |                 |  |                         |                |  | 2018/01/11 | 2018/01/11 |            |           |  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000324986 |           | 8.025 |  |      |      |  |    |            |                 |  |                         |                |  | 2018/04/11 | 2018/04/11 |            |           |  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000324986 |           | 8.083 |  |      |      |  |    |            |                 |  |                         |                |  | 2018/07/11 | 2018/07/11 |            |           |  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000324986 |           | 8.142 |  |      |      |  |    |            |                 |  |                         |                |  | 2018/10/11 | 2018/10/11 |            |           |  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000324986 |           | 8.275 |  |      |      |  |    |            |                 |  |                         |                |  | 2019/01/11 | 2019/01/11 |            |           |  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000324986 |           | 8.283 |  |      |      |  |    |            |                 |  |                         |                |  | 2019/04/11 | 2019/04/11 |            |           |  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000324986 |           | 8.133 |  |      |      |  |    |            |                 |  |                         |                |  | 2019/07/11 | 2019/07/11 |            |           |  |
| Floating Rate Notes                       | SBIFRNX201704113J03XXXXPLB75,0    | STATE BANK OF INDIA                                       | Matured | 2016/10/11 |  | 2017/04/11 | ZAM000324938 | 50000000  | 8.11  |  | ISDF | None |  |    | ZAR-JIBAR3 | PLUS-75-BPS     |  | Quarterly Payment Cycle | Issuer Defined |  | 2016/10/11 |            |            | Category3 |  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000324938 |           |       |  |      |      |  |    |            |                 |  |                         |                |  |            |            |            |           |  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000324938 |           | 8.108 |  |      |      |  |    |            |                 |  |                         |                |  | 2017/01/11 | 2017/01/11 |            |           |  |
| Negotiable Certificates Of Deposit        | ABPNCDX201710112I8.475            | ABSA BANK LIMITED                                         | Matured | 2016/10/11 |  | 2017/10/11 | ZAM000324946 | 190000000 | 8.475 |  | ISDF | None |  |    |            |                 |  |                         |                |  | 2016/10/11 |            |            | Category2 |  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000324946 |           |       |  |      |      |  |    |            |                 |  |                         |                |  |            |            |            |           |  |
| Floating Rate Notes                       | ABPFRNX201910113J03XXXXPLP1,10000 | ABSA BANK LIMITED                                         | Matured | 2016/10/11 |  | 2019/10/11 | ZAM000324904 | 10000000  | 8.11  |  | ISDF | None |  |    | ZAR-JIBAR3 | PLUS-1.1-PRCT   |  | None                    | Issuer Defined |  | 2016/10/11 |            |            | Category3 |  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000324904 |           |       |  |      |      |  |    |            |                 |  |                         |                |  |            |            |            |           |  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000324904 |           | 8.458 |  |      |      |  |    |            |                 |  |                         |                |  | 2017/01/11 | 2019/10/11 |            |           |  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000324904 |           | 8.458 |  |      |      |  |    |            |                 |  |                         |                |  | 2017/04/11 | 2017/04/11 |            |           |  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000324904 |           | 8.442 |  |      |      |  |    |            |                 |  |                         |                |  | 2017/07/11 | 2017/07/11 |            |           |  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000324904 |           | 8.108 |  |      |      |  |    |            |                 |  |                         |                |  | 2017/10/11 | 2017/10/11 |            |           |  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000324904 |           | 8.258 |  |      |      |  |    |            |                 |  |                         |                |  | 2018/01/11 | 2018/01/11 |            |           |  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000324904 |           | 8     |  |      |      |  |    |            |                 |  |                         |                |  | 2018/04/11 | 2018/04/11 |            |           |  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000324904 |           | 8.058 |  |      |      |  |    |            |                 |  |                         |                |  | 2018/07/11 | 2018/07/11 |            |           |  |
|                                           |                                   |                                                           |         |            |  |            |              |           |       |  |      |      |  |    |            |                 |  |                         |                |  |            |            |            |           |  |



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



|                                               |                                   |                                                           |  |         |            |  |            |              |           |       |  |      |      |  |  |  |            |                 |  |      |                         |                |  |            |            |            |            |            |  |
|-----------------------------------------------|-----------------------------------|-----------------------------------------------------------|--|---------|------------|--|------------|--------------|-----------|-------|--|------|------|--|--|--|------------|-----------------|--|------|-------------------------|----------------|--|------------|------------|------------|------------|------------|--|
| Floating Rate Notes                           | ABFFRNX201711033U03XXXXPLP0.82500 | ABSA BANK LIMITED                                         |  | Matured | 2016/11/03 |  | 2017/11/03 | ZAM000329119 | 115000000 | 7.89  |  | ISDF | None |  |  |  | ZAR-JIBAR3 | PLUS-0.825-PRCT |  | None |                         | Issuer Defined |  | 2016/11/03 |            |            |            | Category3  |  |
|                                               |                                   |                                                           |  |         |            |  |            | ZAM000329119 |           |       |  |      |      |  |  |  |            |                 |  |      |                         |                |  |            |            | 2017/02/03 | 2017/02/03 |            |  |
|                                               |                                   |                                                           |  |         |            |  |            | ZAM000329119 |           | 8.175 |  |      |      |  |  |  |            |                 |  |      |                         |                |  |            |            | 2017/05/03 | 2017/05/03 |            |  |
|                                               |                                   |                                                           |  |         |            |  |            | ZAM000329119 |           | 7.892 |  |      |      |  |  |  |            |                 |  |      |                         |                |  |            |            | 2017/08/03 | 2017/08/03 |            |  |
| Negotiable Certificates Of Deposit            | SBSNCDX201702032T7.225            | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   |  | Matured | 2016/11/03 |  | 2017/02/03 | ZAM000329954 | 3000000   | 7.225 |  | TERM | None |  |  |  |            |                 |  |      |                         |                |  |            |            |            |            | Category2  |  |
| Negotiable Certificates Of Deposit            | NBKNCX201709012T8.225             | NEDBANK CAPITAL                                           |  | Matured | 2016/11/03 |  | 2017/09/01 | ZAM000329085 | 17000000  | 8.225 |  | TERM | None |  |  |  |            |                 |  |      |                         |                |  |            | 2016/11/03 |            |            | Category2  |  |
| Negotiable Certificates Of Deposit            | NBKNCX201612052T7.05              | NEDBANK CAPITAL                                           |  | Matured | 2016/11/03 |  | 2016/12/05 | ZAM000329127 | 10000000  | 7.05  |  | TERM | None |  |  |  |            |                 |  |      |                         |                |  |            | 2016/11/03 |            |            | Category2  |  |
| Floating Rate Notes                           | ABFFRNX201705033U03XXXXPLP0.55000 | ABSA BANK LIMITED                                         |  | Matured | 2016/11/03 |  | 2017/05/03 | ZAM000329093 | 115000000 | 7.9   |  | ISDF | None |  |  |  | ZAR-JIBAR3 | PLUS-0.55-PRCT  |  | None |                         | Issuer Defined |  | 2016/11/03 |            |            |            | Category3  |  |
|                                               |                                   |                                                           |  |         |            |  |            | ZAM000329093 |           | 7.9   |  |      |      |  |  |  |            |                 |  |      |                         |                |  |            |            |            | 2017/05/03 |            |  |
| Negotiable Certificates Of Deposit            | NBKNCX201711032T8.45              | NEDBANK CAPITAL                                           |  | Matured | 2016/11/03 |  | 2017/11/03 | ZAM000328939 | 600000000 | 8.45  |  | TERM | None |  |  |  |            |                 |  |      |                         |                |  |            | 2016/11/03 |            |            | Category2  |  |
| Negotiable Certificates Of Deposit            | NBKNCX201710312T8.375             | NEDBANK CAPITAL                                           |  | Matured | 2016/11/03 |  | 2017/10/31 | ZAM000328947 | 81000000  | 8.375 |  | TERM | None |  |  |  |            |                 |  |      |                         |                |  |            | 2016/11/03 |            |            | Category2  |  |
| Negotiable Certificates Of Deposit            | SBSNCDX201711032T8.35             | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   |  | Matured | 2016/11/03 |  | 2017/11/03 | ZAM000329069 | 6000000   | 8.35  |  | TERM | None |  |  |  |            |                 |  |      |                         |                |  |            | 2016/11/03 |            |            | Category2  |  |
| Negotiable Certificates Of Deposit            | ABPNCDX201711032B8.375            | ABSA BANK LIMITED                                         |  | Matured | 2016/11/03 |  | 2017/11/03 | ZAM000329028 | 38000000  | 8.375 |  | ISDF | None |  |  |  |            |                 |  |      |                         |                |  |            | 2016/11/03 |            |            | Category2  |  |
|                                               |                                   |                                                           |  |         |            |  |            | ZAM000329028 |           |       |  |      |      |  |  |  |            |                 |  |      |                         |                |  |            |            |            | 2017/11/03 |            |  |
| Commercial Paper Bills/ Capital Project Bills | ESKCPBX201708021                  | ESKOM HOLDINGS SOC LTD                                    |  | Matured | 2016/11/03 |  | 2017/08/02 | ZAM000328996 | 25000000  |       |  |      | None |  |  |  |            |                 |  |      |                         |                |  |            | 2016/11/03 |            |            | Category1  |  |
| Promissory Notes                              | TLDPNXX201711031                  | THE LAND AND AGRICULTURE DEVELOPMENT BANK OF SOUTH AFRICA |  | Matured | 2016/11/03 |  | 2017/11/03 | ZAM000329044 | 20000000  |       |  |      | None |  |  |  |            |                 |  |      |                         |                |  |            | 2016/11/03 |            |            | Category1  |  |
| Promissory Notes                              | TLDPNXX201702021                  | THE LAND AND AGRICULTURE DEVELOPMENT BANK OF SOUTH AFRICA |  | Matured | 2016/11/03 |  | 2017/02/02 | ZAM000329051 | 20000000  |       |  |      | None |  |  |  |            |                 |  |      |                         |                |  |            | 2016/11/03 |            |            | Category1  |  |
| Negotiable Certificates Of Deposit            | IPNNCDX201711032T8.425            | INVESTEC BANK LIMITED                                     |  | Matured | 2016/11/03 |  | 2017/11/03 | ZAM000329143 | 50000000  | 8.425 |  | TERM | None |  |  |  |            |                 |  |      |                         |                |  |            | 2016/11/03 |            |            | Category2  |  |
| Commercial Paper Bills/ Capital Project Bills | ESKCPBX201705041                  | ESKOM HOLDINGS SOC LTD                                    |  | Matured | 2016/11/03 |  | 2017/05/04 | ZAM000329002 | 25000000  |       |  |      | None |  |  |  |            |                 |  |      |                         |                |  |            | 2016/11/03 |            |            | Category1  |  |
| Negotiable Certificates Of Deposit            | ABPNCDX201711032B8.375            | ABSA BANK LIMITED                                         |  | Matured | 2016/11/03 |  | 2017/11/03 | ZAM000329010 | 30000000  | 8.375 |  | ISDF | None |  |  |  |            |                 |  |      |                         |                |  |            | 2016/11/03 |            |            | Category2  |  |
|                                               |                                   |                                                           |  |         |            |  |            | ZAM000329010 |           |       |  |      |      |  |  |  |            |                 |  |      |                         |                |  |            |            |            | 2017/11/03 |            |  |
| Linked Negotiable Certificates Of Deposit     | IPNLNCD201711033U03XXXXPLP0.825   | INVESTEC BANK LIMITED                                     |  | Matured | 2016/11/03 |  | 2017/11/03 | ZAM000329101 | 800000000 | 7.89  |  | ISDF | None |  |  |  | ZAR-JIBAR3 | PLUS-0.825-PRCT |  | None |                         | Issuer Defined |  | 2016/11/03 |            |            |            | Category3  |  |
|                                               |                                   |                                                           |  |         |            |  |            | ZAM000329101 |           |       |  |      |      |  |  |  |            |                 |  |      |                         |                |  |            |            |            | 2017/11/03 |            |  |
|                                               |                                   |                                                           |  |         |            |  |            | ZAM000329101 |           | 8.175 |  |      |      |  |  |  |            |                 |  |      |                         |                |  |            |            | 2017/02/03 | 2017/02/03 |            |  |
|                                               |                                   |                                                           |  |         |            |  |            | ZAM000329101 |           | 8.167 |  |      |      |  |  |  |            |                 |  |      |                         |                |  |            |            | 2017/05/03 | 2017/05/03 |            |  |
|                                               |                                   |                                                           |  |         |            |  |            | ZAM000329101 |           | 7.892 |  |      |      |  |  |  |            |                 |  |      |                         |                |  |            |            | 2017/08/03 | 2017/08/03 |            |  |
| Negotiable Certificates Of Deposit            | SBSNCDX201705032T7.875            | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   |  | Matured | 2016/11/03 |  | 2017/05/03 | ZAM000329062 | 10000000  | 7.875 |  | TERM | None |  |  |  |            |                 |  |      |                         |                |  |            | 2016/11/03 |            |            | Category2  |  |
| Promissory Notes                              | TLDPNXX201705041                  | THE LAND AND AGRICULTURE DEVELOPMENT BANK OF SOUTH AFRICA |  | Matured | 2016/11/03 |  | 2017/05/04 | ZAM000329036 | 50000000  |       |  |      | None |  |  |  |            |                 |  |      |                         |                |  |            | 2016/11/03 |            |            | Category1  |  |
| Negotiable Certificates Of Deposit            | IPNNCDX201705042T8.00             | INVESTEC BANK LIMITED                                     |  | Matured | 2016/11/03 |  | 2017/05/04 | ZAM000328970 | 100000000 | 8     |  | TERM | None |  |  |  |            |                 |  |      |                         |                |  |            | 2016/11/03 |            |            | Category2  |  |
| Negotiable Certificates Of Deposit            | NBKNCX201705042T7.9               | NEDBANK CAPITAL                                           |  | Matured | 2016/11/04 |  | 2017/05/04 | ZAM000329259 | 20000000  | 7.9   |  | TERM | None |  |  |  |            |                 |  |      |                         |                |  |            | 2016/11/04 |            |            | Category2  |  |
| Negotiable Certificates Of Deposit            | IPNNCDX201711062T8.425            | INVESTEC BANK LIMITED                                     |  | Matured | 2016/11/04 |  | 2017/11/06 | ZAM000329205 | 0         | 8.425 |  | TERM | None |  |  |  |            |                 |  |      |                         |                |  |            | 2016/11/04 |            |            | Category2  |  |
| Negotiable Certificates Of Deposit            | SBSNCDX201711032T8.45             | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   |  | Matured | 2016/11/04 |  | 2017/11/03 | ZAM000329333 | 227000000 | 8.45  |  | TERM | None |  |  |  |            |                 |  |      |                         |                |  |            | 2016/11/04 |            |            | Category2  |  |
| Negotiable Certificates Of Deposit            | ABPNCDX201711062B8.45             | ABSA BANK LIMITED                                         |  | Matured | 2016/11/04 |  | 2017/11/06 | ZAM000329150 | 328000000 | 8.45  |  | ISDF | None |  |  |  |            |                 |  |      |                         |                |  |            | 2016/11/04 |            |            | Category2  |  |
|                                               |                                   |                                                           |  |         |            |  |            | ZAM000329150 |           |       |  |      |      |  |  |  |            |                 |  |      |                         |                |  |            |            |            | 2017/11/06 |            |  |
| Negotiable Certificates Of Deposit            | ABPNCDX201711062B8.375            | ABSA BANK LIMITED                                         |  | Matured | 2016/11/04 |  | 2017/11/06 | ZAM000329317 | 10000000  | 8.375 |  | ISDF | None |  |  |  |            |                 |  |      |                         |                |  |            | 2016/11/04 |            |            | Category2  |  |
|                                               |                                   |                                                           |  |         |            |  |            | ZAM000329317 |           |       |  |      |      |  |  |  |            |                 |  |      |                         |                |  |            |            |            | 2017/11/06 |            |  |
| Floating Rate Notes                           | TLDFRNX201711033U03XXXXPLB150.    | THE LAND AND AGRICULTURE DEVELOPMENT BANK OF SOUTH AFRICA |  | Matured | 2016/11/04 |  | 2017/11/03 | ZAM000329267 | 51000000  | 8.57  |  | ISDF | None |  |  |  | ZAR-JIBAR3 | PLUS-150-BPS    |  |      | Quarterly Payment Cycle | Issuer Defined |  | 2016/11/04 |            |            |            | Category3  |  |
|                                               |                                   |                                                           |  |         |            |  |            | ZAM000329267 |           | 8.85  |  |      |      |  |  |  |            |                 |  |      |                         |                |  |            |            |            | 2017/11/03 |            |  |
|                                               |                                   |                                                           |  |         |            |  |            | ZAM000329267 |           | 8.842 |  |      |      |  |  |  |            |                 |  |      |                         |                |  |            |            | 2017/02/06 | 2017/02/06 |            |  |
|                                               |                                   |                                                           |  |         |            |  |            | ZAM000329267 |           | 8.567 |  |      |      |  |  |  |            |                 |  |      |                         |                |  |            |            | 2017/05/04 | 2017/05/04 |            |  |
| Negotiable Certificates Of Deposit            | IPNNCDX201701052T7.25             | INVESTEC BANK LIMITED                                     |  | Matured | 2016/11/04 |  | 2017/01/05 | ZAM000329283 | 10000000  | 7.25  |  | TERM | None |  |  |  |            |                 |  |      |                         |                |  |            | 2016/11/04 |            |            | Category2  |  |
| Negotiable Certificates Of Deposit            | SBSNCDX201711062T8.325            | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   |  | Matured | 2016/11/04 |  | 2017/11/06 | ZAM000329226 | 30000000  | 8.325 |  | TERM | None |  |  |  |            |                 |  |      |                         |                |  |            | 2016/11/04 |            |            | Category2  |  |
| Negotiable Certificates Of Deposit            | SBSNCDX201711022T8.325            | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   |  | Matured | 2016/11/04 |  | 2017/11/02 | ZAM000329234 | 170000000 | 8.325 |  | TERM | None |  |  |  |            |                 |  |      |                         |                |  |            | 2016/11/04 |            |            | Category2  |  |
| Commercial Paper Bills/ Capital Project Bills | ESKCPBX201711031                  | ESKOM HOLDINGS SOC LTD                                    |  | Matured | 2016/11/04 |  | 2017/11/03 | ZAM000329341 | 50000000  |       |  |      | None |  |  |  |            |                 |  |      |                         |                |  |            | 2016/11/04 |            |            | Category1  |  |
| Negotiable Certificates Of Deposit            | ABPNCDX201711062B8.45             | ABSA BANK LIMITED                                         |  | Matured | 2016/11/04 |  | 2017/11/06 | ZAM000329184 | 850000000 | 8.45  |  | ISDF | None |  |  |  |            |                 |  |      |                         |                |  |            | 2016/11/04 |            |            | Category2  |  |
|                                               |                                   |                                                           |  |         |            |  |            | ZAM000329184 |           |       |  |      |      |  |  |  |            |                 |  |      |                         |                |  |            |            |            | 2017/11/06 |            |  |
| Promissory Notes                              | TLDPNXX201711031                  | THE LAND AND AGRICULTURE DEVELOPMENT BANK OF SOUTH AFRICA |  | Matured | 2016/11/04 |  | 2017/11/03 | ZAM000329358 | 10000000  | 8.45  |  |      | None |  |  |  |            |                 |  |      |                         |                |  |            | 2016/11/04 |            |            | Category1  |  |
| Negotiable Certificates Of Deposit            | SBSNCDX201711032T8.45             | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   |  | Matured | 2016/11/04 |  | 2017/11/03 | ZAM000329242 | 500000000 | 8.45  |  | TERM | None |  |  |  |            |                 |  |      |                         |                |  |            | 2016/11/04 |            |            | Category2  |  |
| Floating Rate Notes                           | TLDFRNX201711033U03XXXXPLB150.    | THE LAND AND AGRICULTURE DEVELOPMENT BANK OF SOUTH AFRICA |  | Matured | 2016/11/04 |  | 2017/11/03 | ZAM000329275 | 449000000 | 8.57  |  | ISDF | None |  |  |  | ZAR-JIBAR3 | PLUS-150-BPS    |  |      | Quarterly Payment Cycle | Issuer Defined |  | 2016/11/04 |            |            |            | Category3  |  |
|                                               |                                   |                                                           |  |         |            |  |            | ZAM000329275 |           |       |  |      |      |  |  |  |            |                 |  |      |                         |                |  |            |            |            | 2017/11/03 |            |  |
|                                               |                                   |                                                           |  |         |            |  |            | ZAM000329275 |           | 8.85  |  |      |      |  |  |  |            |                 |  |      |                         |                |  |            |            |            | 2017/02/06 | 2017/02/06 |  |
|                                               |                                   |                                                           |  |         |            |  |            | ZAM000329275 |           | 8.942 |  |      |      |  |  |  |            |                 |  |      |                         |                |  |            |            | 2017/05/04 | 2017/05/04 |            |  |
|                                               |                                   |                                                           |  |         |            |  |            | ZAM000329275 |           | 8.567 |  |      |      |  |  |  |            |                 |  |      |                         |                |  |            |            | 2017/08/04 | 2017/08/04 |            |  |
| Negotiable Certificates Of Deposit            | IPNNCDX201701052T7.25             | INVESTEC BANK LIMITED                                     |  | Matured | 2016/11/04 |  | 2017/01/05 | ZAM000329283 | 10000000  | 7.25  |  | TERM | None |  |  |  |            |                 |  |      |                         |                |  |            | 2016/11/04 |            |            | Category2  |  |
| Negotiable Certificates Of Deposit            | SBSNCDX201711062T8.325            | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   |  | Matured | 2016/11/04 |  | 2017/11/06 | ZAM000329226 | 30000000  | 8.325 |  | TERM | None |  |  |  |            |                 |  |      |                         |                |  |            | 2016/11/04 |            |            | Category2  |  |
| Negotiable Certificates Of Deposit            | SBSNCDX201711022T8.325            | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   |  | Matured | 2016/11/04 |  | 2017/11/02 | ZAM000329234 | 170000000 | 8.325 |  | TERM | None |  |  |  |            |                 |  |      |                         |                |  |            | 2016/11/04 |            |            | Category2  |  |
| Commercial Paper Bills/ Capital Project Bills | ESKCPBX201711031                  | ESKOM HOLDINGS SOC LTD                                    |  | Matured | 2016/11/04 |  | 2017/11/03 | ZAM000329341 | 50000000  |       |  |      | None |  |  |  |            |                 |  |      |                         |                |  |            | 2016/11/04 |            |            | Category1  |  |
| Negotiable Certificates Of Deposit            | ABPNCDX201711062B8.45             | ABSA BANK LIMITED                                         |  | Matured | 2016/11/04 |  | 2017/11/06 | ZAM000329184 | 850000000 | 8.45  |  | ISDF | None |  |  |  |            |                 |  |      |                         |                |  |            | 2016/11/04 |            |            | Category2  |  |
|                                               |                                   |                                                           |  |         |            |  |            | ZAM000329184 |           |       |  |      |      |  |  |  |            |                 |  |      |                         |                |  |            |            |            | 2017/11/06 |            |  |
| Promissory Notes                              | TLDPNXX201711031                  | THE LAND AND AGRICULTURE DEVELOPMENT BANK OF SOUTH AFRICA |  | Matured | 2016/11/04 |  | 2017/11/03 | ZAM000329358 | 10000000  | 8.45  |  |      | None |  |  |  |            |                 |  |      |                         |                |  |            | 2016/11/04 |            |            | Category1  |  |
| Negotiable Certificates Of Deposit            | SBSNCDX201711032T8.45             | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   |  | Matured | 2016/11/04 |  | 2017/11/03 | ZAM000329242 | 500000000 | 8.45  |  | TERM | None |  |  |  |            |                 |  |      |                         |                |  |            | 2016/11/04 |            |            | Category2  |  |
| Floating Rate Notes                           | TLDFRNX201711033U03XXXXPLB150.    | THE LAND AND AGRICULTURE DEVELOPMENT BANK OF SOUTH AFRICA |  | Matured | 2016/11/04 |  | 2017/11/03 | ZAM000329275 | 449000000 | 8.57  |  | ISDF | None |  |  |  | ZAR-JIBAR3 | PLUS-150-BPS    |  |      | Quarterly Payment Cycle | Issuer Defined |  | 2016/11/04 |            |            | </         |            |  |



|                                           |                                    |                                                           |         |            |  |            |              |            |       |  |      |      |            |                 |                         |  |                |  |            |            |           |
|-------------------------------------------|------------------------------------|-----------------------------------------------------------|---------|------------|--|------------|--------------|------------|-------|--|------|------|------------|-----------------|-------------------------|--|----------------|--|------------|------------|-----------|
| Negotiable Certificates Of Deposit        | RANNCX201711082T8.4500000          | RAND MERCHANT BANK                                        | Matured | 2016/11/08 |  | 2017/11/08 | ZAM000329713 | 473500000  | 8.45  |  | TERM | None |            |                 |                         |  |                |  | 2016/11/08 |            | Category2 |
| Negotiable Certificates Of Deposit        | RANNCX201703082T7.3750000          | RAND MERCHANT BANK                                        | Matured | 2016/11/08 |  | 2017/03/08 | ZAM000329680 | 0          | 7.375 |  | TERM | None |            |                 |                         |  |                |  | 2016/11/08 |            | Category2 |
| Negotiable Certificates Of Deposit        | RANNCX201705082T7.8750000          | RAND MERCHANT BANK                                        | Matured | 2016/11/08 |  | 2017/05/08 | ZAM000329606 | 0          | 7.875 |  | TERM | None |            |                 |                         |  |                |  | 2016/11/08 |            | Category2 |
| Negotiable Certificates Of Deposit        | SBSNCDX201701092T7.1               | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2016/11/09 |  | 2017/01/09 | ZAM000329804 | 2000000    | 7.1   |  | TERM | None |            |                 |                         |  |                |  | 2016/11/09 |            | Category2 |
| Negotiable Certificates Of Deposit        | IPNNCX201711082T8.5                | INVESTEC BANK LIMITED                                     | Matured | 2016/11/09 |  | 2017/11/08 | ZAM000329812 | 10000000   | 8.5   |  | TERM | None |            |                 |                         |  |                |  | 2016/11/09 |            | Category2 |
| Treasury Bills                            | NAT16X201711081                    | GOVERNMENT OF SOUTH AFRICA                                | Matured | 2016/11/09 |  | 2017/11/08 | ZAM000329366 | 7165000000 |       |  | TERM | None |            |                 |                         |  |                |  | 2016/11/09 |            | Category1 |
| Negotiable Certificates Of Deposit        | SBSNCDX201705092T7.875             | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2016/11/09 |  | 2017/05/08 | ZAM000329838 | 1000000    | 7.875 |  | TERM | None |            |                 |                         |  |                |  | 2016/11/09 |            | Category2 |
| Bridging Bonds                            | DBSBBX201705092T8.067              | DEVELOPMENT BANK OF SOUTHERN AFRICA                       | Matured | 2016/11/09 |  | 2017/05/09 | ZAM000329895 | 50000000   | 8.067 |  | TERM | None |            |                 |                         |  |                |  | 2016/11/09 |            | Category2 |
| Debentures                                | SRBDEBX201611232T6.975             | SOUTH AFRICAN RESERVE BANK                                | Matured | 2016/11/09 |  | 2016/11/23 | ZAM000329861 | 66000000   | 6.975 |  | TERM | None |            |                 |                         |  |                |  | 2016/11/09 |            | Category2 |
| Floating Rate Notes                       | ABPFRNX201711093U03XXXXPLP0.82500  | ABSA BANK LIMITED                                         | Matured | 2016/11/09 |  | 2017/11/09 | ZAM000329952 | 200000000  | 7.88  |  | ISDF | None | ZAR-JIBAR3 | PLUS-0.825-PRCT | None                    |  | Issuer Defined |  | 2016/11/09 |            | Category3 |
|                                           |                                    |                                                           |         |            |  |            | ZAM000329952 |            | 8.175 |  |      |      |            |                 |                         |  |                |  | 2017/02/09 | 2017/02/09 |           |
|                                           |                                    |                                                           |         |            |  |            | ZAM000329952 |            | 8.167 |  |      |      |            |                 |                         |  |                |  | 2017/05/09 | 2017/05/09 |           |
|                                           |                                    |                                                           |         |            |  |            | ZAM000329952 |            | 7.883 |  |      |      |            |                 |                         |  |                |  | 2017/08/10 | 2017/08/10 |           |
| Linked Negotiable Certificates Of Deposit | NBKLNCD201705093U03XXXXPLP0.45     | NEDBANK CAPITAL                                           | Matured | 2016/11/09 |  | 2017/05/09 | ZAM000329994 | 40000000   | 7.8   |  | ISDF | None | ZAR-JIBAR3 | PLUS-0.45-PRCT  | Quarterly Payment Cycle |  | Issuer Defined |  | 2016/11/09 |            | Category3 |
|                                           |                                    |                                                           |         |            |  |            | ZAM000329994 |            | 7.8   |  |      |      |            |                 |                         |  |                |  | 2017/05/09 |            |           |
| Floating Rate Notes                       | ABPFRNX201705093U03XXXXPLP0.55000  | ABSA BANK LIMITED                                         | Matured | 2016/11/09 |  | 2017/05/09 | ZAM000329945 | 250000000  | 7.9   |  | ISDF | None | ZAR-JIBAR3 | PLUS-0.55-PRCT  | None                    |  | Issuer Defined |  | 2016/11/09 |            | Category3 |
|                                           |                                    |                                                           |         |            |  |            | ZAM000329945 |            | 7.9   |  |      |      |            |                 |                         |  |                |  | 2017/02/09 | 2017/02/09 |           |
|                                           |                                    |                                                           |         |            |  |            | ZAM000329945 |            | 7.8   |  |      |      |            |                 |                         |  |                |  | 2017/05/09 | 2017/05/09 |           |
| Promissory Notes                          | TLDPNX201711081                    | THE LAND AND AGRICULTURE DEVELOPMENT BANK OF SOUTH AFRICA | Matured | 2016/11/09 |  | 2017/11/08 | ZAM000329911 | 10000000   |       |  | None |      |            |                 |                         |  |                |  | 2016/11/09 |            | Category1 |
| Bridging Bonds                            | DBSBBX201708102T8.292              | DEVELOPMENT BANK OF SOUTHERN AFRICA                       | Matured | 2016/11/09 |  | 2017/08/10 | ZAM000329903 | 50000000   | 8.292 |  | TERM | None |            |                 |                         |  |                |  | 2016/11/09 |            | Category2 |
| Negotiable Certificates Of Deposit        | SBSNCDX201711092T8.375             | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2016/11/09 |  | 2017/11/09 | ZAM000329937 | 1000000    | 8.375 |  | TERM | None |            |                 |                         |  |                |  | 2016/11/09 |            | Category2 |
| Debentures                                | SRBDEBX201611162T6.990             | SOUTH AFRICAN RESERVE BANK                                | Matured | 2016/11/09 |  | 2016/11/16 | ZAM000329853 | 100000000  | 6.99  |  | TERM | None |            |                 |                         |  |                |  | 2016/11/09 |            | Category2 |
| Negotiable Certificates Of Deposit        | ABPNCDX201612092T7.05              | ABSA BANK LIMITED                                         | Matured | 2016/11/09 |  | 2016/12/09 | ZAM000329978 | 22000000   | 7.05  |  | ISDF | None |            |                 |                         |  |                |  | 2016/11/09 |            | Category2 |
|                                           |                                    |                                                           |         |            |  |            | ZAM000329978 |            |       |  |      |      |            |                 |                         |  |                |  | 2016/12/09 |            |           |
| Negotiable Certificates Of Deposit        | ABPNCDX201705092T7.9               | ABSA BANK LIMITED                                         | Matured | 2016/11/09 |  | 2017/05/09 | ZAM000329986 | 1000000    | 7.9   |  | ISDF | None |            |                 |                         |  |                |  | 2016/11/09 |            | Category2 |
|                                           |                                    |                                                           |         |            |  |            | ZAM000329986 |            |       |  |      |      |            |                 |                         |  |                |  | 2017/05/09 |            |           |
| Bridging Bonds                            | DBSBBX201711082T8.542              | DEVELOPMENT BANK OF SOUTHERN AFRICA                       | Matured | 2016/11/09 |  | 2017/11/09 | ZAM000329987 | 50000000   | 8.542 |  | TERM | None |            |                 |                         |  |                |  | 2016/11/09 |            | Category2 |
| Debentures                                | SRBDEBX20161232T6.990              | SOUTH AFRICAN RESERVE BANK                                | Matured | 2016/11/09 |  | 2016/11/23 | ZAM000329846 | 50000000   | 6.99  |  | TERM | None |            |                 |                         |  |                |  | 2016/11/09 |            | Category2 |
| Debentures                                | SRBDEBX201612072T7.000             | SOUTH AFRICAN RESERVE BANK                                | Matured | 2016/11/09 |  | 2016/12/07 | ZAM000329879 | 124000000  | 7     |  | TERM | None |            |                 |                         |  |                |  | 2016/11/09 |            | Category2 |
| Negotiable Certificates Of Deposit        | NBKNCX201711092T8.375              | NEDBANK CAPITAL                                           | Matured | 2016/11/09 |  | 2017/11/09 | ZAM000329960 | 10000000   | 8.375 |  | TERM | None |            |                 |                         |  |                |  | 2016/11/09 |            | Category2 |
| Promissory Notes                          | TLDPNX201708101                    | THE LAND AND AGRICULTURE DEVELOPMENT BANK OF SOUTH AFRICA | Matured | 2016/11/09 |  | 2017/08/10 | ZAM000329929 | 100000000  |       |  | None |      |            |                 |                         |  |                |  | 2016/11/09 |            | Category1 |
| Negotiable Certificates Of Deposit        | IPNNCX201705082T8.00               | INVESTEC BANK LIMITED                                     | Matured | 2016/11/10 |  | 2017/05/08 | ZAM000330016 | 10000000   | 8     |  | TERM | None |            |                 |                         |  |                |  | 2016/11/10 |            | Category2 |
| Negotiable Certificates Of Deposit        | ABPNCDX201702102T7.3               | ABSA BANK LIMITED                                         | Matured | 2016/11/10 |  | 2017/02/10 | ZAM000330000 | 1700000    | 7.3   |  | ISDF | None |            |                 |                         |  |                |  | 2016/11/10 |            | Category2 |
|                                           |                                    |                                                           |         |            |  |            | ZAM000330000 |            |       |  |      |      |            |                 |                         |  |                |  | 2017/02/10 |            |           |
| Floating Rate Notes                       | ABPFRNX201711103IPRMABSAMIP2.45000 | ABSA BANK LIMITED                                         | Matured | 2016/11/10 |  | 2017/11/10 | ZAM000330133 | 5000000    | 7.8   |  | ISDF | None | ZAR-PRIME  | MINUS-2.45-PRCT | None                    |  | Ad Hoc         |  | 2016/11/10 |            | Category3 |
|                                           |                                    |                                                           |         |            |  |            | ZAM000330133 |            |       |  |      |      |            |                 |                         |  |                |  | 2016/12/12 |            |           |
|                                           |                                    |                                                           |         |            |  |            | ZAM000330133 |            |       |  |      |      |            |                 |                         |  |                |  | 2017/01/10 |            |           |
|                                           |                                    |                                                           |         |            |  |            | ZAM000330133 |            |       |  |      |      |            |                 |                         |  |                |  | 2017/02/10 |            |           |
|                                           |                                    |                                                           |         |            |  |            | ZAM000330133 |            |       |  |      |      |            |                 |                         |  |                |  | 2017/03/10 |            |           |
|                                           |                                    |                                                           |         |            |  |            | ZAM000330133 |            |       |  |      |      |            |                 |                         |  |                |  | 2017/04/10 |            |           |
|                                           |                                    |                                                           |         |            |  |            | ZAM000330133 |            |       |  |      |      |            |                 |                         |  |                |  | 2017/05/10 |            |           |
|                                           |                                    |                                                           |         |            |  |            | ZAM000330133 |            |       |  |      |      |            |                 |                         |  |                |  | 2017/06/12 |            |           |
|                                           |                                    |                                                           |         |            |  |            | ZAM000330133 |            |       |  |      |      |            |                 |                         |  |                |  | 2017/07/10 |            |           |
|                                           |                                    |                                                           |         |            |  |            | ZAM000330133 |            |       |  |      |      |            |                 |                         |  |                |  | 2017/08/10 |            |           |
|                                           |                                    |                                                           |         |            |  |            | ZAM000330133 |            |       |  |      |      |            |                 |                         |  |                |  | 2017/09/11 |            |           |
|                                           |                                    |                                                           |         |            |  |            | ZAM000330133 |            |       |  |      |      |            |                 |                         |  |                |  | 2017/10/10 |            |           |
|                                           |                                    |                                                           |         |            |  |            | ZAM000330133 |            |       |  |      |      |            |                 |                         |  |                |  | 2017/11/10 |            |           |
|                                           |                                    |                                                           |         |            |  |            | ZAM000330133 |            | 7.8   |  |      |      |            |                 |                         |  |                |  | 2017/07/24 |            |           |
| Negotiable Certificates Of Deposit        | RANNCX201711102T8.3750000          | RAND MERCHANT BANK                                        | Matured | 2016/11/10 |  | 2017/11/10 | ZAM000330059 | 25000000   | 8.375 |  | TERM | None |            |                 |                         |  |                |  | 2016/11/10 |            | Category2 |
| Negotiable Certificates Of Deposit        | IPNNCX201701102T7.25               | INVESTEC BANK LIMITED                                     | Matured | 2016/11/10 |  | 2017/01/10 | ZAM000330075 | 3500000    | 7.25  |  | TERM | None |            |                 |                         |  |                |  | 2016/11/10 |            | Category2 |
| Bridging Bonds                            | DBSBBX201711102T8.542              | DEVELOPMENT BANK OF SOUTHERN AFRICA                       | Matured | 2016/11/10 |  | 2017/11/10 | ZAM000330166 | 50000000   | 8.542 |  | TERM | None |            |                 |                         |  |                |  | 2016/11/10 |            | Category2 |
| Negotiable Certificates Of Deposit        | ABPNCDX201711102T8.375             | ABSA BANK LIMITED                                         | Matured | 2016/11/10 |  | 2017/11/10 | ZAM000330026 | 19000000   | 8.375 |  | ISDF | None |            |                 |                         |  |                |  | 2016/11/10 |            | Category2 |
|                                           |                                    |                                                           |         |            |  |            | ZAM000330026 |            |       |  |      |      |            |                 |                         |  |                |  | 2017/11/10 |            |           |
| Negotiable Certificates Of Deposit        | ABPNCDX201705102T7.9               | ABSA BANK LIMITED                                         | Matured | 2016/11/10 |  | 2017/05/10 | ZAM000330182 | 10000000   | 7.9   |  | ISDF | None |            |                 |                         |  |                |  | 2016/11/10 |            | Category2 |
|                                           |                                    |                                                           |         |            |  |            | ZAM000330182 |            |       |  |      |      |            |                 |                         |  |                |  | 2017/05/10 |            |           |
| Negotiable Certificates Of Deposit        | ABPNCDX201708102T8.125             | ABSA BANK LIMITED                                         | Matured | 2016/11/10 |  | 2017/08/10 | ZAM000330208 | 10000000   | 8.125 |  | ISDF | None |            |                 |                         |  |                |  | 2016/11/10 |            | Category2 |
|                                           |                                    |                                                           |         |            |  |            | ZAM000330208 |            |       |  |      |      |            |                 |                         |  |                |  | 2017/08/10 |            |           |
| Negotiable Certificates Of Deposit        | ABPNCDX201612122T7.05              | ABSA BANK LIMITED                                         | Matured | 2016/11/10 |  | 2016/12/12 | ZAM000330018 | 300000000  | 7.05  |  | ISDF | None |            |                 |                         |  |                |  | 2016/11/10 |            | Category2 |
|                                           |                                    |                                                           |         |            |  |            | ZAM000330018 |            |       |  |      |      |            |                 |                         |  |                |  | 2016/12/12 |            |           |
| Negotiable Certificates Of Deposit        | NBKNCX201711092T8.475              | NEDBANK CAPITAL                                           | Matured | 2016/11/10 |  | 2017/11/09 | ZAM000330011 | 454000000  | 8.475 |  | TERM | None |            |                 |                         |  |                |  | 2016/11/10 |            | Category2 |
| Bridging Bonds                            | DBSBBX201705102T8.067              | DEVELOPMENT BANK OF SOUTHERN AFRICA                       | Matured | 2016/11/10 |  | 2017/05/10 | ZAM000330141 | 50000000   | 8.067 |  | TERM | None |            |                 |                         |  |                |  | 2016/11/10 |            | Category2 |
| Linked Negotiable Certificates Of Deposit | NBKLNCD202011103U03XXXXPLP1.25     | NEDBANK CAPITAL                                           | Matured | 2016/11/10 |  | 2020/11/10 | ZAM000330232 | 15000000   | 4.75  |  | ISDF | None | ZAR-JIBAR3 | PLUS-1.25-PRCT  | Quarterly Payment Cycle |  | Issuer Defined |  | 2016/11/10 |            | Category3 |
|                                           |                                    |                                                           |         |            |  |            | ZAM000330232 |            |       |  |      |      |            |                 |                         |  |                |  | 2016/11/10 |            |           |
|                                           |                                    |                                                           |         |            |  |            | ZAM000330232 |            | 8.6   |  |      |      |            |                 |                         |  |                |  | 2017/02/10 | 2020/11/10 |           |
|                                           |                                    |                                                           |         |            |  |            | ZAM000330232 |            | 8.592 |  |      |      |            |                 |                         |  |                |  | 2017/05/10 | 2017/05/10 |           |
|                                           |                                    |                                                           |         |            |  |            | ZAM000330232 |            | 8.308 |  |      |      |            |                 |                         |  |                |  | 2017/08/10 | 2017/08/10 |           |
|                                           |                                    |                                                           |         |            |  |            | ZAM000330232 |            | 8.3   |  |      |      |            |                 |                         |  |                |  | 2017/11/10 | 2017/11/10 |           |
|                                           |                                    |                                                           |         |            |  |            | ZAM000330232 |            | 8.383 |  |      |      |            |                 |                         |  |                |  | 2018/02/12 | 2018/02/12 |           |
|                                           |                                    |                                                           |         |            |  |            | ZAM000330232 |            | 8.15  |  |      |      |            |                 |                         |  |                |  | 2018/05/10 | 2018/05/10 |           |
|                                           |                                    |                                                           |         |            |  |            | ZAM000330232 |            | 8.225 |  |      |      |            |                 |                         |  |                |  | 2018/08/10 | 2018/08/10 |           |
|                                           |                                    |                                                           |         |            |  |            | ZAM000330232 |            | 8.267 |  |      |      |            |                 |                         |  |                |  | 2018/11/12 | 2018/11/12 |           |
|                                           |                                    |                                                           |         |            |  |            | ZAM000330232 |            | 8.4   |  |      |      |            |                 |                         |  |                |  | 2019/02/11 | 2019/02/11 |           |
|                                           |                                    |                                                           |         |            |  |            | ZAM000330232 |            | 8.408 |  |      |      |            |                 |                         |  |                |  | 2019/05/10 | 2019/05/10 |           |
|                                           |                                    |                                                           |         |            |  |            | ZAM000330232 |            | 8.092 |  |      |      |            |                 |                         |  |                |  | 2019/08/12 | 2019/08/12 |           |
|                                           |                                    |                                                           |         |            |  |            | ZAM000330232 |            | 8.05  |  |      |      |            |                 |                         |  |                |  | 2019/11/11 | 2019/11/11 |           |
|                                           |                                    |                                                           |         |            |  |            | ZAM000330232 |            | 7.808 |  |      |      |            |                 |                         |  |                |  | 2020/02/10 | 2020/02/10 |           |
|                                           |                                    |                                                           |         |            |  |            | ZAM000330232 |            | 5.783 |  |      |      |            |                 |                         |  |                |  | 2020/05/11 | 2020/05/11 |           |
|                                           |                                    |                                                           |         |            |  |            | ZAM000330232 |            | 4.75  |  |      |      |            |                 |                         |  |                |  | 2020/08/11 | 2020/08/11 |           |
| Negotiable Certificates Of Deposit        | IPNNCX201705102T7.975              | INVESTEC BANK LIMITED                                     | Matured | 2016/11/10 |  | 2017/05/10 | ZAM000330117 | 116000000  | 7.975 |  | TERM | None |            |                 |                         |  |                |  |            |            |           |



[illegible]



[illegible]



[illegible]



|                                               |                                   |                                                           |         |            |  |            |              |            |       |  |      |      |  |            |                 |  |      |                |  |            |            |           |
|-----------------------------------------------|-----------------------------------|-----------------------------------------------------------|---------|------------|--|------------|--------------|------------|-------|--|------|------|--|------------|-----------------|--|------|----------------|--|------------|------------|-----------|
| Negotiable Certificates Of Deposit            | RANNCDX201706292T7.9500000        | RAND MERCHANT BANK                                        | Matured | 2016/11/29 |  | 2017/06/29 | ZAM000332543 | 20000000   | 7.95  |  | TERM | None |  |            |                 |  |      |                |  | 2016/11/29 |            | Category2 |
| Negotiable Certificates Of Deposit            | NBKNCXD201711292T8.425            | NEDBANK CAPITAL                                           | Matured | 2016/11/29 |  | 2017/11/29 | ZAM000332584 | 50000000   | 8.425 |  | TERM | None |  |            |                 |  |      |                |  | 2016/11/29 |            | Category2 |
| Negotiable Certificates Of Deposit            | SBSNCDX201701302T7.125            | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2016/11/29 |  | 2017/01/30 | ZAM000332659 | 40000000   | 7.125 |  | TERM | None |  |            |                 |  |      |                |  | 2016/11/29 |            | Category2 |
| Floating Rate Notes                           | RANFRNX201811293U03XXXXPLB90.     | RAND MERCHANT BANK                                        | Matured | 2016/11/29 |  | 2018/11/29 | ZAM000332683 | 20000000   | 7.91  |  | ISDF | None |  | ZAR-JIBAR3 | PLUS-90-BPS     |  | None | Issuer Defined |  | 2016/11/29 |            | Category3 |
|                                               |                                   |                                                           |         |            |  |            | ZAM000332683 |            | 8.225 |  |      |      |  |            |                 |  |      |                |  | 2018/11/29 |            |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000332683 |            | 8.233 |  |      |      |  |            |                 |  |      |                |  | 2017/02/28 | 2017/02/28 |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000332683 |            | 7.95  |  |      |      |  |            |                 |  |      |                |  | 2017/05/29 | 2017/05/29 |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000332683 |            | 7.95  |  |      |      |  |            |                 |  |      |                |  | 2017/08/29 | 2017/08/29 |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000332683 |            | 8.025 |  |      |      |  |            |                 |  |      |                |  | 2017/11/29 | 2017/11/29 |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000332683 |            | 8.025 |  |      |      |  |            |                 |  |      |                |  | 2018/02/28 | 2018/02/28 |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000332683 |            | 7.808 |  |      |      |  |            |                 |  |      |                |  | 2018/05/29 | 2018/05/29 |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000332683 |            | 7.908 |  |      |      |  |            |                 |  |      |                |  | 2018/08/29 | 2018/08/29 |           |
| Promissory Notes                              | TLPDNXX201705301                  | THE LAND AND AGRICULTURE DEVELOPMENT BANK OF SOUTH AFRICA | Matured | 2016/11/29 |  | 2017/05/30 | ZAM000332626 | 165000000  |       |  |      | None |  |            |                 |  |      |                |  | 2016/11/29 |            | Category1 |
| Negotiable Certificates Of Deposit            | SBSNCDX201711292T8.425            | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2016/11/29 |  | 2017/11/29 | ZAM000332659 | 20000000   | 8.425 |  | TERM | None |  |            |                 |  |      |                |  | 2016/11/29 |            | Category2 |
| Linked Negotiable Certificates Of Deposit     | IPNLNCD201711293U03XXXXPLP0.75    | INVESTEC BANK LIMITED                                     | Matured | 2016/11/29 |  | 2017/11/29 | ZAM000332642 | 0          | 7.8   |  | ISDF | None |  | ZAR-JIBAR3 | PLUS-0.75-PRCT  |  | None | Issuer Defined |  | 2016/11/29 |            | Category3 |
|                                               |                                   |                                                           |         |            |  |            | ZAM000332642 |            |       |  |      |      |  |            |                 |  |      |                |  | 2017/11/29 |            |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000332642 |            | 8.075 |  |      |      |  |            |                 |  |      |                |  | 2017/02/28 | 2017/02/28 |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000332642 |            | 8.083 |  |      |      |  |            |                 |  |      |                |  | 2017/05/29 | 2017/05/29 |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000332642 |            | 7.8   |  |      |      |  |            |                 |  |      |                |  | 2017/08/29 | 2017/08/29 |           |
| Negotiable Certificates Of Deposit            | SBSNCDX201702282T7.225            | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2016/11/29 |  | 2017/02/28 | ZAM000332550 | 60000000   | 7.225 |  | TERM | None |  |            |                 |  |      |                |  | 2016/11/29 |            | Category2 |
| Negotiable Certificates Of Deposit            | IPNNCDX201711292T8.425            | INVESTEC BANK LIMITED                                     | Matured | 2016/11/29 |  | 2017/11/29 | ZAM000332618 | 64000000   | 8.425 |  | TERM | None |  |            |                 |  |      |                |  | 2016/11/29 |            | Category2 |
| Negotiable Certificates Of Deposit            | ABPNCDX201711292I8.45             | ABSA BANK LIMITED                                         | Matured | 2016/11/29 |  | 2017/11/29 | ZAM000332576 | 160000000  | 8.45  |  | ISDF | None |  |            |                 |  |      |                |  | 2016/11/29 |            | Category2 |
|                                               |                                   |                                                           |         |            |  |            | ZAM000332576 |            |       |  |      |      |  |            |                 |  |      |                |  | 2017/11/29 |            |           |
| Linked Negotiable Certificates Of Deposit     | SBSLNC201811293U03XXXXPLP0.925    | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2016/11/29 |  | 2018/11/29 | ZAM000332600 | 23500000   | 7.93  |  | ISDF | None |  | ZAR-JIBAR3 | PLUS-0.925-PRCT |  | None | Issuer Defined |  | 2016/11/29 |            | Category3 |
|                                               |                                   |                                                           |         |            |  |            | ZAM000332600 |            |       |  |      |      |  |            |                 |  |      |                |  | 2018/11/29 |            |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000332600 |            | 8.25  |  |      |      |  |            |                 |  |      |                |  | 2017/02/28 | 2017/02/28 |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000332600 |            | 8.258 |  |      |      |  |            |                 |  |      |                |  | 2017/05/29 | 2017/05/29 |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000332600 |            | 7.975 |  |      |      |  |            |                 |  |      |                |  | 2017/08/29 | 2017/08/29 |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000332600 |            | 8.05  |  |      |      |  |            |                 |  |      |                |  | 2017/11/29 | 2017/11/29 |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000332600 |            | 8.05  |  |      |      |  |            |                 |  |      |                |  | 2018/02/28 | 2018/02/28 |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000332600 |            | 7.833 |  |      |      |  |            |                 |  |      |                |  | 2018/05/29 | 2018/05/29 |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000332600 |            | 7.933 |  |      |      |  |            |                 |  |      |                |  | 2018/08/29 | 2018/08/29 |           |
| Negotiable Certificates Of Deposit            | ABPNCDX201705292I7.925            | ABSA BANK LIMITED                                         | Matured | 2016/11/29 |  | 2017/05/29 | ZAM000332568 | 185000000  | 7.925 |  | ISDF | None |  |            |                 |  |      |                |  | 2016/11/29 |            | Category2 |
|                                               |                                   |                                                           |         |            |  |            | ZAM000332568 |            |       |  |      |      |  |            |                 |  |      |                |  | 2017/05/29 |            |           |
| Negotiable Certificates Of Deposit            | ABPNCDX201711302I8.45             | ABSA BANK LIMITED                                         | Matured | 2016/11/30 |  | 2017/11/30 | ZAM000332881 | 19000000   | 8.45  |  | ISDF | None |  |            |                 |  |      |                |  | 2016/11/30 |            | Category2 |
|                                               |                                   |                                                           |         |            |  |            | ZAM000332881 |            |       |  |      |      |  |            |                 |  |      |                |  | 2017/11/30 |            |           |
| Negotiable Certificates Of Deposit            | ABPNCDX201711302I8.45             | ABSA BANK LIMITED                                         | Matured | 2016/11/30 |  | 2017/11/30 | ZAM000332840 | 10000000   | 8.45  |  | ISDF | None |  |            |                 |  |      |                |  | 2016/11/30 |            | Category2 |
|                                               |                                   |                                                           |         |            |  |            | ZAM000332840 |            |       |  |      |      |  |            |                 |  |      |                |  | 2017/11/30 |            |           |
| Negotiable Certificates Of Deposit            | SBSNCDX201711302T8.425            | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2016/11/30 |  | 2017/11/30 | ZAM000332709 | 50000000   | 8.425 |  | TERM | None |  |            |                 |  |      |                |  | 2016/11/30 |            | Category2 |
| Negotiable Certificates Of Deposit            | ABPNCDX202011302I9.21             | ABSA BANK LIMITED                                         | Matured | 2016/11/30 |  | 2020/11/30 | ZAM000332865 | 46000000   | 9.21  |  | ISDF | None |  |            |                 |  |      |                |  | 2016/11/30 |            | Category2 |
|                                               |                                   |                                                           |         |            |  |            | ZAM000332865 |            |       |  |      |      |  |            |                 |  |      |                |  | 2017/05/30 |            |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000332865 |            |       |  |      |      |  |            |                 |  |      |                |  | 2017/11/30 |            |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000332865 |            |       |  |      |      |  |            |                 |  |      |                |  | 2018/05/30 |            |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000332865 |            |       |  |      |      |  |            |                 |  |      |                |  | 2018/11/30 |            |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000332865 |            |       |  |      |      |  |            |                 |  |      |                |  | 2019/05/30 |            |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000332865 |            |       |  |      |      |  |            |                 |  |      |                |  | 2019/12/02 |            |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000332865 |            |       |  |      |      |  |            |                 |  |      |                |  | 2020/06/01 |            |           |
| Negotiable Certificates Of Deposit            | IPNNCDX201711292T8.425            | INVESTEC BANK LIMITED                                     | Matured | 2016/11/30 |  | 2017/11/29 | ZAM000332782 | 30000000   | 8.425 |  | TERM | None |  |            |                 |  |      |                |  | 2016/11/30 |            | Category2 |
| Negotiable Certificates Of Deposit            | SBSNCDX201705302T7.9              | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2016/11/30 |  | 2017/05/30 | ZAM000332790 | 219000000  | 7.9   |  | TERM | None |  |            |                 |  |      |                |  | 2016/11/30 |            | Category2 |
| Negotiable Certificates Of Deposit            | RANNCDX201711302T8.4250000        | RAND MERCHANT BANK                                        | Matured | 2016/11/30 |  | 2017/11/30 | ZAM000332717 | 100000000  | 8.425 |  | TERM | None |  |            |                 |  |      |                |  | 2016/11/30 |            | Category2 |
| Negotiable Certificates Of Deposit            | ABPNCDX201711302I8.575            | ABSA BANK LIMITED                                         | Matured | 2016/11/30 |  | 2017/11/30 | ZAM000332875 | 500000000  | 8.575 |  | ISDF | None |  |            |                 |  |      |                |  | 2016/11/30 |            | Category2 |
|                                               |                                   |                                                           |         |            |  |            | ZAM000332875 |            |       |  |      |      |  |            |                 |  |      |                |  | 2017/11/30 |            |           |
| Negotiable Certificates Of Deposit            | ABPNCDX201711302I8.45             | ABSA BANK LIMITED                                         | Matured | 2016/11/30 |  | 2017/11/30 | ZAM000332758 | 25000000   | 8.45  |  | ISDF | None |  |            |                 |  |      |                |  | 2016/11/30 |            | Category2 |
|                                               |                                   |                                                           |         |            |  |            | ZAM000332758 |            |       |  |      |      |  |            |                 |  |      |                |  | 2017/11/30 |            |           |
| Negotiable Certificates Of Deposit            | ABPNCDX201711302I8.525            | ABSA BANK LIMITED                                         | Matured | 2016/11/30 |  | 2017/11/30 | ZAM000332741 | 300000000  | 8.525 |  | ISDF | None |  |            |                 |  |      |                |  | 2016/11/30 |            | Category2 |
|                                               |                                   |                                                           |         |            |  |            | ZAM000332741 |            |       |  |      |      |  |            |                 |  |      |                |  | 2017/11/30 |            |           |
| Treasury Bills                                | NATTBXX201711291                  | GOVERNMENT OF SOUTH AFRICA                                | Matured | 2016/11/30 |  | 2017/11/29 | ZAM000332552 | 7165000000 |       |  |      | None |  |            |                 |  |      |                |  | 2016/11/30 |            | Category1 |
| Promissory Notes                              | TLPDNXX201701061                  | THE LAND AND AGRICULTURE DEVELOPMENT BANK OF SOUTH AFRICA | Matured | 2016/11/30 |  | 2017/01/06 | ZAM000332824 | 150000000  |       |  |      | None |  |            |                 |  |      |                |  | 2016/11/30 |            | Category1 |
| Negotiable Certificates Of Deposit            | NBKNCXD201705302T7.95             | NEDBANK CAPITAL                                           | Matured | 2016/11/30 |  | 2017/05/30 | ZAM000332873 | 50000000   | 7.95  |  | TERM | None |  |            |                 |  |      |                |  | 2016/11/30 |            | Category2 |
| Promissory Notes                              | TLPDNXX201711301                  | THE LAND AND AGRICULTURE DEVELOPMENT BANK OF SOUTH AFRICA | Matured | 2016/11/30 |  | 2017/11/30 | ZAM000332774 | 50000000   |       |  |      | None |  |            |                 |  |      |                |  | 2016/11/30 |            | Category1 |
| Negotiable Certificates Of Deposit            | NBKNCXD201711302T8.45             | NEDBANK CAPITAL                                           | Matured | 2016/11/30 |  | 2017/11/30 | ZAM000332793 | 200000000  | 8.45  |  | TERM | None |  |            |                 |  |      |                |  | 2016/11/30 |            | Category2 |
| Negotiable Certificates Of Deposit            | NBKNCXD201708292T8.15             | NEDBANK CAPITAL                                           | Matured | 2016/11/30 |  | 2017/08/29 | ZAM000332857 | 10000000   | 8.15  |  | TERM | None |  |            |                 |  |      |                |  | 2016/11/30 |            | Category2 |
| Negotiable Certificates Of Deposit            | SBSNCDX201711302T8.475            | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2016/11/30 |  | 2017/11/30 | ZAM000332725 | 119000000  | 8.475 |  | TERM | None |  |            |                 |  |      |                |  | 2016/11/30 |            | Category2 |
| Debentures                                    | SRBDEBX201612072T6.990            | SOUTH AFRICAN RESERVE BANK                                | Matured | 2016/11/30 |  | 2016/12/07 | ZAM000332816 | 100000000  | 6.99  |  | TERM | None |  |            |                 |  |      |                |  | 2016/11/30 |            | Category2 |
| Debentures                                    | SRBDEBX201612142T6.990            | SOUTH AFRICAN RESERVE BANK                                | Matured | 2016/11/30 |  | 2016/12/14 | ZAM000332808 | 156000000  | 6.99  |  | TERM | None |  |            |                 |  |      |                |  | 2016/11/30 |            | Category2 |
| Commercial Paper Bills/ Capital Project Bills | ESKCPBX201706291                  | ESKOM HOLDINGS SOC LTD                                    | Matured | 2016/11/30 |  | 2017/06/29 | ZAM000332762 | 25000000   |       |  |      | None |  |            |                 |  |      |                |  | 2016/11/30 |            | Category1 |
| Floating Rate Notes                           | ABPFRNX201812033U03XXXXPLP0.92500 | ABSA BANK LIMITED                                         | Matured | 2016/12/01 |  | 2018/12/03 | ZAM000332899 | 20000000   | 7.93  |  | ISDF | None |  | ZAR-JIBAR3 | PLUS-0.925-PRCT |  | None | Issuer Defined |  | 2016/12/01 |            | Category3 |
|                                               |                                   |                                                           |         |            |  |            | ZAM000332899 |            |       |  |      |      |  |            |                 |  |      |                |  | 2018/12/03 |            |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000332899 |            | 8.25  |  |      |      |  |            |                 |  |      |                |  | 2017/03/01 | 2017/03/01 |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000332899 |            | 8.258 |  |      |      |  |            |                 |  |      |                |  | 2017/06/01 | 2017/06/01 |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000332899 |            | 7.975 |  |      |      |  |            |                 |  |      |                |  | 2017/09/01 | 2017/09/01 |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000332899 |            | 8.05  |  |      |      |  |            |                 |  |      |                |  | 2017/12/01 | 2017/12/01 |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000332899 |            | 8.05  |  |      |      |  |            |                 |  |      |                |  | 2018/03/01 | 2018/03/01 |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000332899 |            | 7.833 |  |      |      |  |            |                 |  |      |                |  | 2018/06/01 | 2018/06/01 |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000332899 |            | 9.03  |  |      |      |  |            |                 |  |      |                |  | 2018/09/03 | 2018/09/03 |           |
| Commercial Paper Bills/ Capital Project Bills | ESKCPBX201706011                  | ESKOM HOLDINGS SOC LTD                                    | Matured | 2016/12/01 |  | 2017/06/01 | ZAM000332894 | 250000000  |       |  |      | None |  |            |                 |  |      |                |  | 2016/12/01 |            | Category1 |
| Negotiable Certificates Of Deposit            | RANNCDX201912022I9.0300000        | RAND MERCHANT BANK                                        | Matured | 2016/12/01 |  | 2019/12/02 | ZAM000333061 | 250000000  | 9.03  |  | ISDF | None |  |            |                 |  |      |                |  | 2016/12/01 |            | Category2 |
|                                               |                                   |                                                           |         |            |  |            |              |            |       |  |      |      |  |            |                 |  |      |                |  |            |            |           |



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



|                                           |                                   |                                                           |         |            |  |            |              |           |       |  |      |      |  |            |                 |  |                         |                |            |            |
|-------------------------------------------|-----------------------------------|-----------------------------------------------------------|---------|------------|--|------------|--------------|-----------|-------|--|------|------|--|------------|-----------------|--|-------------------------|----------------|------------|------------|
| Negotiable Certificates Of Deposit        | NBKNCDX201801052T8.325            | NEDBANK CAPITAL                                           | Matured | 2017/01/05 |  | 2018/01/05 | ZAM000336593 | 5000000   | 8.325 |  | TERM | None |  |            |                 |  |                         | 2017/01/05     |            | Category2  |
| Promissory Notes                          | TLDPNX201702061                   | THE LAND AND AGRICULTURE DEVELOPMENT BANK OF SOUTH AFRICA | Matured | 2017/01/05 |  | 2017/02/06 | ZAM000336592 | 10000000  |       |  |      | None |  |            |                 |  |                         | 2017/01/05     |            | Category1  |
| Negotiable Certificates Of Deposit        | IPNNCDX201702072T7.075            | INVESTEC BANK LIMITED                                     | Matured | 2017/01/05 |  | 2017/02/07 | ZAM000336403 | 4500000   | 7.075 |  | TERM | None |  |            |                 |  |                         | 2017/01/05     |            | Category2  |
| Negotiable Certificates Of Deposit        | SBSNCDX201707052T7.85             | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2017/01/05 |  | 2017/07/05 | ZAM000336551 | 5000000   | 7.85  |  | TERM | None |  |            |                 |  |                         | 2017/01/05     |            | Category2  |
| Negotiable Certificates Of Deposit        | SBSNCDX201709052T8.               | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2017/01/05 |  | 2017/09/05 | ZAM000336635 | 5000000   | 8     |  | TERM | None |  |            |                 |  |                         | 2017/01/05     |            | Category2  |
| Linked Negotiable Certificates Of Deposit | SBSLNCDD201801053U03XXXXPLP0.875  | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2017/01/05 |  | 2018/01/05 | ZAM000336577 | 620000000 | 7.87  |  | ISDF | None |  | ZAR-JIBAR3 | PLUS-0.875-PRCT |  | None                    | Issuer Defined | 2017/01/05 | Category3  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000336577 |           | 8.233 |  |      |      |  |            |                 |  |                         |                | 2018/01/05 |            |
|                                           |                                   |                                                           |         |            |  |            | ZAM000336577 |           | 8.217 |  |      |      |  |            |                 |  |                         |                | 2017/04/05 | 2017/04/05 |
|                                           |                                   |                                                           |         |            |  |            | ZAM000336577 |           | 7.867 |  |      |      |  |            |                 |  |                         |                | 2017/07/05 | 2017/07/05 |
| Floating Rate Notes                       | ABPFRNX201801053U03XXXXPLP0.77500 | ABSA BANK LIMITED                                         | Matured | 2017/01/05 |  | 2018/01/05 | ZAM000336601 | 170000000 | 7.77  |  | ISDF | None |  | ZAR-JIBAR3 | PLUS 0.775-PRCT |  | None                    | Issuer Defined | 2017/10/05 | Category3  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000336601 |           | 8.133 |  |      |      |  |            |                 |  |                         |                | 2017/10/05 | 2017/10/05 |
|                                           |                                   |                                                           |         |            |  |            | ZAM000336601 |           | 8.133 |  |      |      |  |            |                 |  |                         |                | 2017/04/05 | 2017/04/05 |
|                                           |                                   |                                                           |         |            |  |            | ZAM000336601 |           | 8.117 |  |      |      |  |            |                 |  |                         |                | 2017/07/05 | 2017/07/05 |
| Floating Rate Notes                       | RANFRNX202001063U03XXXXPLB115.    | RAND MERCHANT BANK                                        | Matured | 2017/01/06 |  | 2020/01/06 | ZAM000336692 | 0         | 7.93  |  | ISDF | None |  | ZAR-JIBAR3 | PLUS-115-BPS    |  | None                    | Issuer Defined | 2017/10/05 | Category3  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000336692 |           | 7.93  |  |      |      |  |            |                 |  |                         |                | 2017/10/05 | 2017/10/05 |
|                                           |                                   |                                                           |         |            |  |            | ZAM000336692 |           | 8.508 |  |      |      |  |            |                 |  |                         |                | 2017/04/06 | 2020/01/06 |
|                                           |                                   |                                                           |         |            |  |            | ZAM000336692 |           | 8.492 |  |      |      |  |            |                 |  |                         |                | 2017/04/06 | 2017/04/06 |
|                                           |                                   |                                                           |         |            |  |            | ZAM000336692 |           | 8.142 |  |      |      |  |            |                 |  |                         |                | 2017/07/06 | 2017/07/06 |
|                                           |                                   |                                                           |         |            |  |            | ZAM000336692 |           | 8.308 |  |      |      |  |            |                 |  |                         |                | 2017/10/06 | 2017/10/06 |
|                                           |                                   |                                                           |         |            |  |            | ZAM000336692 |           | 8.05  |  |      |      |  |            |                 |  |                         |                | 2018/01/08 | 2018/01/08 |
|                                           |                                   |                                                           |         |            |  |            | ZAM000336692 |           | 8.108 |  |      |      |  |            |                 |  |                         |                | 2018/01/08 | 2018/01/08 |
|                                           |                                   |                                                           |         |            |  |            | ZAM000336692 |           | 8.167 |  |      |      |  |            |                 |  |                         |                | 2018/04/06 | 2018/04/06 |
|                                           |                                   |                                                           |         |            |  |            | ZAM000336692 |           | 8.3   |  |      |      |  |            |                 |  |                         |                | 2018/07/06 | 2018/07/06 |
|                                           |                                   |                                                           |         |            |  |            | ZAM000336692 |           | 8.308 |  |      |      |  |            |                 |  |                         |                | 2018/07/06 | 2018/07/06 |
|                                           |                                   |                                                           |         |            |  |            | ZAM000336692 |           | 8.167 |  |      |      |  |            |                 |  |                         |                | 2018/10/08 | 2018/10/08 |
| Floating Rate Notes                       | ABPFRNX202001063U03XXXXPLP1.15000 | ABSA BANK LIMITED                                         | Matured | 2017/01/06 |  | 2020/01/06 | ZAM000336692 | 100000000 | 7.93  |  | ISDF | None |  | ZAR-JIBAR3 | PLUS-1.15-PRCT  |  | None                    | Issuer Defined | 2019/01/07 | Category3  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000336742 |           | 7.93  |  |      |      |  |            |                 |  |                         |                | 2019/01/07 | 2019/01/07 |
|                                           |                                   |                                                           |         |            |  |            | ZAM000336742 |           | 8.508 |  |      |      |  |            |                 |  |                         |                | 2019/04/08 | 2019/04/08 |
|                                           |                                   |                                                           |         |            |  |            | ZAM000336742 |           | 8.492 |  |      |      |  |            |                 |  |                         |                | 2019/07/08 | 2019/07/08 |
|                                           |                                   |                                                           |         |            |  |            | ZAM000336742 |           | 8.142 |  |      |      |  |            |                 |  |                         |                | 2019/10/07 | 2019/10/07 |
|                                           |                                   |                                                           |         |            |  |            | ZAM000336742 |           | 8.308 |  |      |      |  |            |                 |  |                         |                | 2019/04/08 | 2019/04/08 |
|                                           |                                   |                                                           |         |            |  |            | ZAM000336742 |           | 8.05  |  |      |      |  |            |                 |  |                         |                | 2019/07/08 | 2019/07/08 |
|                                           |                                   |                                                           |         |            |  |            | ZAM000336742 |           | 8.108 |  |      |      |  |            |                 |  |                         |                | 2019/10/07 | 2019/10/07 |
|                                           |                                   |                                                           |         |            |  |            | ZAM000336742 |           | 8.167 |  |      |      |  |            |                 |  |                         |                | 2019/10/07 | 2019/10/07 |
|                                           |                                   |                                                           |         |            |  |            | ZAM000336742 |           | 8.308 |  |      |      |  |            |                 |  |                         |                | 2019/10/07 | 2019/10/07 |
|                                           |                                   |                                                           |         |            |  |            | ZAM000336742 |           | 8.167 |  |      |      |  |            |                 |  |                         |                | 2019/10/07 | 2019/10/07 |
| Floating Rate Notes                       | RANFRNX201801053U03XXXXPLB72.5    | RAND MERCHANT BANK                                        | Matured | 2017/01/06 |  | 2018/01/05 | ZAM000336841 | 0         | 7.72  |  | ISDF | None |  | ZAR-JIBAR3 | PLUS-72.5-BPS   |  | None                    | Issuer Defined | 2019/10/07 | Category3  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000336841 |           | 8.083 |  |      |      |  |            |                 |  |                         |                | 2019/10/07 | 2019/10/07 |
|                                           |                                   |                                                           |         |            |  |            | ZAM000336841 |           | 8.067 |  |      |      |  |            |                 |  |                         |                | 2019/10/07 | 2019/10/07 |
|                                           |                                   |                                                           |         |            |  |            | ZAM000336841 |           | 7.717 |  |      |      |  |            |                 |  |                         |                | 2019/10/07 | 2019/10/07 |
| Linked Negotiable Certificates Of Deposit | NBKLNCDD202001063U03XXXXPLP1.1    | NEDBANK CAPITAL                                           | Matured | 2017/01/06 |  | 2020/01/06 | ZAM000336940 | 0         | 7.88  |  | ISDF | None |  | ZAR-JIBAR3 | PLUS-1.1-PRCT   |  | Quarterly Payment Cycle | Issuer Defined | 2019/10/07 | Category3  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000336940 |           | 8.458 |  |      |      |  |            |                 |  |                         |                | 2019/10/07 | 2019/10/07 |
|                                           |                                   |                                                           |         |            |  |            | ZAM000336940 |           | 8.442 |  |      |      |  |            |                 |  |                         |                | 2019/10/07 | 2019/10/07 |
|                                           |                                   |                                                           |         |            |  |            | ZAM000336940 |           | 8.092 |  |      |      |  |            |                 |  |                         |                | 2019/10/07 | 2019/10/07 |
|                                           |                                   |                                                           |         |            |  |            | ZAM000336940 |           | 8.258 |  |      |      |  |            |                 |  |                         |                | 2019/10/07 | 2019/10/07 |
|                                           |                                   |                                                           |         |            |  |            | ZAM000336940 |           | 8     |  |      |      |  |            |                 |  |                         |                | 2019/10/07 | 2019/10/07 |
|                                           |                                   |                                                           |         |            |  |            | ZAM000336940 |           | 8.058 |  |      |      |  |            |                 |  |                         |                | 2019/10/07 | 2019/10/07 |
|                                           |                                   |                                                           |         |            |  |            | ZAM000336940 |           | 8.117 |  |      |      |  |            |                 |  |                         |                | 2019/10/07 | 2019/10/07 |
|                                           |                                   |                                                           |         |            |  |            | ZAM000336940 |           | 8.25  |  |      |      |  |            |                 |  |                         |                | 2019/10/07 | 2019/10/07 |
|                                           |                                   |                                                           |         |            |  |            | ZAM000336940 |           | 8.258 |  |      |      |  |            |                 |  |                         |                | 2019/10/07 | 2019/10/07 |
|                                           |                                   |                                                           |         |            |  |            | ZAM000336940 |           | 8.117 |  |      |      |  |            |                 |  |                         |                | 2019/10/07 | 2019/10/07 |
|                                           |                                   |                                                           |         |            |  |            | ZAM000336940 |           | 7.875 |  |      |      |  |            |                 |  |                         |                | 2019/10/07 | 2019/10/07 |
| Promissory Notes                          | IPNPNXX201801052T8.40             | INVESTEC BANK LIMITED                                     | Matured | 2017/01/06 |  | 2018/01/05 | ZAM000336955 | 10000000  | 8.4   |  | TERM | None |  |            |                 |  |                         |                | 2019/10/07 | Category2  |
| Negotiable Certificates Of Deposit        | IPNNCDX201710062T8.20             | INVESTEC BANK LIMITED                                     | Matured | 2017/01/06 |  | 2017/10/06 | ZAM000336809 | 11000000  | 8.2   |  | TERM | None |  |            |                 |  |                         |                | 2019/10/06 | Category2  |
| Negotiable Certificates Of Deposit        | RANNCDX201801052T8.3250000        | RAND MERCHANT BANK                                        | Matured | 2017/01/06 |  | 2018/01/05 | ZAM000336892 | 8000000   | 8.325 |  | TERM | None |  |            |                 |  |                         |                | 2017/01/06 | Category2  |
| Negotiable Certificates Of Deposit        | ABPNCDX201801042T8.35             | ABSA BANK LIMITED                                         | Matured | 2017/01/06 |  | 2018/01/04 | ZAM000336817 | 11000000  | 8.35  |  | ISDF | None |  |            |                 |  |                         |                | 2017/01/06 | Category2  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000336817 |           |       |  |      |      |  |            |                 |  |                         |                | 2017/01/06 | 2018/01/04 |
| Negotiable Certificates Of Deposit        | RANNCDX201801032T8.3250000        | RAND MERCHANT BANK                                        | Matured | 2017/01/06 |  | 2018/01/03 | ZAM000336783 | 3000000   | 8.325 |  | TERM | None |  |            |                 |  |                         |                | 2017/01/06 | Category2  |
| Negotiable Certificates Of Deposit        | ABPNCDX201711062T8.2              | ABSA BANK LIMITED                                         | Matured | 2017/01/06 |  | 2017/11/06 | ZAM000336767 | 5000000   | 8.2   |  | ISDF | None |  |            |                 |  |                         |                | 2017/01/06 | Category2  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000336767 |           |       |  |      |      |  |            |                 |  |                         |                | 2017/11/06 | 2017/11/06 |
| Negotiable Certificates Of Deposit        | ABPNCDX201705082T7.45             | ABSA BANK LIMITED                                         | Matured | 2017/01/06 |  | 2017/05/08 | ZAM000336726 | 3000000   | 7.45  |  | ISDF | None |  |            |                 |  |                         |                | 2017/01/06 | Category2  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000336726 |           |       |  |      |      |  |            |                 |  |                         |                | 2017/01/06 | 2017/05/08 |
| Negotiable Certificates Of Deposit        | ABPNCDX201801082T8.35             | ABSA BANK LIMITED                                         | Matured | 2017/01/06 |  | 2018/01/08 | ZAM000336908 | 20000000  | 8.35  |  | ISDF | None |  |            |                 |  |                         |                | 2017/01/06 | Category2  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000336908 |           |       |  |      |      |  |            |                 |  |                         |                | 2017/01/06 | 2018/01/08 |
| Negotiable Certificates Of Deposit        | ABPNCDX201709062T8.               | ABSA BANK LIMITED                                         | Matured | 2017/01/06 |  | 2017/09/06 | ZAM000336759 | 13000000  | 8     |  | ISDF | None |  |            |                 |  |                         |                | 2017/01/06 | Category2  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000336759 |           |       |  |      |      |  |            |                 |  |                         |                | 2017/01/06 | 2017/09/06 |
| Negotiable Certificates Of Deposit        | IPNNCDX202001062T8.70             | INVESTEC BANK LIMITED                                     | Matured | 2017/01/06 |  | 2020/01/06 | ZAM000336924 | 0         | 8.7   |  | ISDF | None |  |            |                 |  |                         |                | 2017/01/06 | Category2  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000336924 |           |       |  |      |      |  |            |                 |  |                         |                | 2017/01/06 | 2017/07/06 |
|                                           |                                   |                                                           |         |            |  |            | ZAM000336924 |           |       |  |      |      |  |            |                 |  |                         |                | 2017/07/06 | 2018/01/08 |
|                                           |                                   |                                                           |         |            |  |            | ZAM000336924 |           |       |  |      |      |  |            |                 |  |                         |                | 2018/01/08 | 2018/07/06 |
|                                           |                                   |                                                           |         |            |  |            | ZAM000336924 |           |       |  |      |      |  |            |                 |  |                         |                | 2018/07/06 | 2018/07/06 |
|                                           |                                   |                                                           |         |            |  |            | ZAM000336924 |           |       |  |      |      |  |            |                 |  |                         |                | 2019/01/07 | 2019/01/07 |
|                                           |                                   |                                                           |         |            |  |            | ZAM000336924 |           |       |  |      |      |  |            |                 |  |                         |                | 2019/01/07 | 2019/01/07 |
| Negotiable Certificates Of Deposit        | ABPNCDX201707062T7.9              | ABSA BANK LIMITED                                         | Matured | 2017/01/06 |  | 2017/07/06 | ZAM000336932 | 13000000  | 7.9   |  | ISDF | None |  |            |                 |  |                         |                | 2017/01/06 | Category2  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000336932 |           |       |  |      |      |  |            |                 |  |                         |                | 2017/01/06 | 2020/01/06 |
| Promissory Notes                          | TLDPNXX201702071                  | THE LAND AND AGRICULTURE DEVELOPMENT BANK OF SOUTH AFRICA | Matured | 2017/01/06 |  | 2017/02/07 | ZAM000336890 | 150000000 |       |  |      | None |  |            |                 |  |                         |                | 2017/01/06 | Category1  |
| Linked Negotiable Certificates Of Deposit | SBSLNCDD202001063U03XXXXPLP1.1    | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2017/01/06 |  | 2020/01/06 | ZAM000336700 | 100000000 | 7.88  |  | ISDF | None |  | ZAR-JIBAR3 | PLUS-1.1-PRCT   |  | None                    | Issuer Defined | 2017/01/06 | Category3  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000336700 |           | 8.458 |  |      |      |  |            |                 |  |                         |                | 2017/01/06 | 2020/01/06 |
|                                           |                                   |                                                           |         |            |  |            | ZAM000336700 |           | 8.442 |  |      |      |  |            |                 |  |                         |                | 2017/04/06 | 2017/04/06 |
|                                           |                                   |                                                           |         |            |  |            | ZAM000336700 |           | 8.092 |  |      |      |  |            |                 |  |                         |                | 2017/07/06 | 2017/07/06 |
|                                           |                                   |                                                           |         |            |  |            | ZAM000336700 |           | 8.258 |  |      |      |  |            |                 |  |                         |                | 2017/10/06 | 2017/10/06 |
|                                           |                                   |                                                           |         |            |  |            | ZAM000336700 |           | 8     |  |      |      |  |            |                 |  |                         |                | 2018/01/08 | 2018/01/08 |
|                                           |                                   |                                                           |         |            |  |            | ZAM000336700 |           | 8.058 |  |      |      |  |            |                 |  |                         |                | 2018/04/06 | 2018/04/06 |
|                                           |                                   |                                                           |         |            |  |            | ZAM000336700 |           | 8.117 |  |      |      |  |            |                 |  |                         |                | 2018/04/06 | 2018/04/06 |
|                                           |                                   |                                                           |         |            |  |            | ZAM000336700 |           | 8.117 |  |      |      |  |            |                 |  |                         |                | 2018/07/06 | 2018/07/06 |
|                                           |                                   |                                                           |         |            |  |            | ZAM          |           |       |  |      |      |  |            |                 |  |                         |                |            |            |



[illegible]



[illegible]



[illegible]



[illegible]



[illegible]



|                                           |                                   |                                                           |         |            |  |            |              |           |        |      |      |   |            |                 |            |                         |                |                |            |            |            |  |
|-------------------------------------------|-----------------------------------|-----------------------------------------------------------|---------|------------|--|------------|--------------|-----------|--------|------|------|---|------------|-----------------|------------|-------------------------|----------------|----------------|------------|------------|------------|--|
| Negotiable Certificates Of Deposit        | IPNNCDX201802022T8.40             | INVESTEC BANK LIMITED                                     | Matured | 2017/02/02 |  | 2018/02/02 | ZAM000341346 | 10000000  | 8.4    | TERM | None |   |            |                 |            |                         |                | 2017/02/02     |            | Category2  |            |  |
| Negotiable Certificates Of Deposit        | IPNNCDX201709012T7.975            | INVESTEC BANK LIMITED                                     | Matured | 2017/02/02 |  | 2017/09/01 | ZAM000341445 | 15000000  | 7.975  | TERM | None |   |            |                 |            |                         |                | 2017/02/02     |            | Category2  |            |  |
| Linked Negotiable Certificates Of Deposit | RANLNCD201708023MPRMRFRNMB260,    | RAND MERCHANT BANK                                        | Matured | 2017/02/02 |  | 2017/08/02 | ZAM000341403 | 200000000 | 7.65   | MNTH | None | 2 | ZAR-PRIME  | MINUS-260-BPS   |            | None                    |                | Ad Hoc         | 2017/02/02 | Category3  |            |  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000341403 |           | 7.65   |      |      |   |            |                 |            |                         |                |                |            |            |            |  |
| Floating Rate Notes                       | ABPFRNX201802023U01XXXXPLP0.92500 | ABSA BANK LIMITED                                         | Matured | 2017/02/02 |  | 2018/02/02 | ZAM000341262 | 200000000 | 7.83   | ISDF | None |   | ZAR-JIBAR1 | PLUS-0.925-PRCT |            | None                    |                | Issuer Defined | 2017/02/02 | 2017/07/24 | Category3  |  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000341262 |           | 8.008  |      |      |   |            |                 |            |                         |                |                | 2018/02/02 | 2018/02/02 |            |  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000341262 |           | 8.033  |      |      |   |            |                 |            |                         |                |                | 2017/03/02 | 2017/03/02 |            |  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000341262 |           | 8.042  |      |      |   |            |                 |            |                         |                |                | 2017/04/03 | 2017/04/03 |            |  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000341262 |           | 8.033  |      |      |   |            |                 |            |                         |                |                | 2017/05/02 | 2017/05/02 |            |  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000341262 |           | 8.008  |      |      |   |            |                 |            |                         |                |                | 2017/06/02 | 2017/06/02 |            |  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000341262 |           | 8.008  |      |      |   |            |                 |            |                         |                |                | 2017/07/03 | 2017/07/03 |            |  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000341262 |           | 7.75   |      |      |   |            |                 |            |                         |                |                | 2017/08/02 | 2017/08/02 |            |  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000341262 |           | 7.742  |      |      |   |            |                 |            |                         |                |                | 2017/09/04 | 2017/09/04 |            |  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000341262 |           | 7.725  |      |      |   |            |                 |            |                         |                |                | 2017/10/02 | 2017/10/02 |            |  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000341262 |           | 7.767  |      |      |   |            |                 |            |                         |                |                | 2017/11/02 | 2017/11/02 |            |  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000341262 |           | 7.783  |      |      |   |            |                 |            |                         |                |                | 2017/12/04 | 2017/12/04 |            |  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000341262 |           | 7.833  |      |      |   |            |                 |            |                         |                |                | 2018/01/02 | 2018/01/02 |            |  |
| Linked Negotiable Certificates Of Deposit | NBKLNCD201802023IPRMNEDSMIP2.4    | NEDBANK CAPITAL                                           | Matured | 2017/02/02 |  | 2018/02/02 | ZAM000341437 | 5000000   | 7.85   | ISDF | None |   | ZAR-PRIME  | MINUS-2.4-PRCT  |            | None                    |                | Ad Hoc         | 2017/02/02 |            | Category3  |  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000341437 |           |        |      |      |   |            |                 |            |                         |                |                | 2017/03/02 |            |            |  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000341437 |           |        |      |      |   |            |                 |            |                         |                |                | 2017/04/03 |            |            |  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000341437 |           |        |      |      |   |            |                 |            |                         |                |                | 2017/05/02 |            |            |  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000341437 |           |        |      |      |   |            |                 |            |                         |                |                | 2017/06/02 |            |            |  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000341437 |           |        |      |      |   |            |                 |            |                         |                |                | 2017/07/03 |            |            |  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000341437 |           |        |      |      |   |            |                 |            |                         |                |                | 2017/08/02 |            |            |  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000341437 |           |        |      |      |   |            |                 |            |                         |                |                | 2017/09/04 |            |            |  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000341437 |           |        |      |      |   |            |                 |            |                         |                |                | 2017/10/02 |            |            |  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000341437 |           |        |      |      |   |            |                 |            |                         |                |                | 2017/11/02 |            |            |  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000341437 |           |        |      |      |   |            |                 |            |                         |                |                | 2017/12/04 |            |            |  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000341437 |           |        |      |      |   |            |                 |            |                         |                |                | 2018/01/02 |            |            |  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000341437 |           |        |      |      |   |            |                 |            |                         |                |                | 2018/02/02 |            |            |  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000341437 |           | 7.85   |      |      |   |            |                 |            |                         |                |                | 2017/07/24 |            |            |  |
| Negotiable Certificates Of Deposit        | SBSNCDX201708022T7.875            | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2017/02/02 |  | 2017/08/02 | ZAM000341288 | 11000000  | 7.875  | TERM | None |   |            |                 |            |                         |                |                | 2017/02/02 |            | Category2  |  |
| Negotiable Certificates Of Deposit        | NBKNCX201802022T8.5               | NEDBANK CAPITAL                                           | Matured | 2017/02/02 |  | 2018/02/02 | ZAM000341304 | 411000000 | 8.5    | TERM | None |   |            |                 |            |                         |                |                | 2017/02/02 |            | Category2  |  |
| Negotiable Certificates Of Deposit        | NBKNCX201708022T7.875             | NEDBANK CAPITAL                                           | Matured | 2017/02/02 |  | 2017/08/02 | ZAM000341288 | 4000000   | 7.875  | TERM | None |   |            |                 |            |                         |                |                | 2017/02/02 |            | Category2  |  |
| Promissory Notes                          | TLPDPNX201706011                  | THE LAND AND AGRICULTURE DEVELOPMENT BANK OF SOUTH AFRICA | Matured | 2017/02/02 |  | 2017/06/01 | ZAM000341338 | 300000000 |        |      | None |   |            |                 |            |                         |                |                | 2017/02/02 |            | Category1  |  |
| Promissory Notes                          | TLPDPNX201707031                  | THE LAND AND AGRICULTURE DEVELOPMENT BANK OF SOUTH AFRICA | Matured | 2017/02/02 |  | 2017/07/03 | ZAM000341387 | 5000000   |        |      | None |   |            |                 |            |                         |                |                | 2017/02/02 |            | Category1  |  |
| Treasury Bills                            | TLDTBX201705051                   | THE LAND AND AGRICULTURE DEVELOPMENT BANK OF SOUTH AFRICA | Matured | 2017/02/03 |  | 2017/05/05 | ZAM000341551 | 300000000 |        |      | None |   |            |                 |            |                         |                |                | 2017/02/03 |            | Category1  |  |
| Floating Rate Notes                       | SOUFRNX201707103QUJ03XXXXPLB115,  | SOUTHCHESTER (RF) LTD                                     | Matured | 2017/02/03 |  | 2017/07/10 | ZAM000341700 | 0         | 8.51   | QUTR | None |   | ZAR-JIBAR3 | PLUS-115-BPS    | 7.35000000 | 9.00000000              | None           |                | 2017/02/03 |            | Category3  |  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000341700 |           | 8.598  |      |      |   |            |                 |            |                         |                |                | 2017/02/03 | 2017/04/10 |            |  |
| Promissory Notes                          | TLPDPNX201708041                  | THE LAND AND AGRICULTURE DEVELOPMENT BANK OF SOUTH AFRICA | Matured | 2017/02/03 |  | 2017/08/04 | ZAM000341635 | 5000000   |        |      | None |   |            |                 |            |                         |                |                | 2017/02/03 |            | Category1  |  |
| Negotiable Certificates Of Deposit        | ABPNCX201802012I8.375             | ABSA BANK LIMITED                                         | Matured | 2017/02/03 |  | 2018/02/01 | ZAM000341536 | 3000000   | 8.375  | ISDF | None |   |            |                 |            |                         |                |                | 2017/02/03 |            | Category2  |  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000341536 |           |        |      |      |   |            |                 |            |                         |                |                |            |            |            |  |
| Floating Rate Notes                       | RANFRNX201708033U03XXXXPLB52.5    | RAND MERCHANT BANK                                        | Matured | 2017/02/03 |  | 2017/08/03 | ZAM000341726 | 113000000 | 7.87   | ISDF | None |   | ZAR-JIBAR3 | PLUS-52.5-BPS   |            | None                    |                | Issuer Defined | 2017/02/03 | 2018/02/01 | Category3  |  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000341726 |           |        |      |      |   |            |                 |            |                         |                |                |            |            |            |  |
| Linked Negotiable Certificates Of Deposit | NBKLNCD201802023U03XXXXPLP0.825   | NEDBANK CAPITAL                                           | Matured | 2017/02/03 |  | 2018/02/02 | ZAM000341734 | 300000000 | 7.88   | ISDF | None |   | ZAR-JIBAR3 | PLUS-0.825-PRCT |            | Quarterly Payment Cycle | Issuer Defined | 2017/02/03     | 2017/05/03 | 2017/05/03 | Category3  |  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000341734 |           | 8.167  |      |      |   |            |                 |            |                         |                |                |            | 2018/02/02 |            |  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000341734 |           | 7.892  |      |      |   |            |                 |            |                         |                |                | 2017/05/03 |            | 2017/05/03 |  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000341734 |           | 7.875  |      |      |   |            |                 |            |                         |                |                | 2017/08/03 |            | 2017/08/03 |  |
| Negotiable Certificates Of Deposit        | ABPNCX201708032I7.9               | ABSA BANK LIMITED                                         | Matured | 2017/02/03 |  | 2017/08/03 | ZAM000341494 | 14000000  | 7.9    | ISDF | None |   |            |                 |            |                         |                |                | 2017/11/03 | 2017/11/03 | Category2  |  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000341494 |           |        |      |      |   |            |                 |            |                         |                |                | 2017/02/03 |            |            |  |
| Negotiable Certificates Of Deposit        | RANNCX201808032I8.3000000         | RAND MERCHANT BANK                                        | Matured | 2017/02/03 |  | 2018/08/03 | ZAM000341577 | 1000000   | 8.3    | ISDF | None |   |            |                 |            |                         |                |                | 2017/02/03 |            | Category2  |  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000341577 |           |        |      |      |   |            |                 |            |                         |                |                |            |            |            |  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000341577 |           |        |      |      |   |            |                 |            |                         |                |                |            |            |            |  |
| Linked Negotiable Certificates Of Deposit | IPNLNCD201802023U03XXXXPLP0.80    | INVESTEC BANK LIMITED                                     | Matured | 2017/02/03 |  | 2018/02/02 | ZAM000341619 | 43000000  | 7.85   | ISDF | None |   | ZAR-JIBAR3 | PLUS-0.8-PRCT   |            | None                    |                | Issuer Defined | 2017/02/03 |            | Category3  |  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000341619 |           | 8.142  |      |      |   |            |                 |            |                         |                |                |            | 2018/02/02 |            |  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000341619 |           | 7.867  |      |      |   |            |                 |            |                         |                |                | 2017/05/03 |            | 2017/05/03 |  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000341619 |           | 7.85   |      |      |   |            |                 |            |                         |                |                | 2017/08/03 |            | 2017/08/03 |  |
| Negotiable Certificates Of Deposit        | ABPNCX201708032I7.9               | ABSA BANK LIMITED                                         | Matured | 2017/02/03 |  | 2017/08/03 | ZAM000341643 | 11000000  | 7.9    | ISDF | None |   |            |                 |            |                         |                |                | 2017/11/03 | 2017/11/03 | Category2  |  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000341643 |           |        |      |      |   |            |                 |            |                         |                |                | 2017/02/03 |            |            |  |
| Negotiable Certificates Of Deposit        | SBSNCDX201705032T7.275            | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2017/02/03 |  | 2017/05/03 | ZAM000341585 | 1000000   | 7.275  | TERM | None |   |            |                 |            |                         |                |                | 2017/02/03 |            | Category2  |  |
| Negotiable Certificates Of Deposit        | NBKNCX201802012I8.375             | NEDBANK CAPITAL                                           | Matured | 2017/02/03 |  | 2018/02/01 | ZAM000341510 | 2000000   | 8.375  | TERM | None |   |            |                 |            |                         |                |                | 2017/02/03 |            | Category2  |  |
| Negotiable Certificates Of Deposit        | IPNNCDX201711032T8.2              | INVESTEC BANK LIMITED                                     | Matured | 2017/02/03 |  | 2017/11/03 | ZAM000341601 | 3000000   | 8.2    | TERM | None |   |            |                 |            |                         |                |                | 2017/02/03 |            | Category2  |  |
| Linked Negotiable Certificates Of Deposit | SBSLNCD201803053U03XXXXPLP8.465   | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2017/02/03 |  | 2018/03/05 | ZAM000341676 | 500000000 | 15.6   | ISDF | None |   | ZAR-JIBAR3 | PLUS-8.465-PRCT |            | None                    |                | Issuer Defined | 2017/02/03 |            | Category3  |  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000341676 |           |        |      |      |   |            |                 |            |                         |                |                |            | 2018/03/05 |            |  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000341676 |           | 15.807 |      |      |   |            |                 |            |                         |                |                | 2017/05/03 |            | 2017/05/03 |  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000341676 |           | 15.532 |      |      |   |            |                 |            |                         |                |                | 2017/08/03 |            | 2017/08/03 |  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000341676 |           | 15.513 |      |      |   |            |                 |            |                         |                |                | 2017/11/03 |            | 2017/11/03 |  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000341676 |           | 15.598 |      |      |   |            |                 |            |                         |                |                | 2018/02/05 |            | 2018/02/05 |  |
| Negotiable Certificates Of Deposit        | NBKNCX201711032T8.125             | NEDBANK CAPITAL                                           | Matured | 2017/02/03 |  | 2017/11/03 | ZAM000341502 | 14000000  | 8.125  | TERM | None |   |            |                 |            |                         |                |                | 2017/02/03 |            | Category2  |  |
| Negotiable Certificates Of Deposit        | SBSNCDX201708032T7.875            | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2017/02/03 |  | 2017/08/03 | ZAM000341593 | 1000000   | 7.875  | TERM | None |   |            |                 |            |                         |                |                | 2017/02/03 |            | Category2  |  |
| Negotiable Certificates Of Deposit        | NBKNCX201802022T8.5               | NEDBANK CAPITAL                                           | Matured | 2017/02/03 |  | 2018/02/02 | ZAM000341598 | 100800000 | 8.5    | TERM | None |   |            |                 |            |                         |                |                | 2017/02/03 |            | Category2  |  |
| Negotiable Certificates Of Deposit        | SBSNCDX201802022T8.375            | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2017/02/03 |  | 2018/02/02 | ZAM000341601 | 1000000   | 8.375  | TERM | None |   |            |                 |            |                         |                |                | 2017/02/03 |            | Category2  |  |
| Negotiable Certificates Of Deposit        | RANNCX201705052T7.2000000         | RAND MERCHANT BANK                                        | Matured | 2017/02/03 |  | 2017/05/05 | ZAM000341544 | 2000000   | 7.2    | TERM | None |   |            |                 |            |                         |                |                | 2017/02/03 |            | Category2  |  |
| Negotiable Certificates Of Deposit        | IPNNCDX201703022T7.15             | INVESTEC BANK LIMITED                                     | Matured | 2017/02/03 |  | 2017/03/20 | ZAM000341668 | 10000000  | 7.15   | TERM | None |   |            |                 |            |                         |                |                | 2017/02/03 |            | Category2  |  |
| Linked Negotiable Certificates Of Deposit | SBSLNCD201802053U03XXXXPLP0.75    | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2017/02/03 |  | 2018/02/05 | ZAM000341718 | 110000000 | 7.8    | ISDF | None |   | ZAR-JIBAR3 | PLUS-0.75-PRCT  |            | None                    |                | Issuer Defined | 2017/02/03 |            | Category3  |  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000341718 |           | 8.092  |      |      |   |            |                 |            |                         |                |                |            | 2018/02/05 |            |  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000341718 |           | 7.817  |      |      |   |            |                 |            |                         |                |                | 2017/05/03 |            | 2017/05/03 |  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000341718 |           | 7.8    |      |      |   |            |                 |            |                         |                |                | 2017/08/03 |            | 2017/08/03 |  |
| Linked Negotiable Certificates Of Deposit | SBSLNCD201802053U03XXXXPLP0.8     | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2017/02/03 |  | 2018/02/05 | ZAM000341742 | 200000000 | 7.85   | ISDF | None |   | ZAR-JIBAR3 | PLUS-0.8-PRCT   |            | None                    |                | Issuer Defined | 2017/02/03 |            | Category3  |  |
|                                           |                                   |                                                           |         |            |  |            | ZAM000341742 |           | 8.142  |      |      |   |            |                 |            |                         |                |                |            |            |            |  |



[illegible]



[illegible]



[illegible]



|                                               |                                |                                                           |         |            |  |            |              |            |       |      |      |  |  |  |            |                 |  |                         |                |  |            |            |            |           |
|-----------------------------------------------|--------------------------------|-----------------------------------------------------------|---------|------------|--|------------|--------------|------------|-------|------|------|--|--|--|------------|-----------------|--|-------------------------|----------------|--|------------|------------|------------|-----------|
| Floating Rate Notes                           | TLDFRNX20170525J03XXXXPLB150.  | THE LAND AND AGRICULTURE DEVELOPMENT BANK OF SOUTH AFRICA | Matured | 2017/02/27 |  | 2017/05/25 | ZAM000344753 | 116000000  | 8.825 | ISDF | None |  |  |  | ZAR-JIBAR3 | PLUS-150-BPS    |  | Quarterly Payment Cycle | Issuer Defined |  | 2017/02/27 | 2017/05/25 | 2017/05/25 | Category3 |
| Negotiable Certificates Of Deposit            | SBSNCDX20170529T7.225          | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2017/02/27 |  | 2017/05/29 | ZAM000344738 | 2000000    | 7.225 | TERM | None |  |  |  |            |                 |  |                         |                |  | 2017/02/27 | 2017/05/25 | 2017/05/25 | Category2 |
| Negotiable Certificates Of Deposit            | SBSNCDX20170327T7.             | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2017/02/27 |  | 2017/03/27 | ZAM000344704 | 2000000    | 7     | TERM | None |  |  |  |            |                 |  |                         |                |  | 2017/02/27 |            |            | Category2 |
| Negotiable Certificates Of Deposit            | SBSNCDX20170330T7.             | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2017/02/27 |  | 2017/03/30 | ZAM000344787 | 170000000  | 7     | TERM | None |  |  |  |            |                 |  |                         |                |  | 2017/02/27 |            |            | Category2 |
| Negotiable Certificates Of Deposit            | SBSNCDX20170329T7.             | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2017/02/27 |  | 2017/03/29 | ZAM000344757 | 100000000  | 7     | TERM | None |  |  |  |            |                 |  |                         |                |  | 2017/02/27 |            |            | Category2 |
| Negotiable Certificates Of Deposit            | SBSNCDX20170820T7.8            | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2017/02/27 |  | 2017/08/20 | ZAM000344670 | 15000000   | 7.8   | TERM | None |  |  |  |            |                 |  |                         |                |  | 2017/02/27 |            |            | Category2 |
| Negotiable Certificates Of Deposit            | SBSNCDX20170828T7.8            | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2017/02/27 |  | 2017/08/28 | ZAM000344746 | 1000000    | 7.8   | TERM | None |  |  |  |            |                 |  |                         |                |  | 2017/02/27 |            |            | Category2 |
| Negotiable Certificates Of Deposit            | SBSNCDX20170328T7.             | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2017/02/28 |  | 2017/03/28 | ZAM000344877 | 100000000  | 7     | TERM | None |  |  |  |            |                 |  |                         |                |  | 2017/02/28 |            |            | Category2 |
| Negotiable Certificates Of Deposit            | RANNCDX20170331216.9500000     | RAND MERCHANT BANK                                        | Matured | 2017/02/28 |  | 2017/03/31 | ZAM000344837 | 500000000  | 6.95  | TERM | None |  |  |  |            |                 |  |                         |                |  | 2017/02/28 |            |            | Category2 |
| Negotiable Certificates Of Deposit            | NBKNCX20170331216.375          | NEDBANK CAPITAL                                           | Matured | 2017/02/28 |  | 2017/03/31 | ZAM000344845 | 50000000   | 6.975 | TERM | None |  |  |  |            |                 |  |                         |                |  | 2017/02/28 |            |            | Category2 |
| Negotiable Certificates Of Deposit            | SBSNCDX20180228T8.3            | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2017/02/28 |  | 2018/02/28 | ZAM000344902 | 180000000  | 8.3   | TERM | None |  |  |  |            |                 |  |                         |                |  | 2017/02/28 |            |            | Category2 |
| Negotiable Certificates Of Deposit            | SBSNCDX20180228T8.25           | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2017/02/28 |  | 2018/02/28 | ZAM000344795 | 2000000    | 8.25  | TERM | None |  |  |  |            |                 |  |                         |                |  | 2017/02/28 |            |            | Category2 |
| Negotiable Certificates Of Deposit            | IPNNCDX20190228T8.325          | INVESTEC BANK LIMITED                                     | Matured | 2017/02/28 |  | 2019/02/28 | ZAM000344894 | 21000000   | 8.325 | TERM | None |  |  |  |            |                 |  |                         |                |  | 2017/02/28 |            |            | Category2 |
| Linked Negotiable Certificates Of Deposit     | SBSLNC20180228J03XXXXPLP0.725  | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2017/02/28 |  | 2018/02/28 | ZAM000344985 | 60000000   | 7.85  | ISDF | None |  |  |  | ZAR-JIBAR3 | PLUS-0.725-PRCT |  | None                    | Issuer Defined |  | 2017/02/28 |            |            | Category3 |
|                                               |                                |                                                           |         |            |  |            | ZAM000344985 |            | 8.058 |      |      |  |  |  |            |                 |  |                         |                |  |            |            |            |           |
|                                               |                                |                                                           |         |            |  |            | ZAM000344985 |            | 7.85  |      |      |  |  |  |            |                 |  |                         |                |  |            | 2017/05/29 | 2017/05/29 |           |
|                                               |                                |                                                           |         |            |  |            | ZAM000344985 |            | 7     | TERM | None |  |  |  |            |                 |  |                         |                |  |            | 2017/08/28 | 2017/08/28 |           |
| Negotiable Certificates Of Deposit            | IPNNCDX201703312T7.00          | INVESTEC BANK LIMITED                                     | Matured | 2017/02/28 |  | 2017/03/31 | ZAM000344928 | 50000000   | 7     | TERM | None |  |  |  |            |                 |  |                         |                |  | 2017/02/28 |            |            | Category2 |
| Negotiable Certificates Of Deposit            | ABPNCDX20171228T8.125          | ABSA BANK LIMITED                                         | Matured | 2017/02/28 |  | 2017/12/29 | ZAM000344936 | 7000000    | 8.125 | ISDF | None |  |  |  |            |                 |  |                         |                |  | 2017/02/28 |            |            | Category2 |
|                                               |                                |                                                           |         |            |  |            | ZAM000344936 |            |       |      |      |  |  |  |            |                 |  |                         |                |  |            |            |            |           |
| Negotiable Certificates Of Deposit            | ABPNCDX20180228T8.275          | ABSA BANK LIMITED                                         | Matured | 2017/02/28 |  | 2018/02/28 | ZAM000344944 | 2000000    | 8.275 | ISDF | None |  |  |  |            |                 |  |                         |                |  | 2017/02/28 |            |            | Category2 |
|                                               |                                |                                                           |         |            |  |            | ZAM000344944 |            |       |      |      |  |  |  |            |                 |  |                         |                |  |            |            |            |           |
| Linked Negotiable Certificates Of Deposit     | SBSLNC20180228J03XXXXPLP0.85   | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2017/02/28 |  | 2018/02/28 | ZAM000344712 | 800000000  | 7.98  | ISDF | None |  |  |  | ZAR-JIBAR3 | PLUS-0.85-PRCT  |  | None                    | Issuer Defined |  | 2017/02/28 |            |            | Category3 |
|                                               |                                |                                                           |         |            |  |            | ZAM000344712 |            | 8.183 |      |      |  |  |  |            |                 |  |                         |                |  |            |            |            |           |
|                                               |                                |                                                           |         |            |  |            | ZAM000344712 |            | 7.975 |      |      |  |  |  |            |                 |  |                         |                |  |            | 2017/05/29 | 2017/05/29 |           |
| Negotiable Certificates Of Deposit            | IPNNCDX201706012T7.375         | INVESTEC BANK LIMITED                                     | Matured | 2017/03/01 |  | 2017/06/01 | ZAM000345057 | 5000000    | 7.375 | TERM | None |  |  |  |            |                 |  |                         |                |  | 2017/03/01 |            |            | Category2 |
| Negotiable Certificates Of Deposit            | IPNNCDX201903012T8.35          | INVESTEC BANK LIMITED                                     | Matured | 2017/03/01 |  | 2019/03/01 | ZAM000345016 | 30000000   | 8.35  | ISDF | None |  |  |  |            |                 |  |                         |                |  | 2017/03/01 |            |            | Category2 |
|                                               |                                |                                                           |         |            |  |            | ZAM000345016 |            |       |      |      |  |  |  |            |                 |  |                         |                |  |            |            |            |           |
|                                               |                                |                                                           |         |            |  |            | ZAM000345016 |            |       |      |      |  |  |  |            |                 |  |                         |                |  |            | 2017/09/01 |            |           |
|                                               |                                |                                                           |         |            |  |            | ZAM000345016 |            |       |      |      |  |  |  |            |                 |  |                         |                |  |            | 2018/03/01 |            |           |
|                                               |                                |                                                           |         |            |  |            | ZAM000345016 |            |       |      |      |  |  |  |            |                 |  |                         |                |  |            | 2018/09/03 |            |           |
| Treasury Bills                                | NATTBXX201802281               | GOVERNMENT OF SOUTH AFRICA                                | Matured | 2017/03/01 |  | 2018/02/28 | ZAM000344548 | 6488000000 |       |      | None |  |  |  |            |                 |  |                         |                |  | 2017/03/01 |            |            | Category1 |
| Commercial Paper Bills/ Capital Project Bills | ESKCPBX201803011               | ESKOM HOLDINGS SOC LTD                                    | Matured | 2017/03/01 |  | 2018/03/01 | ZAM000345230 | 100000000  |       |      | None |  |  |  |            |                 |  |                         |                |  | 2017/03/01 |            |            | Category1 |
| Negotiable Certificates Of Deposit            | SBSNCDX201708312T7.825         | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2017/03/01 |  | 2017/08/31 | ZAM000345149 | 2000000    | 7.825 | TERM | None |  |  |  |            |                 |  |                         |                |  | 2017/03/01 |            |            | Category2 |
| Negotiable Certificates Of Deposit            | ABPNCDX201803012T8.275         | ABSA BANK LIMITED                                         | Matured | 2017/03/01 |  | 2018/03/01 | ZAM000345107 | 12000000   | 8.275 | ISDF | None |  |  |  |            |                 |  |                         |                |  | 2017/03/01 |            |            | Category2 |
|                                               |                                |                                                           |         |            |  |            | ZAM000345107 |            |       |      |      |  |  |  |            |                 |  |                         |                |  |            |            |            |           |
| Negotiable Certificates Of Deposit            | IPNNCDX201803012T8.35          | INVESTEC BANK LIMITED                                     | Matured | 2017/03/01 |  | 2018/03/01 | ZAM000345073 | 14000000   | 8.35  | TERM | None |  |  |  |            |                 |  |                         |                |  | 2017/03/01 |            |            | Category2 |
| Negotiable Certificates Of Deposit            | NBKNCX201706012T7.225          | NEDBANK CAPITAL                                           | Matured | 2017/03/01 |  | 2017/06/01 | ZAM000345115 | 5000000    | 7.225 | TERM | None |  |  |  |            |                 |  |                         |                |  | 2017/03/01 |            |            | Category2 |
| Debentures                                    | SRBDEBX201703152T6.900         | SOUTH AFRICAN RESERVE BANK                                | Matured | 2017/03/01 |  | 2017/03/15 | ZAM000345172 | 28000000   | 6.9   | TERM | None |  |  |  |            |                 |  |                         |                |  | 2017/03/01 |            |            | Category2 |
| Negotiable Certificates Of Deposit            | ABPNCDX201706012T7.3           | ABSA BANK LIMITED                                         | Matured | 2017/03/01 |  | 2017/06/01 | ZAM000345081 | 5000000    | 7.3   | ISDF | None |  |  |  |            |                 |  |                         |                |  | 2017/03/01 |            |            | Category2 |
|                                               |                                |                                                           |         |            |  |            | ZAM000345081 |            |       |      |      |  |  |  |            |                 |  |                         |                |  |            |            |            |           |
| Negotiable Certificates Of Deposit            | RANNCDX201803012T8.2750000     | RAND MERCHANT BANK                                        | Matured | 2017/03/01 |  | 2018/03/01 | ZAM000345032 | 12000000   | 8.275 | TERM | None |  |  |  |            |                 |  |                         |                |  | 2017/03/01 |            |            | Category2 |
| Negotiable Certificates Of Deposit            | NBKNCX201803012T8.275          | NEDBANK CAPITAL                                           | Matured | 2017/03/01 |  | 2018/03/01 | ZAM000345099 | 120000000  | 8.275 | TERM | None |  |  |  |            |                 |  |                         |                |  | 2017/03/01 |            |            | Category2 |
| Debentures                                    | SRBDEBX20170308T6.990          | SOUTH AFRICAN RESERVE BANK                                | Matured | 2017/03/01 |  | 2017/03/08 | ZAM000345164 | 10000000   | 6.99  | TERM | None |  |  |  |            |                 |  |                         |                |  | 2017/03/01 |            |            | Category2 |
| Debentures                                    | SRBDEBX20170329T6.900          | SOUTH AFRICAN RESERVE BANK                                | Matured | 2017/03/01 |  | 2017/03/29 | ZAM000345180 | 38000000   | 6.9   | TERM | None |  |  |  |            |                 |  |                         |                |  | 2017/03/01 |            |            | Category2 |
| Debentures                                    | SRBDEBX201703152T6.925         | SOUTH AFRICAN RESERVE BANK                                | Matured | 2017/03/01 |  | 2017/03/15 | ZAM000345198 | 50000000   | 6.925 | TERM | None |  |  |  |            |                 |  |                         |                |  | 2017/03/01 |            |            | Category2 |
| Negotiable Certificates Of Deposit            | SBSNCDX201803012T8.35          | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2017/03/01 |  | 2018/03/01 | ZAM000345248 | 400000000  | 8.35  | TERM | None |  |  |  |            |                 |  |                         |                |  | 2017/03/01 |            |            | Category2 |
| Negotiable Certificates Of Deposit            | RANNCDX201708312T7.85000000    | RAND MERCHANT BANK                                        | Matured | 2017/03/01 |  | 2017/08/31 | ZAM000345255 | 0          | 7.85  | TERM | None |  |  |  |            |                 |  |                         |                |  | 2017/03/01 |            |            | Category2 |
| Negotiable Certificates Of Deposit            | IPNNCDX201803012T8.35          | INVESTEC BANK LIMITED                                     | Matured | 2017/03/01 |  | 2018/03/01 | ZAM000345123 | 0          | 8.35  | TERM | None |  |  |  |            |                 |  |                         |                |  | 2017/03/01 |            |            | Category2 |
| Negotiable Certificates Of Deposit            | SBSNCDX201803012T8.275         | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2017/03/01 |  | 2018/03/01 | ZAM000345065 | 12000000   | 8.275 | TERM | None |  |  |  |            |                 |  |                         |                |  | 2017/03/01 |            |            | Category2 |
| Negotiable Certificates Of Deposit            | RANNCDX201706012T7.2000000     | RAND MERCHANT BANK                                        | Matured | 2017/03/01 |  | 2017/06/01 | ZAM000345131 | 5000000    | 7.2   | TERM | None |  |  |  |            |                 |  |                         |                |  | 2017/03/01 |            |            | Category2 |
| Debentures                                    | SRBDEBX20170308T6.900          | SOUTH AFRICAN RESERVE BANK                                | Matured | 2017/03/01 |  | 2017/03/08 | ZAM000345156 | 50000000   | 6.9   | TERM | None |  |  |  |            |                 |  |                         |                |  | 2017/03/01 |            |            | Category2 |
| Linked Negotiable Certificates Of Deposit     | SBSLNC201803013J03XXXXPLP0.725 | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2017/03/01 |  | 2018/03/01 | ZAM000345271 | 60000000   | 7.85  | ISDF | None |  |  |  | ZAR-JIBAR3 | PLUS-0.725-PRCT |  | None                    | Issuer Defined |  | 2017/03/01 |            |            | Category3 |
|                                               |                                |                                                           |         |            |  |            | ZAM000345271 |            | 8.058 |      |      |  |  |  |            |                 |  |                         |                |  |            |            |            |           |
|                                               |                                |                                                           |         |            |  |            | ZAM000345271 |            | 7.775 |      |      |  |  |  |            |                 |  |                         |                |  |            |            |            |           |
|                                               |                                |                                                           |         |            |  |            | ZAM000345271 |            | 7.85  |      |      |  |  |  |            |                 |  |                         |                |  |            | 2017/06/01 | 2018/03/01 |           |
|                                               |                                |                                                           |         |            |  |            | ZAM000345271 |            | 7.225 | TERM | None |  |  |  |            |                 |  |                         |                |  |            | 2017/09/01 | 2017/09/01 |           |
| Negotiable Certificates Of Deposit            | SBSNCDX201706012T7.225         | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2017/03/01 |  | 2017/06/01 | ZAM000345040 | 5000000    | 7.225 | TERM | None |  |  |  |            |                 |  |                         |                |  | 2017/03/01 |            |            | Category2 |
| Negotiable Certificates Of Deposit            | IPNNCDX201705312T7.375         | INVESTEC BANK LIMITED                                     | Matured | 2017/03/01 |  | 2017/05/31 | ZAM000345263 | 50000000   | 7.375 | TERM | None |  |  |  |            |                 |  |                         |                |  | 2017/03/01 |            |            | Category2 |
| Promissory Notes                              | TLDFPNX201708011               | THE LAND AND AGRICULTURE DEVELOPMENT BANK OF SOUTH AFRICA | Matured | 2017/03/01 |  | 2017/08/01 | ZAM000345214 | 25000000   |       |      | None |  |  |  |            |                 |  |                         |                |  | 2017/03/01 |            |            | Category1 |
| Promissory Notes                              | TLDFPNX201706301               | THE LAND AND AGRICULTURE DEVELOPMENT BANK OF SOUTH AFRICA | Matured | 2017/03/01 |  | 2017/06/30 | ZAM000345266 | 25000000   |       |      | None |  |  |  |            |                 |  |                         |                |  | 2017/03/01 |            |            | Category1 |
| Promissory Notes                              | TLDFPNX201803011               | THE LAND AND AGRICULTURE DEVELOPMENT BANK OF SOUTH AFRICA | Matured | 2017/03/01 |  | 2018/03/01 | ZAM000345292 | 18000000   |       |      | None |  |  |  |            |                 |  |                         |                |  | 2017/03/01 |            |            | Category1 |
| Negotiable Certificates Of Deposit            | SBSNCDX20170403T7.             | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2017/03/02 |  | 2017/04/03 | ZAM000345453 | 500000     | 7     | TERM | None |  |  |  |            |                 |  |                         |                |  | 2017/03/02 |            |            | Category2 |
| Negotiable Certificates Of Deposit            | NBKNCX20180302T8.4             | NEDBANK CAPITAL                                           | Matured | 2017/03/02 |  | 2018/03/02 | ZAM000345297 | 734000000  | 8.4   | TERM | None |  |  |  |            |                 |  |                         |                |  | 2017/03/02 |            |            | Category2 |
| Negotiable Certificates Of Deposit            | SBSNCDX20180302T8.325          | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2017/03/02 |  | 2018/03/02 | ZAM000345362 | 105000000  | 8.325 | TERM | None |  |  |  |            |                 |  |                         |                |  | 2017/03/02 |            |            | Category2 |
| Negotiable Certificates Of Deposit            | RANNCDX20180302T8.38000000     | RAND MERCHANT BANK                                        | Matured | 2017/03/02 |  | 2018/03/02 | ZAM000345289 | 73000000   | 8.38  | TERM | None |  |  |  |            |                 |  |                         |                |  |            |            |            |           |



|                                               |                                   |                                                           |         |            |  |            |              |            |       |      |      |  |            |                |             |      |                |                       |            |            |           |
|-----------------------------------------------|-----------------------------------|-----------------------------------------------------------|---------|------------|--|------------|--------------|------------|-------|------|------|--|------------|----------------|-------------|------|----------------|-----------------------|------------|------------|-----------|
| Floating Rate Notes                           | ABPFRNX201803053J03XXXXPLP0.80000 | ABSA BANK LIMITED                                         | Matured | 2017/03/03 |  | 2018/03/05 | ZAM000345693 | 130000000  | 7.93  | ISDF | None |  | ZAR-JIBAR3 | PLUS-0.8-PRCT  |             | None | Issuer Defined | 2017/03/03            |            |            | Category3 |
|                                               |                                   |                                                           |         |            |  |            | ZAM000345693 |            | 8.125 |      |      |  |            |                |             |      |                | 2017/03/05            | 2018/03/05 |            |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000345693 |            | 7.842 |      |      |  |            |                |             |      |                | 2017/06/05            | 2017/06/05 |            |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000345693 |            | 7.925 |      |      |  |            |                |             |      |                | 2017/09/04            | 2017/09/04 |            |           |
| Floating Rate Notes                           | ABPFRNX201803023J03XXXXPLP0.75000 | ABSA BANK LIMITED                                         | Matured | 2017/03/03 |  | 2018/03/02 | ZAM000345776 | 100000000  | 7.88  | ISDF | None |  | ZAR-JIBAR3 | PLUS-0.75-PRCT |             | None | Issuer Defined | 2017/03/03            |            |            | Category3 |
|                                               |                                   |                                                           |         |            |  |            | ZAM000345776 |            | 8.083 |      |      |  |            |                |             |      |                | 2017/03/02            | 2018/03/02 |            |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000345776 |            | 7.792 |      |      |  |            |                |             |      |                | 2017/06/02            | 2017/06/02 |            |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000345776 |            | 7.875 |      |      |  |            |                |             |      |                | 2017/09/04            | 2017/09/04 |            |           |
| Negotiable Certificates Of Deposit            | ABPNCDX20200303218.59             | ABSA BANK LIMITED                                         | Matured | 2017/03/03 |  | 2020/03/03 | ZAM000345529 | 150000000  | 8.59  | ISDF | None |  |            |                |             |      |                | 2017/12/04            | 2017/12/04 |            | Category2 |
|                                               |                                   |                                                           |         |            |  |            | ZAM000345529 |            |       |      |      |  |            |                |             |      |                | 2017/03/03            |            |            |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000345529 |            |       |      |      |  |            |                |             |      |                |                       | 2017/09/04 | 2017/09/04 |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000345529 |            |       |      |      |  |            |                |             |      |                |                       | 2018/03/05 | 2018/03/05 |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000345529 |            |       |      |      |  |            |                |             |      |                |                       | 2018/09/03 | 2018/09/03 |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000345529 |            |       |      |      |  |            |                |             |      |                |                       | 2018/09/04 | 2018/09/04 |           |
| Negotiable Certificates Of Deposit            | ABPNCDX20180306218.275            | ABSA BANK LIMITED                                         | Matured | 2017/03/06 |  | 2018/03/06 | ZAM000345800 | 1000000000 | 8.275 | ISDF | None |  |            |                |             |      |                | 2017/03/06            |            |            | Category2 |
|                                               |                                   |                                                           |         |            |  |            | ZAM000345800 |            |       |      |      |  |            |                |             |      |                |                       | 2020/03/03 | 2020/03/03 |           |
| Negotiable Certificates Of Deposit            | ABPNCDX20180306218.275            | ABSA BANK LIMITED                                         | Matured | 2017/03/06 |  | 2018/03/06 | ZAM000345800 | 280000000  | 8.275 | ISDF | None |  |            |                |             |      |                | 2017/03/06            |            |            | Category2 |
|                                               |                                   |                                                           |         |            |  |            | ZAM000345800 |            |       |      |      |  |            |                |             |      |                |                       | 2018/03/06 | 2018/03/06 |           |
| Floating Rate Notes                           | RANFRNX201803063MJ01XXXXPLB85     | RAND MERCHANT BANK                                        | Matured | 2017/03/06 |  | 2018/03/06 | ZAM000345792 | 200000000  | 7.75  | MNTH | None |  | 6          | ZAR-JIBAR1     | PLUS-85-BPS |      | None           | Monthly Payment Cycle | 2017/03/06 |            | Category3 |
|                                               |                                   |                                                           |         |            |  |            | ZAM000345792 |            | 7.958 |      |      |  |            |                |             |      |                |                       | 2017/04/06 | 2017/04/06 |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000345792 |            | 7.967 |      |      |  |            |                |             |      |                |                       | 2017/05/06 | 2017/05/06 |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000345792 |            | 7.95  |      |      |  |            |                |             |      |                |                       | 2017/06/06 | 2017/06/06 |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000345792 |            | 7.933 |      |      |  |            |                |             |      |                |                       | 2017/07/06 | 2017/07/06 |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000345792 |            | 7.675 |      |      |  |            |                |             |      |                |                       | 2017/08/06 | 2017/08/06 |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000345792 |            | 7.667 |      |      |  |            |                |             |      |                |                       | 2017/09/06 | 2017/09/06 |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000345792 |            | 7.65  |      |      |  |            |                |             |      |                |                       | 2017/10/06 | 2017/10/06 |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000345792 |            | 7.680 |      |      |  |            |                |             |      |                |                       | 2017/11/06 | 2017/11/06 |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000345792 |            | 7.717 |      |      |  |            |                |             |      |                |                       | 2017/12/06 | 2017/12/06 |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000345792 |            | 7.758 |      |      |  |            |                |             |      |                |                       | 2018/01/06 | 2018/01/06 |           |
| Negotiable Certificates Of Deposit            | IPNNCDX201803022T8.325            | INVESTEC BANK LIMITED                                     | Matured | 2017/03/06 |  | 2018/03/02 | ZAM000345699 | 36400000   | 8.325 | TERM | None |  |            |                |             |      |                | 2017/03/06            |            |            | Category2 |
| Negotiable Certificates Of Deposit            | SBSNCDX201709062T7.85             | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2017/03/06 |  | 2017/09/06 | ZAM000345875 | 6000000    | 7.85  | TERM | None |  |            |                |             |      |                | 2017/03/06            |            |            | Category2 |
| Negotiable Certificates Of Deposit            | SBSNCDX201706062T7.225            | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2017/03/06 |  | 2017/06/06 | ZAM000345982 | 4000000    | 7.225 | TERM | None |  |            |                |             |      |                | 2017/03/06            |            |            | Category2 |
| Negotiable Certificates Of Deposit            | RANNCDX201803062T8.2750000        | RAND MERCHANT BANK                                        | Matured | 2017/03/06 |  | 2018/03/06 | ZAM000345883 | 280000000  | 8.275 | TERM | None |  |            |                |             |      |                | 2017/03/06            |            |            | Category2 |
| Negotiable Certificates Of Deposit            | IPNNCDX201711022T18               | INVESTEC BANK LIMITED                                     | Matured | 2017/03/06 |  | 2017/11/02 | ZAM000345917 | 6000000    | 8     | TERM | None |  |            |                |             |      |                | 2017/03/06            |            |            | Category2 |
| Negotiable Certificates Of Deposit            | IPNNCDX201709062T7.80             | INVESTEC BANK LIMITED                                     | Matured | 2017/03/06 |  | 2017/09/06 | ZAM000345898 | 0          | 7.8   | TERM | None |  |            |                |             |      |                | 2017/03/06            |            |            | Category2 |
| Negotiable Certificates Of Deposit            | RANNCDX201803062T8.2750000        | RAND MERCHANT BANK                                        | Matured | 2017/03/06 |  | 2018/03/06 | ZAM000345834 | 1000000    | 8.275 | TERM | None |  |            |                |             |      |                | 2017/03/06            |            |            | Category2 |
| Negotiable Certificates Of Deposit            | NBKNCDX201706052T7.225            | NEDBANK CAPITAL                                           | Matured | 2017/03/06 |  | 2017/06/05 | ZAM000345933 | 1000000    | 7.225 | TERM | None |  |            |                |             |      |                | 2017/03/06            |            |            | Category2 |
| Negotiable Certificates Of Deposit            | IPNNCDX201803062T8.35             | INVESTEC BANK LIMITED                                     | Matured | 2017/03/06 |  | 2018/03/06 | ZAM000345941 | 280000000  | 8.35  | TERM | None |  |            |                |             |      |                | 2017/03/06            |            |            | Category2 |
| Negotiable Certificates Of Deposit            | SBSNCDX201705082T7.1              | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2017/03/06 |  | 2017/05/08 | ZAM000345944 | 1000000    | 7.1   | TERM | None |  |            |                |             |      |                | 2017/03/06            |            |            | Category2 |
| Floating Rate Notes                           | IPNFRNX201803063J03XXXXPLP0.75    | INVESTEC BANK LIMITED                                     | Matured | 2017/03/06 |  | 2018/03/06 | ZAM000345818 | 0          | 7.88  | ISDF | None |  | ZAR-JIBAR3 | PLUS-0.75-PRCT |             | None | Issuer Defined | 2017/03/06            |            |            | Category3 |
|                                               |                                   |                                                           |         |            |  |            | ZAM000345818 |            | 8.075 |      |      |  |            |                |             |      |                |                       | 2018/03/06 | 2018/03/06 |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000345818 |            | 7.792 |      |      |  |            |                |             |      |                |                       | 2017/06/06 | 2017/06/06 |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000345818 |            | 7.875 |      |      |  |            |                |             |      |                |                       | 2017/09/06 | 2017/09/06 |           |
| Negotiable Certificates Of Deposit            | NBKNCDX201803062T8.275            | NEDBANK CAPITAL                                           | Matured | 2017/03/06 |  | 2018/03/06 | ZAM000345842 | 300000000  | 8.275 | TERM | None |  |            |                |             |      |                | 2017/03/06            |            |            | Category2 |
| Negotiable Certificates Of Deposit            | SBSNCDX201704062T7                | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2017/03/06 |  | 2017/04/06 | ZAM000345966 | 1000000    | 7     | TERM | None |  |            |                |             |      |                | 2017/03/06            |            |            | Category2 |
| Floating Rate Notes                           | ABPFRNX201803063J03XXXXPLP0.80000 | ABSA BANK LIMITED                                         | Matured | 2017/03/06 |  | 2018/03/06 | ZAM000345925 | 400000000  | 7.93  | ISDF | None |  | ZAR-JIBAR3 | PLUS-0.8-PRCT  |             | None | Issuer Defined | 2017/03/06            |            |            | Category3 |
|                                               |                                   |                                                           |         |            |  |            | ZAM000345925 |            | 8.125 |      |      |  |            |                |             |      |                |                       | 2017/03/06 | 2018/03/06 |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000345925 |            | 7.842 |      |      |  |            |                |             |      |                |                       | 2017/06/06 | 2017/06/06 |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000345925 |            | 7.925 |      |      |  |            |                |             |      |                |                       | 2017/09/06 | 2017/09/06 |           |
| Promissory Notes                              | TLDPNXX201803061                  | THE LAND AND AGRICULTURE DEVELOPMENT BANK OF SOUTH AFRICA | Matured | 2017/03/06 |  | 2018/03/06 | ZAM000345891 | 5000000    |       |      | None |  |            |                |             |      |                | 2017/12/06            | 2017/12/06 |            |           |
| Negotiable Certificates Of Deposit            | SBSNCDX201803062T8.275            | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2017/03/06 |  | 2018/03/06 | ZAM000345867 | 8.275      | 8.275 | TERM | None |  |            |                |             |      |                | 2017/03/06            |            |            | Category1 |
| Floating Rate Notes                           | ABPFRNX201803063J03XXXXPLP0.75000 | ABSA BANK LIMITED                                         | Matured | 2017/03/06 |  | 2018/03/06 | ZAM000345859 | 5000000    | 7.88  | ISDF | None |  | ZAR-JIBAR3 | PLUS-0.75-PRCT |             | None | Issuer Defined | 2017/03/06            |            |            | Category3 |
|                                               |                                   |                                                           |         |            |  |            | ZAM000345859 |            | 8.075 |      |      |  |            |                |             |      |                |                       | 2017/03/06 | 2018/03/06 |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000345859 |            | 7.792 |      |      |  |            |                |             |      |                |                       | 2017/06/06 | 2017/06/06 |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000345859 |            | 7.875 |      |      |  |            |                |             |      |                |                       | 2017/09/06 | 2017/09/06 |           |
| Linked Negotiable Certificates Of Deposit     | SBSNCDX201803073J03XXXXPLP0.9     | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2017/03/07 |  | 2018/03/07 | ZAM000346113 | 2967000000 | 8.03  | ISDF | None |  | ZAR-JIBAR3 | PLUS-0.9-PRCT  |             | None | Issuer Defined | 2017/03/07            |            |            | Category3 |
|                                               |                                   |                                                           |         |            |  |            | ZAM000346113 |            | 8.225 |      |      |  |            |                |             |      |                |                       | 2017/06/07 | 2017/06/07 |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000346113 |            | 7.942 |      |      |  |            |                |             |      |                |                       | 2017/09/07 | 2017/09/07 |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000346113 |            | 8.025 |      |      |  |            |                |             |      |                |                       | 2017/12/07 | 2017/12/07 |           |
| Floating Rate Notes                           | RANFRNX201803073J03XXXXPLB72.5    | RAND MERCHANT BANK                                        | Matured | 2017/03/07 |  | 2018/03/07 | ZAM000346030 | 0          | 7.85  | ISDF | None |  | ZAR-JIBAR3 | PLUS-72.5-BPS  |             | None | Issuer Defined | 2017/03/07            |            |            | Category3 |
|                                               |                                   |                                                           |         |            |  |            | ZAM000346030 |            | 8.05  |      |      |  |            |                |             |      |                |                       | 2018/03/07 | 2018/03/07 |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000346030 |            | 7.767 |      |      |  |            |                |             |      |                |                       | 2017/06/07 | 2017/06/07 |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000346030 |            | 7.85  |      |      |  |            |                |             |      |                |                       | 2017/09/07 | 2017/09/07 |           |
| Negotiable Certificates Of Deposit            | NBKNCDX201803072T8.4              | NEDBANK CAPITAL                                           | Matured | 2017/03/07 |  | 2018/03/07 | ZAM000346055 | 855000000  | 8.4   | TERM | None |  |            |                |             |      |                | 2017/12/07            | 2017/12/07 |            | Category2 |
| Negotiable Certificates Of Deposit            | NBKNCDX201803072T8.275            | NEDBANK CAPITAL                                           | Matured | 2017/03/07 |  | 2018/03/07 | ZAM000346089 | 500000000  | 8.275 | TERM | None |  |            |                |             |      |                | 2017/03/07            |            |            | Category2 |
| Negotiable Certificates Of Deposit            | IPNNCDX201704072T7.10             | INVESTEC BANK LIMITED                                     | Matured | 2017/03/07 |  | 2017/04/07 | ZAM000346012 | 6000000    | 7.1   | TERM | None |  |            |                |             |      |                | 2017/03/07            |            |            | Category2 |
| Promissory Notes                              | TLDPNXX201803071                  | THE LAND AND AGRICULTURE DEVELOPMENT BANK OF SOUTH AFRICA | Matured | 2017/03/07 |  | 2018/03/07 | ZAM000346014 | 27596750   |       |      | None |  |            |                |             |      |                | 2017/03/07            |            |            | Category4 |
| Commercial Paper Bills/ Capital Project Bills | ESKCPB201709051                   | ESKOM HOLDINGS SOC LTD                                    | Matured | 2017/03/07 |  | 2017/09/05 | ZAM000346196 | 25000000   |       |      | None |  |            |                |             |      |                | 2017/03/07            |            |            | Category1 |
| Promissory Notes                              | TLDPNXX201803061                  | THE LAND AND AGRICULTURE DEVELOPMENT BANK OF SOUTH AFRICA | Matured | 2017/03/07 |  | 2018/03/06 | ZAM000346121 | 500000000  |       |      | None |  |            |                |             |      |                | 2017/03/07            |            |            | Category1 |
| Negotiable Certificates Of Deposit            | ABPNCDX201707062T7.425            | ABSA BANK LIMITED                                         | Matured | 2017/03/07 |  | 2017/07/06 | ZAM000346105 | 500000000  | 7.425 | ISDF | None |  |            |                |             |      |                | 2017/03/07            |            |            | Category2 |
|                                               |                                   |                                                           |         |            |  |            | ZAM000346105 |            |       |      |      |  |            |                |             |      |                |                       | 2017/03/07 | 2017/07/06 |           |
| Negotiable Certificates Of Deposit            | RANNCDX201803072T8.3800000        | RAND MERCHANT BANK                                        | Matured | 2017/03/07 |  | 2018/03/07 | ZAM000346162 | 600000000  | 8.38  | TERM | None |  |            |                |             |      |                | 2017/03/07            |            |            | Category2 |
| Negotiable Certificates Of Deposit            | RANNCDX201803072T2.5000000        | RAND MERCHANT BANK                                        | Matured | 2017/03/07 |  | 2018/03/07 | ZAM000346170 | 0          | 2.5   | TERM | None |  |            |                |             |      |                | 2017/03/07            |            |            | Category2 |
| Negotiable Certificates Of Deposit            | IPNNCDX201709062T7.9              | INVESTEC BANK LIMITED                                     | Matured | 2017/03/07 |  | 2017/09/06 | ZAM000346204 | 0          | 7.9   | TERM | None |  |            |                |             |      |                | 2017/03/07            |            |            | Category2 |
| Negotiable Certificates Of Deposit            | SBSNCDX201803072T8.38             | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2017/03/07 |  | 2018/03/07 | ZAM000346220 | 521400000  | 8.38  | TERM | None |  |            |                |             |      |                | 2017/03/07            |            |            | Category2 |
| Negotiable Certificates Of Deposit            | RANNCDX201803072T8.2750000        | RAND MERCHANT BANK                                        | Matured | 2017/03/07 |  | 2018/03/07 | ZAM000346263 | 500000000  | 8.275 | TERM | None |  |            |                |             |      |                |                       |            |            |           |



[illegible]



[illegible]



[illegible]



[illegible]







[illegible]



[illegible]



[illegible]



|                                               |                                   |                                                           |         |            |  |            |              |           |       |      |      |    |            |                 |  |                         |                |            |            |            |            |
|-----------------------------------------------|-----------------------------------|-----------------------------------------------------------|---------|------------|--|------------|--------------|-----------|-------|------|------|----|------------|-----------------|--|-------------------------|----------------|------------|------------|------------|------------|
| Linked Negotiable Certificates Of Deposit     | NBKLNCD201710203J03XXXXPLP0.45    | NEDBANK CAPITAL                                           | Matured | 2017/04/20 |  | 2017/10/20 | ZAM000352855 | 80000000  | 7.79  | ISDF | None |    | ZAR-JIBAR3 | PLUS-0.45-PRCT  |  | Quarterly Payment Cycle | Issuer Defined | 2017/04/20 |            | 2017/10/20 | Category3  |
|                                               |                                   |                                                           |         |            |  |            | ZAM000352855 |           | 7.792 |      |      |    |            |                 |  |                         |                |            | 2017/07/20 | 2017/07/20 |            |
| Negotiable Certificates Of Deposit            | NBKLNCDX201804202T8.325           | NEDBANK CAPITAL                                           | Matured | 2017/04/20 |  | 2018/04/20 | ZAM000352756 | 50000000  | 8.325 | TERM | None |    |            |                 |  |                         |                |            | 2017/04/20 |            | Category2  |
| Commercial Paper Bills/ Capital Project Bills | ESKCPBX201804201                  | ESKOM HOLDINGS SOC LTD                                    | Matured | 2017/04/20 |  | 2018/04/20 | ZAM000352856 | 10000000  |       | None | None |    |            |                 |  |                         |                |            | 2017/04/20 |            | Category1  |
| Negotiable Certificates Of Deposit            | SBSLNCDX201804202T8.325           | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2017/04/20 |  | 2018/04/20 | ZAM000352715 | 51000000  | 8.325 | TERM | None |    |            |                 |  |                         |                |            | 2017/04/20 |            | Category2  |
| Negotiable Certificates Of Deposit            | IPNNCDX201804202T8.35             | INVESTEC BANK LIMITED                                     | Matured | 2017/04/20 |  | 2018/04/20 | ZAM000352830 | 10000000  | 8.35  | TERM | None |    |            |                 |  |                         |                |            | 2017/04/20 |            | Category2  |
| Promissory Notes                              | TLDPNX201710181                   | THE LAND AND AGRICULTURE DEVELOPMENT BANK OF SOUTH AFRICA | Matured | 2017/04/20 |  | 2017/10/18 | ZAM000352772 | 50000000  |       | None | None |    |            |                 |  |                         |                |            | 2017/04/20 |            | Category1  |
| Promissory Notes                              | TLDPNX201710201                   | THE LAND AND AGRICULTURE DEVELOPMENT BANK OF SOUTH AFRICA | Matured | 2017/04/20 |  | 2017/10/20 | ZAM000352796 | 100000000 |       | None | None |    |            |                 |  |                         |                |            | 2017/04/20 |            | Category1  |
| Promissory Notes                              | TLDPNX201705221                   | THE LAND AND AGRICULTURE DEVELOPMENT BANK OF SOUTH AFRICA | Matured | 2017/04/20 |  | 2017/05/22 | ZAM000352822 | 10000000  |       | None | None |    |            |                 |  |                         |                |            | 2017/04/20 |            | Category1  |
| Negotiable Certificates Of Deposit            | NBKLNCDX201804202T8.4             | NEDBANK CAPITAL                                           | Matured | 2017/04/20 |  | 2018/04/20 | ZAM000352749 | 190000000 | 8.4   | TERM | None |    |            |                 |  |                         |                |            | 2017/04/20 |            | Category2  |
| Promissory Notes                              | TLDPNX201801171                   | THE LAND AND AGRICULTURE DEVELOPMENT BANK OF SOUTH AFRICA | Matured | 2017/04/20 |  | 2018/01/17 | ZAM000352780 | 25000000  |       | None | None |    |            |                 |  |                         |                |            | 2017/04/20 |            | Category1  |
| Commercial Paper Bills/ Capital Project Bills | ESKCPBX201710201                  | ESKOM HOLDINGS SOC LTD                                    | Matured | 2017/04/20 |  | 2017/10/20 | ZAM000352814 | 50000000  |       | None | None |    |            |                 |  |                         |                |            | 2017/04/20 |            | Category1  |
| Floating Rate Notes                           | RANFRNX201804203J03XXXXPLB87.5    | RAND MERCHANT BANK                                        | Matured | 2017/04/20 |  | 2018/04/20 | ZAM000352764 | 150000000 | 8.02  | ISDF | None |    | ZAR-JIBAR3 | PLUS-87.5-BPS   |  | None                    | Issuer Defined |            | 2017/04/20 |            | Category3  |
|                                               |                                   |                                                           |         |            |  |            | ZAM000352764 |           | 8.217 |      |      |    |            |                 |  |                         |                |            |            | 2018/04/20 |            |
|                                               |                                   |                                                           |         |            |  |            | ZAM000352764 |           | 7.9   |      |      |    |            |                 |  |                         |                |            |            | 2017/07/20 | 2017/07/20 |
|                                               |                                   |                                                           |         |            |  |            | ZAM000352764 |           | 8.017 |      |      |    |            |                 |  |                         |                |            |            | 2017/10/20 | 2017/10/20 |
| Floating Rate Notes                           | ABPFRNX201804193J03XXXXPLP0.80000 | ABSA BANK LIMITED                                         | Matured | 2017/04/21 |  | 2018/04/19 | ZAM000352996 | 100000000 | 7.95  | ISDF | None |    | ZAR-JIBAR3 | PLUS-0.8-PRCT   |  | None                    | Issuer Defined |            | 2017/04/21 |            | Category3  |
|                                               |                                   |                                                           |         |            |  |            | ZAM000352996 |           | 8.142 |      |      |    |            |                 |  |                         |                |            |            | 2018/04/19 |            |
|                                               |                                   |                                                           |         |            |  |            | ZAM000352996 |           | 7.825 |      |      |    |            |                 |  |                         |                |            |            | 2017/07/19 | 2017/07/19 |
|                                               |                                   |                                                           |         |            |  |            | ZAM000352996 |           | 7.825 |      |      |    |            |                 |  |                         |                |            |            | 2017/10/19 | 2017/10/19 |
|                                               |                                   |                                                           |         |            |  |            | ZAM000352996 |           | 7.95  |      |      |    |            |                 |  |                         |                |            |            | 2018/01/19 | 2018/01/19 |
| Floating Rate Notes                           | RANFRNX201804203J03XXXXPLB90.     | RAND MERCHANT BANK                                        | Matured | 2017/04/21 |  | 2018/04/20 | ZAM000353127 | 390000000 | 8.04  | ISDF | None |    | ZAR-JIBAR3 | PLUS-90-BPS     |  | None                    | Issuer Defined |            | 2017/04/21 |            | Category3  |
|                                               |                                   |                                                           |         |            |  |            | ZAM000353127 |           | 7.983 |      |      |    |            |                 |  |                         |                |            |            | 2018/04/20 |            |
|                                               |                                   |                                                           |         |            |  |            | ZAM000353127 |           | 7.983 |      |      |    |            |                 |  |                         |                |            |            | 2017/07/21 | 2017/07/21 |
|                                               |                                   |                                                           |         |            |  |            | ZAM000353127 |           | 7.925 |      |      |    |            |                 |  |                         |                |            |            | 2017/10/23 | 2017/10/23 |
|                                               |                                   |                                                           |         |            |  |            | ZAM000353127 |           | 8.042 |      |      |    |            |                 |  |                         |                |            |            | 2018/01/22 | 2018/01/22 |
| Linked Negotiable Certificates Of Deposit     | RANLNCD201804203MPRMF/RNMB242.    | RAND MERCHANT BANK                                        | Matured | 2017/04/21 |  | 2018/04/20 | ZAM000352871 | 50000000  | 7.83  | MNTH | None | 21 | ZAR-PRIME  | MINUS-242-BPS   |  | None                    | Ad Hoc         |            | 2017/04/21 |            | Category3  |
|                                               |                                   |                                                           |         |            |  |            | ZAM000352871 |           | 7.83  |      |      |    |            |                 |  |                         |                |            |            | 2018/01/22 |            |
| Floating Rate Notes                           | RANFRNX201804203J03XXXXPLB80.     | RAND MERCHANT BANK                                        | Matured | 2017/04/21 |  | 2018/04/20 | ZAM000353101 | 0         | 7.94  | ISDF | None |    | ZAR-JIBAR3 | PLUS-80-BPS     |  | None                    | Issuer Defined |            | 2017/04/21 |            | Category3  |
|                                               |                                   |                                                           |         |            |  |            | ZAM000353101 |           | 7.983 |      |      |    |            |                 |  |                         |                |            |            | 2017/07/21 | 2018/04/20 |
|                                               |                                   |                                                           |         |            |  |            | ZAM000353101 |           | 7.825 |      |      |    |            |                 |  |                         |                |            |            | 2017/10/23 | 2017/10/23 |
|                                               |                                   |                                                           |         |            |  |            | ZAM000353101 |           | 7.942 |      |      |    |            |                 |  |                         |                |            |            | 2018/01/22 | 2018/01/22 |
| Commercial Paper Bills/ Capital Project Bills | ESKCPBX201804201                  | ESKOM HOLDINGS SOC LTD                                    | Matured | 2017/04/21 |  | 2018/04/20 | ZAM000353150 | 100000000 |       | None | None |    |            |                 |  |                         |                |            | 2017/04/21 |            | Category1  |
| Negotiable Certificates Of Deposit            | RANNCDX201803232T8.2000000        | RAND MERCHANT BANK                                        | Matured | 2017/04/21 |  | 2018/03/23 | ZAM000352897 | 125000000 | 8.2   | TERM | None |    |            |                 |  |                         |                |            | 2017/04/21 |            | Category2  |
| Negotiable Certificates Of Deposit            | IPNNCDX201707012T7.325            | INVESTEC BANK LIMITED                                     | Matured | 2017/04/21 |  | 2017/07/01 | ZAM000353002 | 0         | 7.925 | TERM | None |    |            |                 |  |                         |                |            | 2017/04/21 |            | Category2  |
| Negotiable Certificates Of Deposit            | NBKNCX201710232T7.8               | NEDBANK CAPITAL                                           | Matured | 2017/04/21 |  | 2017/10/23 | ZAM000353002 | 10000000  |       | TERM | None |    |            |                 |  |                         |                |            | 2017/04/21 |            | Category2  |
| Negotiable Certificates Of Deposit            | RANNCX201710202T7.8000000         | RAND MERCHANT BANK                                        | Matured | 2017/04/21 |  | 2017/10/20 | ZAM000353168 | 0         | 7.8   | TERM | None |    |            |                 |  |                         |                |            | 2017/04/21 |            | Category2  |
| Linked Negotiable Certificates Of Deposit     | SBSLNCD201804203J03XXXXPLP0.9     | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2017/04/21 |  | 2018/04/20 | ZAM000352863 | 500000000 | 8.04  | ISDF | None |    | ZAR-JIBAR3 | PLUS-0.9-PRCT   |  | None                    | Issuer Defined |            | 2017/04/21 |            | Category3  |
|                                               |                                   |                                                           |         |            |  |            | ZAM000352863 |           | 7.983 |      |      |    |            |                 |  |                         |                |            |            | 2018/04/20 |            |
|                                               |                                   |                                                           |         |            |  |            | ZAM000352863 |           | 7.925 |      |      |    |            |                 |  |                         |                |            |            | 2017/07/21 | 2017/07/21 |
|                                               |                                   |                                                           |         |            |  |            | ZAM000352863 |           | 7.925 |      |      |    |            |                 |  |                         |                |            |            | 2017/10/23 | 2017/10/23 |
|                                               |                                   |                                                           |         |            |  |            | ZAM000352863 |           | 8.042 |      |      |    |            |                 |  |                         |                |            |            | 2018/01/22 | 2018/01/22 |
| Linked Negotiable Certificates Of Deposit     | NBKLNCD201804193J03XXXXPLP0.8     | NEDBANK CAPITAL                                           | Matured | 2017/04/21 |  | 2018/04/19 | ZAM000352970 | 100000000 | 7.94  | ISDF | None |    | ZAR-JIBAR3 | PLUS-0.8-PRCT   |  | Quarterly Payment Cycle | Issuer Defined |            | 2017/04/21 |            | Category3  |
|                                               |                                   |                                                           |         |            |  |            | ZAM000352970 |           | 7.883 |      |      |    |            |                 |  |                         |                |            |            | 2018/04/19 |            |
|                                               |                                   |                                                           |         |            |  |            | ZAM000352970 |           | 7.825 |      |      |    |            |                 |  |                         |                |            |            | 2017/07/21 | 2017/07/21 |
|                                               |                                   |                                                           |         |            |  |            | ZAM000352970 |           | 7.942 |      |      |    |            |                 |  |                         |                |            |            | 2017/10/23 | 2017/10/23 |
|                                               |                                   |                                                           |         |            |  |            | ZAM000352970 |           | 7.95  |      |      |    |            |                 |  |                         |                |            |            | 2018/01/22 | 2018/01/22 |
| Negotiable Certificates Of Deposit            | RANNCX201801182T7.9500000         | RAND MERCHANT BANK                                        | Matured | 2017/04/21 |  | 2018/01/18 | ZAM000352905 | 100000000 | 7.95  | TERM | None |    |            |                 |  |                         |                |            | 2017/04/21 |            | Category2  |
| Linked Negotiable Certificates Of Deposit     | SBSLNCDX201804203J06XXXXPLP0.325  | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2017/04/21 |  | 2018/04/20 | ZAM000353036 | 20000000  | 7.79  | ISDF | None |    | ZAR-JIBAR6 | PLUS-0.325-PRCT |  | None                    | Issuer Defined |            | 2017/04/21 |            | Category3  |
|                                               |                                   |                                                           |         |            |  |            | ZAM000353036 |           | 7.792 |      |      |    |            |                 |  |                         |                |            |            | 2018/04/20 |            |
| Linked Negotiable Certificates Of Deposit     | SBSLNCD201804193J03XXXXPLP0.8     | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2017/04/21 |  | 2018/04/19 | ZAM000353069 | 100000000 | 7.94  | ISDF | None |    | ZAR-JIBAR3 | PLUS-0.8-PRCT   |  | None                    | Issuer Defined |            | 2017/04/21 |            | Category3  |
|                                               |                                   |                                                           |         |            |  |            | ZAM000353069 |           | 7.883 |      |      |    |            |                 |  |                         |                |            |            | 2017/10/23 | 2017/10/23 |
|                                               |                                   |                                                           |         |            |  |            | ZAM000353069 |           | 7.825 |      |      |    |            |                 |  |                         |                |            |            | 2018/04/19 |            |
|                                               |                                   |                                                           |         |            |  |            | ZAM000353069 |           | 7.942 |      |      |    |            |                 |  |                         |                |            |            | 2017/07/21 | 2018/04/20 |
| Commercial Paper Bills/ Capital Project Bills | ESKCPBX201712151                  | ESKOM HOLDINGS SOC LTD                                    | Matured | 2017/04/21 |  | 2017/12/15 | ZAM000353143 | 500000000 |       | None | None |    |            |                 |  |                         |                |            | 2017/04/21 |            | Category1  |
| Commercial Paper Bills/ Capital Project Bills | ESKCPBX201710161                  | ESKOM HOLDINGS SOC LTD                                    | Matured | 2017/04/21 |  | 2017/10/16 | ZAM000353135 | 500000000 |       | None | None |    |            |                 |  |                         |                |            | 2017/04/21 |            | Category1  |
| Negotiable Certificates Of Deposit            | IPNNCDX201804202T8.35             | INVESTEC BANK LIMITED                                     | Matured | 2017/04/21 |  | 2018/04/20 | ZAM000353044 | 14000000  | 9.35  | TERM | None |    |            |                 |  |                         |                |            | 2017/04/21 |            | Category2  |
| Negotiable Certificates Of Deposit            | SBSLNCDX201710192T7.8             | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2017/04/21 |  | 2017/10/19 | ZAM000353044 | 50000000  | 7.8   | TERM | None |    |            |                 |  |                         |                |            | 2017/04/21 |            | Category2  |
| Negotiable Certificates Of Deposit            | NBKNCX201710202T7.8               | NEDBANK CAPITAL                                           | Matured | 2017/04/21 |  | 2017/10/20 | ZAM000353176 | 150000000 | 7.8   | TERM | None |    |            |                 |  |                         |                |            | 2017/04/21 |            | Category2  |
| Negotiable Certificates Of Deposit            | RANNCX201804202T8.2500000         | RAND MERCHANT BANK                                        | Matured | 2017/04/21 |  | 2018/04/20 | ZAM000352889 | 0         | 8.25  | TERM | None |    |            |                 |  |                         |                |            | 2017/04/21 |            | Category2  |
| Negotiable Certificates Of Deposit            | NBKNCX201710192T7.925             | NEDBANK CAPITAL                                           | Matured | 2017/04/21 |  | 2017/10/19 | ZAM000352954 | 30000000  | 8.25  | TERM | None |    |            |                 |  |                         |                |            | 2017/04/21 |            | Category2  |
| Negotiable Certificates Of Deposit            | IPNNCDX201804202T8.35             | INVESTEC BANK LIMITED                                     | Matured | 2017/04/21 |  | 2018/04/20 | ZAM000352988 | 500000000 | 7.71  | ISDF | None |    | ZAR-JIBAR3 | PLUS-1.15-PRCT  |  | Quarterly Payment Cycle | Issuer Defined |            | 2017/04/21 |            | Category3  |
| Linked Negotiable Certificates Of Deposit     | NBKLNCD202004213J03XXXXPLP1.15    | NEDBANK CAPITAL                                           | Matured | 2017/04/21 |  | 2020/04/21 | ZAM000352988 |           |       |      |      |    |            |                 |  |                         |                |            |            | 2020/04/21 |            |
|                                               |                                   |                                                           |         |            |  |            | ZAM000352988 |           | 8.233 |      |      |    |            |                 |  |                         |                |            |            | 2017/07/21 | 2017/07/21 |
|                                               |                                   |                                                           |         |            |  |            | ZAM000352988 |           | 8.175 |      |      |    |            |                 |  |                         |                |            |            | 2017/10/23 | 2017/10/23 |
|                                               |                                   |                                                           |         |            |  |            | ZAM000352988 |           | 8.299 |      |      |    |            |                 |  |                         |                |            |            | 2018/01/22 | 2018/01/22 |
|                                               |                                   |                                                           |         |            |  |            | ZAM000352988 |           | 8.05  |      |      |    |            |                 |  |                         |                |            |            | 2018/04/23 | 2018/04/23 |
|                                               |                                   |                                                           |         |            |  |            | ZAM000352988 |           | 8.108 |      |      |    |            |                 |  |                         |                |            |            | 2018/07/23 | 2018/07/23 |
|                                               |                                   |                                                           |         |            |  |            | ZAM000352988 |           | 8.175 |      |      |    |            |                 |  |                         |                |            |            | 2018/10/22 | 2018/10/22 |
|                                               |                                   |                                                           |         |            |  |            | ZAM000352988 |           | 8.3   |      |      |    |            |                 |  |                         |                |            |            | 2019/01/21 | 2019/01/21 |
|                                               |                                   |                                                           |         |            |  |            | ZAM000352988 |           | 8.308 |      |      |    |            |                 |  |                         |                |            |            | 2019/04/23 | 2019/04/23 |
|                                               |                                   |                                                           |         |            |  |            | ZAM000352988 |           | 8.025 |      |      |    |            |                 |  |                         |                |            |            | 2019/07/22 | 2019/07/22 |
|                                               |                                   |                                                           |         |            |  |            | ZAM000352988 |           | 7.925 |      |      |    |            |                 |  |                         |                |            |            | 2019/10/21 | 2019/10/21 |
|                                               |                                   |                                                           |         |            |  |            | ZAM000352988 |           | 7.708 |      |      |    |            |                 |  |                         |                |            |            | 2020/01/21 | 2020/01/21 |
| Floating Rate Notes                           | RANFRNX201804193J03XXXXPLB80.     | RAND MERCHANT BANK                                        | Matured | 2017/04/21 |  | 2018/04/19 | ZAM000353051 | 100000000 | 7.94  | ISDF | None |    | ZAR-JIBAR3 | PLUS-80-BPS     |  | None                    | Issuer Defined |            | 2017/04/21 |            | Category3  |
|                                               |                                   |                                                           |         |            |  |            | ZAM000353051 |           | 7.883 |      |      |    |            |                 |  |                         |                |            |            | 2017/07/21 | 2018/04/19 |
|                                               |                                   |                                                           |         |            |  |            | ZAM000353051 |           | 7.825 |      |      |    |            |                 |  |                         |                |            |            |            |            |



[illegible]



|                                               |                                  |                                                         |         |            |  |            |              |            |       |      |      |   |            |                 |  |      |                |            |            |            |           |
|-----------------------------------------------|----------------------------------|---------------------------------------------------------|---------|------------|--|------------|--------------|------------|-------|------|------|---|------------|-----------------|--|------|----------------|------------|------------|------------|-----------|
| Linked Negotiable Certificates Of Deposit     | IPNLNCD201805033U03XXXXPLP0.9    | INVESTEC BANK LIMITED                                   | Matured | 2017/05/03 |  | 2018/05/03 | ZAM000354307 | 0          | 8.03  | ISDF | None |   | ZAR-JIBAR3 | PLUS-0.9-PRCT   |  | None | Issuer Defined | 2017/05/03 |            |            | Category3 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000354307 |            | 7.967 |      |      |   |            |                 |  |      |                |            | 2017/08/03 | 2018/05/03 |           |
|                                               |                                  |                                                         |         |            |  |            | ZAM000354307 |            | 7.95  |      |      |   |            |                 |  |      |                |            | 2017/11/03 | 2017/11/03 |           |
| Negotiable Certificates Of Deposit            | ABPNCDX201708032I7.275           | ABSA BANK LIMITED                                       | Matured | 2017/05/03 |  | 2017/08/03 | ZAM000354471 | 5000000    | 7.275 | ISDF | None |   |            |                 |  |      |                | 2017/05/03 |            |            | Category2 |
| Linked Negotiable Certificates Of Deposit     | RANLNCD201805033MPRMFIRNMI8232.5 | RAND MERCHANT BANK                                      | Matured | 2017/05/03 |  | 2018/05/03 | ZAM000354273 | 160000000  | 7.93  | MNTH | None | 3 | ZAR-PRIME  | MINUS-232.5-BPS |  | None | Ad Hoc         | 2017/05/03 |            |            | Category3 |
| Floating Rate Notes                           | RANFRNX201711033U03XXXXPLB50     | RAND MERCHANT BANK                                      | Matured | 2017/05/03 |  | 2017/11/03 | ZAM000354547 | 165000000  | 7.57  | ISDF | None |   | ZAR-JIBAR3 | PLUS-50-BPS     |  | None | Issuer Defined | 2017/05/03 | 2017/07/24 |            | Category3 |
| Floating Rate Notes                           | RANFRNX201805033U03XXXXPLB90     | RAND MERCHANT BANK                                      | Matured | 2017/05/03 |  | 2018/05/03 | ZAM000354547 | 122000000  | 8.03  | ISDF | None |   | ZAR-JIBAR3 | PLUS-90-BPS     |  | None | Issuer Defined | 2017/05/03 | 2017/08/03 | 2017/08/03 | Category3 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000354497 |            | 7.967 |      |      |   |            |                 |  |      |                |            | 2017/08/03 | 2018/05/03 |           |
|                                               |                                  |                                                         |         |            |  |            | ZAM000354497 |            | 7.95  |      |      |   |            |                 |  |      |                |            | 2017/11/03 | 2017/08/03 |           |
| Floating Rate Notes                           | RANFRNX201805033U03XXXXPLB87.5   | RAND MERCHANT BANK                                      | Matured | 2017/05/03 |  | 2018/05/03 | ZAM000354554 | 330000000  | 8.01  | ISDF | None |   | ZAR-JIBAR3 | PLUS-87.5-BPS   |  | None | Issuer Defined | 2017/05/03 | 2018/02/05 | 2018/02/05 | Category3 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000354554 |            | 7.942 |      |      |   |            |                 |  |      |                |            | 2017/08/03 | 2018/05/03 |           |
|                                               |                                  |                                                         |         |            |  |            | ZAM000354554 |            | 7.925 |      |      |   |            |                 |  |      |                |            | 2017/11/03 | 2017/11/03 |           |
| Linked Negotiable Certificates Of Deposit     | SBSLNCD201805033U03XXXXPLP0.875  | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2017/05/03 |  | 2018/05/03 | ZAM000354554 | 300000000  | 8.01  | ISDF | None |   | ZAR-JIBAR3 | PLUS-0.875-PRCT |  | None | Issuer Defined | 2017/05/03 |            |            | Category3 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000354562 |            | 7.942 |      |      |   |            |                 |  |      |                |            | 2017/08/03 | 2018/05/03 |           |
|                                               |                                  |                                                         |         |            |  |            | ZAM000354562 |            | 7.925 |      |      |   |            |                 |  |      |                |            | 2017/11/03 | 2017/11/03 |           |
| Linked Negotiable Certificates Of Deposit     | SBSLNCD201805033U03XXXXPLP0.9    | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2017/05/03 |  | 2018/05/03 | ZAM000354422 | 576000000  | 8.03  | ISDF | None |   | ZAR-JIBAR3 | PLUS-0.9-PRCT   |  | None | Issuer Defined | 2017/05/03 |            |            | Category3 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000354422 |            | 7.967 |      |      |   |            |                 |  |      |                |            | 2017/08/03 | 2018/05/03 |           |
|                                               |                                  |                                                         |         |            |  |            | ZAM000354422 |            | 7.95  |      |      |   |            |                 |  |      |                |            | 2017/11/03 | 2017/11/03 |           |
| Floating Rate Notes                           | RANFRNX201805033U03XXXXPLB80     | RAND MERCHANT BANK                                      | Matured | 2017/05/03 |  | 2018/05/03 | ZAM000354422 | 803300000  | 7.93  | ISDF | None |   | ZAR-JIBAR3 | PLUS-80-BPS     |  | None | Issuer Defined | 2017/05/03 | 2018/02/05 | 2018/02/05 | Category3 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000354489 |            | 7.867 |      |      |   |            |                 |  |      |                |            | 2017/08/03 | 2018/05/03 |           |
|                                               |                                  |                                                         |         |            |  |            | ZAM000354489 |            | 7.85  |      |      |   |            |                 |  |      |                |            | 2017/11/03 | 2017/11/03 |           |
| Negotiable Certificates Of Deposit            | NBKNCDX201711062T7.8             | NEDBANK CAPITAL                                         | Matured | 2017/05/03 |  | 2017/11/06 | ZAM000354364 | 700000000  | 7.8   | TERM | None |   |            |                 |  |      |                |            | 2017/05/03 |            | Category2 |
| Negotiable Certificates Of Deposit            | SBSNCDX201805032T8.27            | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2017/05/03 |  | 2018/05/03 | ZAM000354298 | 214000000  | 8.27  | TERM | None |   |            |                 |  |      |                |            | 2017/05/03 |            | Category2 |
| Negotiable Certificates Of Deposit            | RANNCDX201805032T8.2000000       | RAND MERCHANT BANK                                      | Matured | 2017/05/03 |  | 2018/05/03 | ZAM000354315 | 0          | 8.2   | TERM | None |   |            |                 |  |      |                |            | 2017/05/03 |            | Category2 |
| Negotiable Certificates Of Deposit            | RANNCDX201805032T8.2000000       | RAND MERCHANT BANK                                      | Matured | 2017/05/03 |  | 2018/05/03 | ZAM000354430 | 360000000  | 8.2   | TERM | None |   |            |                 |  |      |                |            | 2017/05/03 |            | Category2 |
| Negotiable Certificates Of Deposit            | ABPNCDX201805032I8.225           | ABSA BANK LIMITED                                       | Matured | 2017/05/03 |  | 2018/05/03 | ZAM000354380 | 500000000  | 8.225 | ISDF | None |   |            |                 |  |      |                |            | 2017/05/03 |            | Category2 |
| Negotiable Certificates Of Deposit            | IPNNCDX201805032T8.275           | INVESTEC BANK LIMITED                                   | Matured | 2017/05/03 |  | 2018/05/03 | ZAM000354448 | 0          | 8.275 | TERM | None |   |            |                 |  |      |                |            |            | 2018/05/03 |           |
| Debentures                                    | SRBDEBX201706282T6.950           | SOUTH AFRICAN RESERVE BANK                              | Matured | 2017/05/03 |  | 2017/06/28 | ZAM000354331 | 900000000  | 6.95  | TERM | None |   |            |                 |  |      |                |            |            |            |           |
| Negotiable Certificates Of Deposit            | SBSNCDX201711062T7.8             | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2017/05/03 |  | 2017/11/06 | ZAM000354356 | 480000000  | 7.8   | TERM | None |   |            |                 |  |      |                |            | 2017/05/03 |            | Category2 |
| Negotiable Certificates Of Deposit            | IPNNCDX201708032T7.35            | INVESTEC BANK LIMITED                                   | Matured | 2017/05/03 |  | 2017/08/03 | ZAM000354921 | 500000000  | 7.35  | TERM | None |   |            |                 |  |      |                |            | 2017/05/03 |            | Category2 |
| Treasury Bills                                | TLDTBX201805021                  | GOVERNMENT OF SOUTH AFRICA                              | Matured | 2017/05/03 |  | 2018/05/02 | ZAM000354025 | 7681500000 |       |      | None |   |            |                 |  |      |                |            | 2017/05/03 |            | Category2 |
| Commercial Paper Bills/ Capital Project Bills | ESKCPBX201805021                 | ESKOM HOLDINGS SOC LTD                                  | Matured | 2017/05/03 |  | 2018/05/02 | ZAM000354539 | 250000000  |       |      | None |   |            |                 |  |      |                |            | 2017/05/03 |            | Category1 |
| Linked Negotiable Certificates Of Deposit     | IPNLNCD201805033U03XXXXPLP0.925  | INVESTEC BANK LIMITED                                   | Matured | 2017/05/03 |  | 2018/05/03 | ZAM000354323 | 412000000  | 8.06  | ISDF | None |   | ZAR-JIBAR3 | PLUS-0.925-PRCT |  | None | Issuer Defined | 2017/05/03 |            |            | Category3 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000354323 |            | 7.992 |      |      |   |            |                 |  |      |                |            | 2017/08/03 | 2018/05/03 |           |
|                                               |                                  |                                                         |         |            |  |            | ZAM000354323 |            | 7.975 |      |      |   |            |                 |  |      |                |            | 2017/11/03 | 2017/11/03 |           |
|                                               |                                  |                                                         |         |            |  |            | ZAM000354323 |            | 8.058 |      |      |   |            |                 |  |      |                |            | 2018/02/05 | 2018/02/05 |           |
| Negotiable Certificates Of Deposit            | SBSNCDX201711032T7.25            | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2017/05/03 |  | 2017/11/03 | ZAM000354414 | 500000000  | 7.25  | TERM | None |   |            |                 |  |      |                |            | 2017/05/03 |            | Category2 |
| Negotiable Certificates Of Deposit            | RANNCDX201708032T7.2250000       | RAND MERCHANT BANK                                      | Matured | 2017/05/03 |  | 2017/08/03 | ZAM000354455 | 500000000  | 7.225 | TERM | None |   |            |                 |  |      |                |            | 2017/05/03 |            | Category2 |
| Negotiable Certificates Of Deposit            | IPNNCDX201805032T8.30            | INVESTEC BANK LIMITED                                   | Matured | 2017/05/03 |  | 2018/05/03 | ZAM000354028 | 360000000  | 8.3   | TERM | None |   |            |                 |  |      |                |            | 2017/05/03 |            | Category2 |
| Negotiable Certificates Of Deposit            | SBSNCDX201805032T8.2             | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2017/05/03 |  | 2018/05/03 | ZAM000354372 | 360000000  | 8.2   | TERM | None |   |            |                 |  |      |                |            | 2017/05/03 |            | Category2 |
| Negotiable Certificates Of Deposit            | NBKNCDX201805032T8.2             | NEDBANK CAPITAL                                         | Matured | 2017/05/03 |  | 2018/05/03 | ZAM000354406 | 360000000  | 8.2   | TERM | None |   |            |                 |  |      |                |            | 2017/05/03 |            | Category2 |
| Negotiable Certificates Of Deposit            | ABPNCDX201805032I8.225           | ABSA BANK LIMITED                                       | Matured | 2017/05/03 |  | 2018/05/03 | ZAM000354463 | 360000000  | 8.225 | ISDF | None |   |            |                 |  |      |                |            | 2017/05/03 |            | Category2 |
| Floating Rate Notes                           | RANFRNX201805033U03XXXXPLB90     | RAND MERCHANT BANK                                      | Matured | 2017/05/03 |  | 2018/05/03 | ZAM000354281 | 259000000  | 8.03  | ISDF | None |   | ZAR-JIBAR3 | PLUS-90-BPS     |  | None | Issuer Defined | 2017/05/03 |            |            | Category3 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000354281 |            | 7.967 |      |      |   |            |                 |  |      |                |            | 2017/08/03 | 2018/05/03 |           |
|                                               |                                  |                                                         |         |            |  |            | ZAM000354281 |            | 7.95  |      |      |   |            |                 |  |      |                |            | 2017/11/03 | 2017/11/03 |           |
| Linked Negotiable Certificates Of Deposit     | SBSLNCD201805033IPRMSBZAMIP2.34  | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2017/05/03 |  | 2018/05/03 | ZAM000354299 | 550000000  | 7.91  | ISDF | None |   | ZAR-PRIME  | MINUS-2.34-PRCT |  | None | Ad Hoc         | 2017/05/03 |            |            | Category3 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000354299 |            |       |      |      |   |            |                 |  |      |                |            | 2017/06/05 |            |           |
|                                               |                                  |                                                         |         |            |  |            | ZAM000354299 |            |       |      |      |   |            |                 |  |      |                |            | 2017/07/03 |            |           |
|                                               |                                  |                                                         |         |            |  |            | ZAM000354299 |            |       |      |      |   |            |                 |  |      |                |            | 2017/08/03 |            |           |
|                                               |                                  |                                                         |         |            |  |            | ZAM000354299 |            |       |      |      |   |            |                 |  |      |                |            | 2017/09/04 |            |           |
|                                               |                                  |                                                         |         |            |  |            | ZAM000354299 |            |       |      |      |   |            |                 |  |      |                |            | 2017/10/03 |            |           |
|                                               |                                  |                                                         |         |            |  |            | ZAM000354299 |            |       |      |      |   |            |                 |  |      |                |            | 2017/11/03 |            |           |
|                                               |                                  |                                                         |         |            |  |            | ZAM000354299 |            |       |      |      |   |            |                 |  |      |                |            | 2017/12/04 |            |           |
|                                               |                                  |                                                         |         |            |  |            | ZAM000354299 |            |       |      |      |   |            |                 |  |      |                |            | 2018/01/03 |            |           |
|                                               |                                  |                                                         |         |            |  |            | ZAM000354299 |            |       |      |      |   |            |                 |  |      |                |            | 2018/02/05 |            |           |
|                                               |                                  |                                                         |         |            |  |            | ZAM000354299 |            |       |      |      |   |            |                 |  |      |                |            | 2018/03/05 |            |           |
|                                               |                                  |                                                         |         |            |  |            | ZAM000354299 |            |       |      |      |   |            |                 |  |      |                |            | 2018/04/03 |            |           |
|                                               |                                  |                                                         |         |            |  |            | ZAM000354299 |            |       |      |      |   |            |                 |  |      |                |            | 2018/05/03 |            |           |
| Negotiable Certificates Of Deposit            | ABPNCDX201711032I7.825           | ABSA BANK LIMITED                                       | Matured | 2017/05/03 |  | 2017/11/03 | ZAM000354505 | 106000000  | 7.825 | ISDF | None |   |            |                 |  |      |                |            | 2017/05/03 |            | Category2 |
| Floating Rate Notes                           | RANFRNX202005043U03XXXXPLB117.5  | RAND MERCHANT BANK                                      | Matured | 2017/05/04 |  | 2020/05/04 | ZAM000354596 | 131000000  | 7.73  | ISDF | None |   | ZAR-JIBAR3 | PLUS-117.5-BPS  |  | None | Issuer Defined | 2017/05/04 |            |            | Category3 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000354596 |            | 8.242 |      |      |   |            |                 |  |      |                |            | 2017/08/04 | 2020/05/04 |           |
|                                               |                                  |                                                         |         |            |  |            | ZAM000354596 |            | 8.225 |      |      |   |            |                 |  |      |                |            | 2017/11/06 | 2017/11/06 |           |
|                                               |                                  |                                                         |         |            |  |            | ZAM000354596 |            | 8.308 |      |      |   |            |                 |  |      |                |            | 2018/02/05 | 2018/02/05 |           |
|                                               |                                  |                                                         |         |            |  |            | ZAM000354596 |            | 8.075 |      |      |   |            |                 |  |      |                |            | 2018/05/04 | 2018/05/04 |           |
|                                               |                                  |                                                         |         |            |  |            | ZAM000354596 |            | 8.142 |      |      |   |            |                 |  |      |                |            | 2018/06/06 | 2018/06/06 |           |
|                                               |                                  |                                                         |         |            |  |            | ZAM000354596 |            | 8.192 |      |      |   |            |                 |  |      |                |            | 2018/11/05 | 2018/11/05 |           |
|                                               |                                  |                                                         |         |            |  |            | ZAM000354596 |            | 8.325 |      |      |   |            |                 |  |      |                |            | 2019/02/04 | 2019/02/04 |           |
|                                               |                                  |                                                         |         |            |  |            | ZAM000354596 |            | 8.333 |      |      |   |            |                 |  |      |                |            | 2019/05/06 | 2019/05/06 |           |
|                                               |                                  |                                                         |         |            |  |            | ZAM000354596 |            | 8.025 |      |      |   |            |                 |  |      |                |            | 2019/08/05 | 2019/08/05 |           |
|                                               |                                  |                                                         |         |            |  |            | ZAM000354596 |            | 7.967 |      |      |   |            |                 |  |      |                |            | 2019/11/04 | 2019/11/04 |           |
|                                               |                                  |                                                         |         |            |  |            | ZAM000354596 |            | 7.733 |      |      |   |            |                 |  |      |                |            | 2020/02/04 | 2020/02/04 |           |
| Negotiable Certificates Of Deposit            | SBSNCDX201711272T7.89            | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2017/05/04 |  | 2017/11/27 | ZAM000354620 | 730000000  | 7.89  | TERM | None |   |            |                 |  |      |                |            | 2017/05/04 |            | Category2 |
| Negotiable Certificates Of Deposit            | SBSNCDX201801312T8.01            | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2017/05/04 |  | 2018/01/31 | ZAM000354638 | 640000000  | 8.01  | TERM | None |   |            |                 |  |      |                |            | 2017/05/04 |            | Category2 |
| Linked Negotiable Certificates Of Deposit     | IPNLNCD201805043U03XXXXPLP0.925  | INVESTEC BANK LIMITED                                   | Matured | 2017/05/04 |  | 2018/05/04 | ZAM000354604 | 300000000  | 8.06  | ISDF | None |   | ZAR-JIBAR3 | PLUS-0.925-PRCT |  | None | Issuer Defined | 2017/05/04 |            |            | Category3 |
|                                               |                                  |                                                         |         |            |  |            | ZAM000354604 |            | 7.992 |      |      |   |            |                 |  |      |                |            | 2017/08/04 | 2018/05/04 |           |
|                                               |                                  |                                                         |         |            |  |            | ZAM000354604 |            | 7.975 |      |      |   |            |                 |  |      |                |            | 2017/11/06 | 2017/11/06 |           |
| Linked Negotiable Certificates Of Deposit     | SBSLNCD201805033U03XXXXPLP0.9    | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2017/05/04 |  | 2018/05    |              |            |       |      |      |   |            |                 |  |      |                |            |            |            |           |



[illegible]



|                                               |                                   |                                                           |         |            |  |            |              |           |       |  |      |      |    |            |               |               |                         |                |                |            |            |            |           |
|-----------------------------------------------|-----------------------------------|-----------------------------------------------------------|---------|------------|--|------------|--------------|-----------|-------|--|------|------|----|------------|---------------|---------------|-------------------------|----------------|----------------|------------|------------|------------|-----------|
| Floating Rate Notes                           | RANFRNX201805103J03XXXXPLB7.5     | RAND MERCHANT BANK                                        | Matured | 2017/05/10 |  | 2018/05/10 | ZAM000355585 | 150000000 | 8.01  |  | ISDF | None |    |            | ZAR-JIBAR3    | PLUS-87.5-BPS |                         | None           | Issuer Defined | 2017/05/10 |            |            | Category3 |
|                                               |                                   |                                                           |         |            |  |            | ZAM000355585 |           | 7.933 |  |      |      |    |            |               |               |                         |                |                |            | 2018/05/10 | 2018/05/10 |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000355585 |           | 7.925 |  |      |      |    |            |               |               |                         |                |                |            | 2017/08/10 | 2017/08/10 |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000355585 |           | 8.008 |  |      |      |    |            |               |               |                         |                |                |            | 2017/11/10 | 2017/11/10 |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000355585 |           | 8.225 |  |      |      |    |            |               |               |                         |                |                |            | 2018/02/12 | 2018/02/12 |           |
| Negotiable Certificates Of Deposit            | IPNNCDX201805102T8.325            | INVESTEC BANK LIMITED                                     | Matured | 2017/05/10 |  | 2018/05/10 | ZAM000355544 | 8000000   | 8.325 |  | TERM | None |    |            |               |               |                         |                |                | 2017/05/10 |            |            | Category2 |
| Negotiable Certificates Of Deposit            | RANNCX201805102T8.2500000         | RAND MERCHANT BANK                                        | Matured | 2017/05/10 |  | 2018/05/10 | ZAM000355228 | 0         | 8.25  |  | TERM | None |    |            |               |               |                         |                |                | 2017/05/10 |            |            | Category2 |
| Negotiable Certificates Of Deposit            | SBSNCDX2017111102T7.825           | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2017/05/10 |  | 2017/11/10 | ZAM000355635 | 2000000   | 7.825 |  | TERM | None |    |            |               |               |                         |                |                | 2017/05/10 |            |            | Category2 |
| Negotiable Certificates Of Deposit            | NBKNCX201805112T8.225             | NEDBANK CAPITAL                                           | Matured | 2017/05/11 |  | 2018/05/11 | ZAM000355833 | 150000000 | 8.225 |  | TERM | None |    |            |               |               |                         |                |                | 2017/05/11 |            |            | Category2 |
| Negotiable Certificates Of Deposit            | RANNCX201805102T8.2250000         | RAND MERCHANT BANK                                        | Matured | 2017/05/11 |  | 2018/05/10 | ZAM000355825 | 0         | 8.225 |  | TERM | None |    |            |               |               |                         |                |                | 2017/05/11 |            |            | Category2 |
| Linked Negotiable Certificates Of Deposit     | RANLNC201805113MPRMFIRNMB230.     | RAND MERCHANT BANK                                        | Matured | 2017/05/11 |  | 2018/05/11 | ZAM00035734  | 4400000   | 7.85  |  | MNTH | None | 11 | ZAR-PRIME  | MINUS-230-BPS |               | None                    | Ad Hoc         |                | 2017/05/11 |            |            | Category3 |
|                                               |                                   |                                                           |         |            |  |            | ZAM000355734 |           | 7.95  |  |      |      |    |            |               |               |                         |                |                |            | 2017/05/11 |            |           |
| Negotiable Certificates Of Deposit            | IPNNCDX201805112T8.275            | INVESTEC BANK LIMITED                                     | Matured | 2017/05/11 |  | 2018/05/11 | ZAM000355742 | 28000000  | 8.275 |  | TERM | None |    |            |               |               |                         |                |                | 2017/05/11 | 2017/07/24 |            | Category2 |
| Negotiable Certificates Of Deposit            | NBKNCX201711092T7.8               | NEDBANK CAPITAL                                           | Matured | 2017/05/11 |  | 2017/11/09 | ZAM000355866 | 30000000  | 7.8   |  | TERM | None |    |            |               |               |                         |                |                | 2017/05/11 |            |            | Category2 |
| Notes                                         | TLDNOTX201708113J03XXXXPLB155.    | THE LAND AND AGRICULTURE DEVELOPMENT BANK OF SOUTH AFRICA | Matured | 2017/05/11 |  | 2017/08/11 | ZAM000355809 | 500000000 | 8.892 |  | ISDF | None |    | ZAR-JIBAR3 | PLUS-155-BPS  |               | Quarterly Payment Cycle | Issuer Defined |                | 2017/05/11 | 2017/08/11 |            | Category3 |
| Floating Rate Notes                           | RANFRNX201805113J03XXXXPLB90.     | RAND MERCHANT BANK                                        | Matured | 2017/05/11 |  | 2018/05/11 | ZAM000355916 | 300000000 | 8.03  |  | ISDF | None |    | ZAR-JIBAR3 | PLUS-90-BPS   |               | None                    | Issuer Defined |                | 2017/05/11 |            |            | Category3 |
|                                               |                                   |                                                           |         |            |  |            | ZAM000355916 |           | 7.958 |  |      |      |    |            |               |               |                         |                |                |            | 2018/05/11 |            |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000355916 |           | 7.95  |  |      |      |    |            |               |               |                         |                |                |            | 2017/08/11 | 2017/08/11 |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000355916 |           | 8.033 |  |      |      |    |            |               |               |                         |                |                |            | 2017/11/13 | 2017/11/13 |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000355916 |           |       |  |      |      |    |            |               |               |                         |                |                |            | 2018/02/12 | 2018/02/12 |           |
| Promissory Notes                              | TLDPNXX201711081                  | THE LAND AND AGRICULTURE DEVELOPMENT BANK OF SOUTH AFRICA | Matured | 2017/05/11 |  | 2017/11/08 | ZAM000355858 | 50000000  |       |  |      | None |    |            |               |               |                         |                |                | 2017/05/11 |            |            | Category1 |
| Commercial Paper Bills/ Capital Project Bills | ESKCPBX201711091                  | ESKOM HOLDINGS SOC LTD                                    | Matured | 2017/05/11 |  | 2017/11/09 | ZAM000355783 | 20000000  |       |  |      | None |    |            |               |               |                         |                |                | 2017/05/11 |            |            | Category1 |
| Promissory Notes                              | TLDPNXX201802051                  | THE LAND AND AGRICULTURE DEVELOPMENT BANK OF SOUTH AFRICA | Matured | 2017/05/11 |  | 2018/02/05 | ZAM000355841 | 50000000  |       |  |      | None |    |            |               |               |                         |                |                | 2017/05/11 |            |            | Category1 |
| Linked Negotiable Certificates Of Deposit     | SBSLNC202005113J03XXXXPLP1.1      | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2017/05/11 |  | 2020/05/11 | ZAM000355759 | 17000000  | 7.66  |  | ISDF | None |    | ZAR-JIBAR3 | PLUS-1.1-PRCT |               | None                    | Issuer Defined |                | 2017/05/11 |            |            | Category3 |
|                                               |                                   |                                                           |         |            |  |            | ZAM000355759 |           | 8.158 |  |      |      |    |            |               |               |                         |                |                |            | 2020/05/11 |            |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000355759 |           | 8.15  |  |      |      |    |            |               |               |                         |                |                |            | 2017/08/11 | 2017/08/11 |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000355759 |           | 8.233 |  |      |      |    |            |               |               |                         |                |                |            | 2017/11/13 | 2017/11/13 |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000355759 |           | 8     |  |      |      |    |            |               |               |                         |                |                |            | 2018/02/12 | 2018/02/12 |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000355759 |           | 8.1   |  |      |      |    |            |               |               |                         |                |                |            | 2018/05/11 | 2018/05/11 |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000355759 |           | 8.117 |  |      |      |    |            |               |               |                         |                |                |            | 2018/08/13 | 2018/08/13 |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000355759 |           | 8.25  |  |      |      |    |            |               |               |                         |                |                |            | 2018/11/12 | 2018/11/12 |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000355759 |           | 8.258 |  |      |      |    |            |               |               |                         |                |                |            | 2019/02/11 | 2019/02/11 |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000355759 |           | 8.258 |  |      |      |    |            |               |               |                         |                |                |            | 2019/05/13 | 2019/05/13 |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000355759 |           | 7.942 |  |      |      |    |            |               |               |                         |                |                |            | 2019/08/12 | 2019/08/12 |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000355759 |           | 7.9   |  |      |      |    |            |               |               |                         |                |                |            | 2019/11/11 | 2019/11/11 |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000355759 |           | 7.658 |  |      |      |    |            |               |               |                         |                |                |            | 2020/02/11 | 2020/02/11 |           |
| Floating Rate Notes                           | ABPFRNX202005113J03XXXXPLP1.10000 | ABSA BANK LIMITED                                         | Matured | 2017/05/11 |  | 2020/05/11 | ZAM000355791 | 5000000   | 7.66  |  | ISDF | None |    | ZAR-JIBAR3 | PLUS-1.1-PRCT |               | None                    | Issuer Defined |                | 2017/05/11 |            |            | Category3 |
|                                               |                                   |                                                           |         |            |  |            | ZAM000355791 |           | 8.158 |  |      |      |    |            |               |               |                         |                |                |            | 2020/05/11 |            |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000355791 |           | 8.15  |  |      |      |    |            |               |               |                         |                |                |            | 2017/08/11 | 2017/08/11 |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000355791 |           | 8.233 |  |      |      |    |            |               |               |                         |                |                |            | 2017/11/13 | 2017/11/13 |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000355791 |           | 8     |  |      |      |    |            |               |               |                         |                |                |            | 2018/02/12 | 2018/02/12 |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000355791 |           | 8.1   |  |      |      |    |            |               |               |                         |                |                |            | 2018/05/11 | 2018/05/11 |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000355791 |           | 8.117 |  |      |      |    |            |               |               |                         |                |                |            | 2018/08/13 | 2018/08/13 |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000355791 |           | 8.25  |  |      |      |    |            |               |               |                         |                |                |            | 2018/11/12 | 2018/11/12 |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000355791 |           | 8.258 |  |      |      |    |            |               |               |                         |                |                |            | 2019/02/11 | 2019/02/11 |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000355791 |           | 7.942 |  |      |      |    |            |               |               |                         |                |                |            | 2019/05/13 | 2019/05/13 |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000355791 |           | 7.9   |  |      |      |    |            |               |               |                         |                |                |            | 2019/08/12 | 2019/08/12 |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000355791 |           | 7.658 |  |      |      |    |            |               |               |                         |                |                |            | 2019/11/11 | 2019/11/11 |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000355791 |           | 7.66  |  |      |      |    |            |               |               |                         |                |                |            | 2020/02/11 | 2020/02/11 |           |
| Floating Rate Notes                           | RANFRNX201805103J03XXXXPLB90.     | RAND MERCHANT BANK                                        | Matured | 2017/05/11 |  | 2018/05/10 | ZAM000355908 | 1000000   | 8.03  |  | ISDF | None |    | ZAR-JIBAR3 | PLUS-90-BPS   |               | None                    | Issuer Defined |                | 2017/05/11 |            |            | Category3 |
|                                               |                                   |                                                           |         |            |  |            | ZAM000355908 |           | 7.958 |  |      |      |    |            |               |               |                         |                |                |            | 2018/05/10 |            |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000355908 |           | 7.95  |  |      |      |    |            |               |               |                         |                |                |            | 2017/08/10 | 2017/08/10 |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000355908 |           | 8.033 |  |      |      |    |            |               |               |                         |                |                |            | 2017/11/10 | 2017/11/10 |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000355908 |           | 8.1   |  |      |      |    |            |               |               |                         |                |                |            | 2018/02/12 | 2018/02/12 |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000355908 |           | 8.117 |  |      |      |    |            |               |               |                         |                |                |            | 2018/05/11 | 2018/05/11 |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000355908 |           | 8.25  |  |      |      |    |            |               |               |                         |                |                |            | 2018/08/13 | 2018/08/13 |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000355908 |           | 8.258 |  |      |      |    |            |               |               |                         |                |                |            | 2018/11/12 | 2018/11/12 |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000355908 |           | 7.942 |  |      |      |    |            |               |               |                         |                |                |            | 2019/02/11 | 2019/02/11 |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000355908 |           | 7.9   |  |      |      |    |            |               |               |                         |                |                |            | 2019/05/13 | 2019/05/13 |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000355908 |           | 7.658 |  |      |      |    |            |               |               |                         |                |                |            | 2019/08/12 | 2019/08/12 |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000355908 |           | 7.66  |  |      |      |    |            |               |               |                         |                |                |            | 2019/11/11 | 2019/11/11 |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000355908 |           | 7.933 |  |      |      |    |            |               |               |                         |                |                |            | 2020/02/11 | 2020/02/11 |           |
| Negotiable Certificates Of Deposit            | ABPNCX201711092T7.825             | ABSA BANK LIMITED                                         | Matured | 2017/05/11 |  | 2017/11/09 | ZAM000355882 | 4000000   | 7.825 |  | ISDF | None |    |            |               |               |                         |                |                | 2017/05/11 |            |            | Category2 |
|                                               |                                   |                                                           |         |            |  |            | ZAM000355882 |           | 8.158 |  |      |      |    |            |               |               |                         |                |                |            | 2020/05/11 |            |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000355882 |           | 8.15  |  |      |      |    |            |               |               |                         |                |                |            | 2017/08/11 | 2017/08/11 |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000355882 |           | 8.233 |  |      |      |    |            |               |               |                         |                |                |            | 2017/11/13 | 2017/11/13 |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000355882 |           | 8     |  |      |      |    |            |               |               |                         |                |                |            | 2018/02/12 | 2018/02/12 |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000355882 |           | 8.1   |  |      |      |    |            |               |               |                         |                |                |            | 2018/05/11 | 2018/05/11 |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000355882 |           | 8.117 |  |      |      |    |            |               |               |                         |                |                |            | 2018/08/13 | 2018/08/13 |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000355882 |           | 8.25  |  |      |      |    |            |               |               |                         |                |                |            | 2018/11/12 | 2018/11/12 |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000355882 |           | 8.258 |  |      |      |    |            |               |               |                         |                |                |            | 2019/02/11 | 2019/02/11 |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000355882 |           | 7.942 |  |      |      |    |            |               |               |                         |                |                |            | 2019/05/13 | 2019/05/13 |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000355882 |           | 7.9   |  |      |      |    |            |               |               |                         |                |                |            | 2019/08/12 | 2019/08/12 |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000355882 |           | 7.658 |  |      |      |    |            |               |               |                         |                |                |            | 2019/11/11 | 2019/11/11 |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000355882 |           | 7.66  |  |      |      |    |            |               |               |                         |                |                |            | 2020/02/11 | 2020/02/11 |           |
| Linked Negotiable Certificates Of Deposit     | RANLNC201805113MPRMFIRNMB230.     | RAND MERCHANT BANK                                        | Matured | 2017/05/12 |  | 2018/05/11 | ZAM000355924 | 0         | 7.95  |  | MNTH | None | 12 | ZAR-PRIME  | MINUS-230-BPS |               | None                    | Ad Hoc         |                | 2017/05/12 |            |            | Category3 |
|                                               |                                   |                                                           |         |            |  |            | ZAM000355924 |           | 7.95  |  |      |      |    |            |               |               |                         |                |                |            | 2017/07/24 |            |           |
| Negotiable Certificates Of Deposit            | SBSNCDX201711132T7.825            | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2017/05/12 |  | 2017/11/13 | ZAM000356005 | 1000000   | 7.825 |  | TERM | None |    |            |               |               |                         |                |                | 2017/05/12 |            |            | Category2 |
| Negotiable Certificates Of Deposit            | IPNNCDX201805112T8.25             | INVESTEC BANK LIMITED                                     | Matured | 2017/05/12 |  | 2018/05/11 | ZAM000356070 | 61000000  | 8.25  |  | TERM | None |    |            |               |               |                         |                |                | 2017/05/12 |            |            | Category2 |
| Negotiable Certificates Of Deposit            |                                   |                                                           |         |            |  |            |              |           |       |  |      |      |    |            |               |               |                         |                |                |            |            |            |           |



|                                               |                                   |                                                           |         |            |  |            |              |            |       |      |      |      |            |                  |               |      |                |            |            |            |           |
|-----------------------------------------------|-----------------------------------|-----------------------------------------------------------|---------|------------|--|------------|--------------|------------|-------|------|------|------|------------|------------------|---------------|------|----------------|------------|------------|------------|-----------|
| Negotiable Certificates Of Deposit            | CBBNCDX201805152I8.775            | CAPITEC BANK LIMITED                                      | Matured | 2017/05/15 |  | 2018/05/15 | ZAM000356245 | 30000000   | 8.775 | ISDF | None |      |            |                  |               |      |                | 2017/05/15 |            | Category2  |           |
| Negotiable Certificates Of Deposit            | RANNCDX201805152T8.2000000        | RAND MERCHANT BANK                                        | Matured | 2017/05/15 |  | 2018/05/15 | ZAM000356245 | 0          | 8.2   | TERM | None |      |            |                  |               |      |                | 2017/05/15 | 2018/05/15 | Category2  |           |
| Commercial Paper Bills/ Capital Project Bills | ESKCPBX201805141                  | ESKOM HOLDINGS SOC LTD                                    | Matured | 2017/05/15 |  | 2018/05/14 | ZAM000356302 | 25000000   |       |      | None |      |            |                  |               |      |                | 2017/05/15 |            | Category1  |           |
| Negotiable Certificates Of Deposit            | NBKNCDX201711132T7.8              | NEDBANK CAPITAL                                           | Matured | 2017/05/15 |  | 2017/11/13 | ZAM000356278 | 20000000   | 7.8   | TERM | None |      |            |                  |               |      |                | 2017/05/15 |            | Category2  |           |
| Negotiable Certificates Of Deposit            | ABPNCDX201805152I8.2              | ABSA BANK LIMITED                                         | Matured | 2017/05/15 |  | 2018/05/15 | ZAM000356260 | 20000000   | 8.2   | ISDF | None |      |            |                  |               |      |                | 2017/05/15 |            | Category2  |           |
| Negotiable Certificates Of Deposit            | ABPNCDX201805152I8.2              | ABSA BANK LIMITED                                         | Matured | 2017/05/15 |  | 2018/05/15 | ZAM000356294 | 50000000   | 8.2   | ISDF | None |      |            |                  |               |      |                | 2017/05/15 | 2018/05/15 | Category2  |           |
| Linked Negotiable Certificates Of Deposit     | NBKLNCDD201805163IPRMNEDSMIP2.45  | NEDBANK CAPITAL                                           | Matured | 2017/05/16 |  | 2018/05/16 | ZAM000356500 | 100000000  | 7.8   | ISDF | None |      | ZAR-PRIME  | MINUS-2.45-PRCT  |               | None | Ad Hoc         | 2017/05/16 | 2018/05/16 | Category3  |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000356500 |            |       |      |      |      |            |                  |               |      |                | 2017/06/19 |            |            |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000356500 |            |       |      |      |      |            |                  |               |      |                | 2017/07/17 |            |            |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000356500 |            |       |      |      |      |            |                  |               |      |                | 2017/08/16 |            |            |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000356500 |            |       |      |      |      |            |                  |               |      |                | 2017/09/18 |            |            |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000356500 |            |       |      |      |      |            |                  |               |      |                | 2017/10/16 |            |            |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000356500 |            |       |      |      |      |            |                  |               |      |                | 2017/11/16 |            |            |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000356500 |            |       |      |      |      |            |                  |               |      |                | 2017/12/18 |            |            |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000356500 |            |       |      |      |      |            |                  |               |      |                | 2018/01/16 |            |            |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000356500 |            |       |      |      |      |            |                  |               |      |                | 2018/02/16 |            |            |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000356500 |            |       |      |      |      |            |                  |               |      |                | 2018/03/16 |            |            |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000356500 |            |       |      |      |      |            |                  |               |      |                | 2018/04/16 |            |            |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000356500 |            |       |      |      |      |            |                  |               |      |                | 2018/05/16 |            |            |           |
| Floating Rate Notes                           | RANFRNX201805163U03XXXXPLB80      | RAND MERCHANT BANK                                        | Matured | 2017/05/16 |  | 2018/05/16 | ZAM000356591 | 0          | 7.93  | ISDF | None |      | ZAR-JIBAR3 | PLUS-80-BPS      |               | None | Issuer Defined | 2017/05/16 | 2017/07/24 | Category3  |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000356591 |            | 7.858 |      |      |      |            |                  |               |      |                | 2017/08/16 | 2018/05/16 |            |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000356591 |            | 7.867 |      |      |      |            |                  |               |      |                | 2017/08/16 | 2017/08/16 |            |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000356591 |            | 7.867 |      |      |      |            |                  |               |      |                | 2017/11/16 | 2017/11/16 |            |           |
| Linked Negotiable Certificates Of Deposit     | NBKLNCDD201711163IPRMNEDSMIP2.725 | NEDBANK CAPITAL                                           | Matured | 2017/05/16 |  | 2017/11/16 | ZAM000356690 | 60000000   | 7.53  | ISDF | None |      | ZAR-PRIME  | MINUS-2.725-PRCT |               | None | Ad Hoc         | 2017/05/16 | 2018/02/16 | Category3  |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000356690 |            |       |      |      |      |            |                  |               |      |                | 2017/06/19 |            |            |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000356690 |            |       |      |      |      |            |                  |               |      |                | 2017/07/17 |            |            |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000356690 |            |       |      |      |      |            |                  |               |      |                | 2017/08/16 |            |            |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000356690 |            |       |      |      |      |            |                  |               |      |                | 2017/09/18 |            |            |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000356690 |            |       |      |      |      |            |                  |               |      |                | 2017/10/16 |            |            |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000356690 |            |       |      |      |      |            |                  |               |      |                | 2017/11/16 |            |            |           |
| Negotiable Certificates Of Deposit            | NBKNCDX201805162T8.2              | NEDBANK CAPITAL                                           | Matured | 2017/05/16 |  | 2018/05/16 | ZAM000356542 | 600000000  | 8.2   | TERM | None |      |            |                  |               |      |                | 2017/05/16 |            | Category2  |           |
| Negotiable Certificates Of Deposit            | IPNNCDX201709182T7.55             | INVESTEC BANK LIMITED                                     | Matured | 2017/05/16 |  | 2017/09/18 | ZAM000356625 | 80000000   | 7.55  | TERM | None |      |            |                  |               |      |                | 2017/05/16 |            | Category2  |           |
| Promissory Notes                              | TLPDPNX2017111141                 | THE LAND AND AGRICULTURE DEVELOPMENT BANK OF SOUTH AFRICA | Matured | 2017/05/16 |  | 2017/11/14 | ZAM000356641 | 50000000   |       |      | None |      |            |                  |               |      |                | 2017/05/16 |            | Category1  |           |
| Negotiable Certificates Of Deposit            | NBKNCDX201709182T7.475            | NEDBANK CAPITAL                                           | Matured | 2017/05/16 |  | 2017/09/18 | ZAM000356518 | 1000000000 | 7.475 | TERM | None |      |            |                  |               |      |                | 2017/05/16 |            | Category2  |           |
| Floating Rate Notes                           | RANFRNX201805163U03XXXXPLB90      | RAND MERCHANT BANK                                        | Matured | 2017/05/16 |  | 2018/05/16 | ZAM000356534 | 30000000   | 8.03  | ISDF | None |      | ZAR-JIBAR3 | PLUS-90-BPS      |               | None | Issuer Defined | 2017/05/16 |            | Category3  |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000356534 |            | 7.958 |      |      |      |            |                  |               |      |                | 2017/08/16 | 2018/05/16 |            |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000356534 |            | 7.967 |      |      |      |            |                  |               |      |                | 2017/11/16 | 2017/11/16 |            |           |
| Floating Rate Notes                           | ABPFRNX201805163U03XXXXPLP0.90000 | ABSA BANK LIMITED                                         | Matured | 2017/05/16 |  | 2018/05/16 | ZAM000356574 | 507000000  | 8.03  | ISDF | None |      | ZAR-JIBAR3 | PLUS-0.9-PRCT    |               | None | Issuer Defined | 2017/05/16 | 2018/02/16 | Category3  |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM00035674  |            |       |      |      |      |            |                  |               |      |                | 2017/08/16 | 2018/05/16 |            |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM00035674  |            | 7.958 |      |      |      |            |                  |               |      |                | 2017/08/16 | 2017/08/16 |            |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM00035674  |            | 7.967 |      |      |      |            |                  |               |      |                | 2017/11/16 | 2017/11/16 |            |           |
| Linked Negotiable Certificates Of Deposit     | SBSLNCDD201805163U03XXXXPLP0.9    | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2017/05/16 |  | 2018/05/16 | ZAM000356708 | 500000000  | 8.03  | ISDF | None |      | ZAR-JIBAR3 | PLUS-0.9-PRCT    |               | None | Issuer Defined | 2017/05/16 | 2018/02/16 | Category3  |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000356708 |            | 7.958 |      |      |      |            |                  |               |      |                | 2017/08/16 | 2018/05/16 |            |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000356708 |            | 7.967 |      |      |      |            |                  |               |      |                | 2017/11/16 | 2017/11/16 |            |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000356708 |            | 8.033 |      |      |      |            |                  |               |      |                | 2018/02/16 | 2018/02/16 |            |           |
| Negotiable Certificates Of Deposit            | NBKNCDX201707172T7.175            | NEDBANK CAPITAL                                           | Matured | 2017/05/16 |  | 2017/07/17 | ZAM000356526 | 2000000000 | 7.175 | TERM | None |      |            |                  |               |      |                | 2017/05/16 |            | Category2  |           |
| Negotiable Certificates Of Deposit            | SBSLNCDD201805162T8.175           | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2017/05/16 |  | 2018/05/16 | ZAM000356682 | 50000000   | 8.175 | TERM | None |      |            |                  |               |      |                | 2017/05/16 |            | Category2  |           |
| Promissory Notes                              | TLPDPNX2017111131                 | THE LAND AND AGRICULTURE DEVELOPMENT BANK OF SOUTH AFRICA | Matured | 2017/05/16 |  | 2017/11/13 | ZAM000356533 | 500000000  |       |      | None |      |            |                  |               |      |                | 2017/05/16 |            | Category1  |           |
| Negotiable Certificates Of Deposit            | RANNCDX201805162T8.2000000        | RAND MERCHANT BANK                                        | Matured | 2017/05/16 |  | 2018/05/16 | ZAM000356559 | 0          | 8.2   | TERM | None |      |            |                  |               |      |                | 2017/05/16 |            | Category2  |           |
| Floating Rate Notes                           | RANFRNX201806153U03XXXXPLB91.5    | RAND MERCHANT BANK                                        | Matured | 2017/05/16 |  | 2018/06/15 | ZAM000356492 | 250000000  | 8.04  | ISDF | None |      | ZAR-JIBAR3 | PLUS-91.5-BPS    |               | None | Issuer Defined | 2017/05/16 |            | Category3  |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000356492 |            | 8.232 |      |      |      |            |                  |               |      |                | 2017/06/19 | 2018/06/19 |            |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000356492 |            | 7.948 |      |      |      |            |                  |               |      |                | 2017/09/18 | 2017/09/18 |            |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000356492 |            | 8.057 |      |      |      |            |                  |               |      |                | 2017/12/18 | 2017/12/18 |            |           |
| Floating Rate Notes                           | ABPFRNX201805163U03XXXXPLP0.80000 | ABSA BANK LIMITED                                         | Matured | 2017/05/16 |  | 2018/05/16 | ZAM000356492 |            | 8.04  |      |      |      | ZAR-JIBAR3 | PLUS-0.8-PRCT    |               | None | Issuer Defined | 2017/05/16 | 2018/03/16 | Category3  |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000356583 | 100000000  | 7.93  | ISDF | None |      |            |                  |               |      |                | 2017/08/16 | 2018/05/16 |            |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000356583 |            | 7.858 |      |      |      |            |                  |               |      |                | 2017/08/16 | 2017/08/16 |            |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000356583 |            | 7.867 |      |      |      |            |                  |               |      |                | 2017/11/16 | 2017/11/16 |            |           |
| Linked Negotiable Certificates Of Deposit     | RANLNCDD201711163MPRMFIRNMIB275   | RAND MERCHANT BANK                                        | Matured | 2017/05/16 |  | 2017/11/16 | ZAM000356583 | 100000000  | 7.93  |      | MNTH | None | 16         | ZAR-PRIME        | MINUS-275-BPS |      | None           | Ad Hoc     | 2017/05/16 | 2018/02/16 | Category3 |
| Linked Negotiable Certificates Of Deposit     | SBSLNCDD201711163IPRMSBZAMIP2.8   | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2017/05/16 |  | 2017/11/16 | ZAM000356476 |            | 7.5   |      |      |      |            |                  |               |      |                | 2017/07/24 |            | Category3  |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000356450 | 100000000  | 7.45  | ISDF | None |      | ZAR-PRIME  | MINUS-2.8-PRCT   |               | None | Ad Hoc         | 2017/05/16 |            | Category3  |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000356450 |            |       |      |      |      |            |                  |               |      |                | 2017/06/19 |            |            |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000356450 |            |       |      |      |      |            |                  |               |      |                | 2017/07/17 |            |            |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000356450 |            |       |      |      |      |            |                  |               |      |                | 2017/08/16 |            |            |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000356450 |            |       |      |      |      |            |                  |               |      |                | 2017/09/18 |            |            |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000356450 |            |       |      |      |      |            |                  |               |      |                | 2017/10/16 |            |            |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000356450 |            |       |      |      |      |            |                  |               |      |                | 2017/11/16 |            |            |           |
| Floating Rate Notes                           | RANFRNX201805163U03XXXXPLB80      | RAND MERCHANT BANK                                        | Matured | 2017/05/16 |  | 2018/05/16 | ZAM000356724 | 120000000  | 7.93  | ISDF | None |      | ZAR-JIBAR3 | PLUS-80-BPS      |               | None | Issuer Defined | 2017/05/16 | 2017/07/24 | Category3  |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000356724 |            |       |      |      |      |            |                  |               |      |                | 2017/08/16 | 2018/05/16 |            |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000356724 |            | 7.858 |      |      |      |            |                  |               |      |                | 2017/08/16 | 2017/08/16 |            |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000356724 |            | 7.867 |      |      |      |            |                  |               |      |                | 2017/11/16 | 2017/11/16 |            |           |
| Promissory Notes                              | TLPDPNX201805151                  | THE LAND AND AGRICULTURE DEVELOPMENT BANK OF SOUTH AFRICA | Matured | 2017/05/16 |  | 2018/05/15 | ZAM000356666 | 1000000000 |       |      | None |      |            |                  |               |      |                | 2017/05/16 |            | Category1  |           |
| Linked Negotiable Certificates Of Deposit     | IPNLCDD202005153U03XXXXXPLP1.175  | INVESTEC BANK LIMITED                                     | Matured | 2017/05/16 |  | 2020/05/15 | ZAM000356484 | 0          | 7.73  | ISDF | None |      | ZAR-JIBAR3 | PLUS-1.175-PRCT  |               | None | Issuer Defined | 2017/05/16 | 2020/02/17 | Category3  |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000356484 |            |       |      |      |      |            |                  |               |      |                | 2020/05/15 |            |            |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000356484 |            | 8.233 |      |      |      |            |                  |               |      |                | 2017/08/15 | 2017/08/15 |            |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000356484 |            | 8.242 |      |      |      |            |                  |               |      |                | 2017/11/15 | 2017/11/15 |            |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000356484 |            | 8.308 |      |      |      |            |                  |               |      |                | 2018/02/15 | 2018/02/15 |            |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000356484 |            | 8.075 |      |      |      |            |                  |               |      |                | 2018/05/15 | 2018/05/15 |            |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000356484 |            | 8.183 |      |      |      |            |                  |               |      |                | 2018/08/15 | 2018/08/15 |            |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000356484 |            | 8.192 |      |      |      |            |                  |               |      |                | 2018/11/15 | 2018/11/15 |            |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000356484 |            | 8.325 |      |      |      |            |                  |               |      |                | 2019/02/15 | 2019/02/15 |            |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000356484 |            | 8.333 |      |      |      |            |                  |               |      |                | 2019/05/15 | 2019/05/15 |            |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000356484 |            | 8.008 |      |      |      |            |                  |               |      |                | 2019/08/15 | 2019/08/15 |            |           |
|                                               |                                   |                                                           |         |            |  |            | ZAM000356484 |            | 7.975 |      |      |      |            |                  |               |      |                | 2019/11/15 | 2019/11/15 |            |           |
| Linked Negotiable Certificates Of Deposit     | IPNLCDD202005153U03XXXXXPLP1.175  | INVESTEC BANK LIMITED                                     | Matured | 2017/05/16 |  | 2020/05/15 | ZAM000356716 | 1000000000 | 7.73  | ISDF | None |      | ZAR-JIBAR3 | PLUS-1.175-PRCT  |               | None | Issuer Defined | 2017/05/16 | 2020/0     |            |           |



[illegible]



[illegible]



|                                               |                                   |                                                           |         |            |  |            |              |           |       |      |      |      |            |                 |                 |                         |                |                |            |            |            |
|-----------------------------------------------|-----------------------------------|-----------------------------------------------------------|---------|------------|--|------------|--------------|-----------|-------|------|------|------|------------|-----------------|-----------------|-------------------------|----------------|----------------|------------|------------|------------|
| Negotiable Certificates Of Deposit            | SBSNCDX201708252T7.225            | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2017/05/26 |  | 2017/08/25 | ZAM000358456 | 10000000  | 7.225 | TERM | None |      |            |                 |                 |                         |                | 2017/05/26     |            |            | Category2  |
| Floating Rate Notes                           | RANFRNX201805253J03XXXXPLB90.     | RAND MERCHANT BANK                                        | Matured | 2017/05/26 |  | 2017/05/25 | ZAM000358555 | 290000000 | 8.03  | ISDF | None |      | ZAR-JIBAR3 | PLUS-90-BPS     |                 | None                    | Issuer Defined | 2017/05/26     |            |            | Category3  |
|                                               |                                   |                                                           |         |            |  |            | ZAM000358555 |           | 7.95  |      |      |      |            |                 |                 |                         |                |                |            | 2018/05/25 |            |
|                                               |                                   |                                                           |         |            |  |            | ZAM000358555 |           | 8.025 |      |      |      |            |                 |                 |                         |                |                |            | 2017/08/25 | 2017/08/25 |
|                                               |                                   |                                                           |         |            |  |            | ZAM000358555 |           | 8.025 |      |      |      |            |                 |                 |                         |                |                |            | 2017/11/27 | 2017/11/27 |
| Negotiable Certificates Of Deposit            | ABPNCDX201805252I6.125            | ABSA BANK LIMITED                                         | Matured | 2017/05/26 |  | 2018/05/25 | ZAM000358423 | 500000000 | 8.125 | ISDF | None |      |            |                 |                 |                         |                | 2017/05/26     |            |            | Category2  |
|                                               |                                   |                                                           |         |            |  |            | ZAM000358423 |           |       |      |      |      |            |                 |                 |                         |                |                |            | 2018/05/25 |            |
| Negotiable Certificates Of Deposit            | RANNCDX201805252T8.1250000        | RAND MERCHANT BANK                                        | Matured | 2017/05/26 |  | 2018/05/25 | ZAM000358431 | 6000000   | 8.125 | TERM | None |      |            |                 |                 |                         |                | 2017/05/26     |            |            | Category2  |
| Negotiable Certificates Of Deposit            | SBSNCDX201711272T7.775            | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2017/05/26 |  | 2017/11/27 | ZAM000358484 | 12000000  | 7.775 | TERM | None |      |            |                 |                 |                         |                | 2017/05/26     |            |            | Category2  |
| Promissory Notes                              | SBSFNXX201805252T7.45             | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2017/05/26 |  | 2018/05/25 | ZAM000358563 | 20000000  | 7.45  | TERM | None |      |            |                 |                 |                         |                | 2017/05/26     |            |            | Category2  |
| Linked Negotiable Certificates Of Deposit     | IPNLNCD201711273J03XXXXPLP0.4     | INVESTEC BANK LIMITED                                     | Matured | 2017/05/26 |  | 2017/11/27 | ZAM000358498 | 550000000 | 7.733 | ISDF | None |      | ZAR-JIBAR3 | PLUS-0.4-PRCT   |                 | None                    | Issuer Defined | 2017/05/26     |            |            | Category3  |
|                                               |                                   |                                                           |         |            |  |            | ZAM000358498 |           |       |      |      |      |            |                 |                 |                         |                |                |            | 2017/11/27 | 2017/11/27 |
|                                               |                                   |                                                           |         |            |  |            | ZAM000358498 |           |       |      |      |      |            |                 |                 |                         |                |                |            | 2017/08/28 | 2017/08/28 |
| Linked Negotiable Certificates Of Deposit     | SBSLNCD201805283J03XXXXPLP0.8     | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2017/05/26 |  | 2018/05/28 | ZAM000358449 | 5000000   | 7.93  | ISDF | None |      | ZAR-JIBAR3 | PLUS-0.8-PRCT   |                 | None                    | Issuer Defined | 2017/05/26     |            |            | Category3  |
|                                               |                                   |                                                           |         |            |  |            | ZAM000358449 |           |       |      |      |      |            |                 |                 |                         |                |                |            | 2017/08/28 | 2017/08/28 |
|                                               |                                   |                                                           |         |            |  |            | ZAM000358449 |           |       |      |      |      |            |                 |                 |                         |                |                |            | 2018/05/28 |            |
|                                               |                                   |                                                           |         |            |  |            | ZAM000358449 |           | 7.925 |      |      |      |            |                 |                 |                         |                |                |            | 2017/08/28 | 2017/08/28 |
|                                               |                                   |                                                           |         |            |  |            | ZAM000358449 |           | 7.955 |      |      |      |            |                 |                 |                         |                |                |            | 2017/11/27 | 2017/11/27 |
| Negotiable Certificates Of Deposit            | RANNCDX201805252T8.1250000        | RAND MERCHANT BANK                                        | Matured | 2017/05/26 |  | 2018/05/25 | ZAM000358415 | 44000000  | 8.125 | TERM | None |      |            |                 |                 |                         |                | 2017/05/26     |            |            | Category2  |
| Promissory Notes                              | TLDPFNXX201805251                 | THE LAND AND AGRICULTURE DEVELOPMENT BANK OF SOUTH AFRICA | Matured | 2017/05/26 |  | 2018/05/25 | ZAM000358407 | 16000000  |       | None | None |      |            |                 |                 |                         |                | 2017/05/26     |            |            | Category1  |
| Promissory Notes                              | TLDPFNXX201711281                 | THE LAND AND AGRICULTURE DEVELOPMENT BANK OF SOUTH AFRICA | Matured | 2017/05/26 |  | 2017/11/28 | ZAM000358472 | 37000000  |       | None | None |      |            |                 |                 |                         |                | 2017/05/26     |            |            | Category1  |
| Linked Negotiable Certificates Of Deposit     | IPNLNCD201805253J03XXXXPLP0.875   | INVESTEC BANK LIMITED                                     | Matured | 2017/05/26 |  | 2018/05/25 | ZAM000358506 | 180000000 |       | 8    | ISDF | None |            | ZAR-JIBAR3      | PLUS-0.875-PRCT |                         | None           | Issuer Defined | 2017/05/26 |            | Category3  |
|                                               |                                   |                                                           |         |            |  |            | ZAM000358506 |           |       |      |      |      |            |                 |                 |                         |                |                |            | 2018/05/25 |            |
|                                               |                                   |                                                           |         |            |  |            | ZAM000358506 |           | 7.925 |      |      |      |            |                 |                 |                         |                |                |            | 2017/08/25 | 2017/08/25 |
|                                               |                                   |                                                           |         |            |  |            | ZAM000358506 |           | 8     |      |      |      |            |                 |                 |                         |                |                |            | 2017/11/27 | 2017/11/27 |
|                                               |                                   |                                                           |         |            |  |            | ZAM000358506 |           | 8.03  |      |      |      |            |                 |                 |                         |                |                |            | 2018/02/26 | 2018/02/26 |
| Floating Rate Notes                           | RANFRNX201805253J03XXXXPLB90.     | RAND MERCHANT BANK                                        | Matured | 2017/05/26 |  | 2018/05/25 | ZAM000358548 | 131000000 | 8.03  | ISDF | None |      | ZAR-JIBAR3 | PLUS-90-BPS     |                 | None                    | Issuer Defined | 2017/05/26     |            |            | Category3  |
|                                               |                                   |                                                           |         |            |  |            | ZAM000358548 |           |       |      |      |      |            |                 |                 |                         |                |                |            | 2018/05/25 |            |
|                                               |                                   |                                                           |         |            |  |            | ZAM000358548 |           | 8.025 |      |      |      |            |                 |                 |                         |                |                |            | 2017/08/28 | 2017/08/28 |
|                                               |                                   |                                                           |         |            |  |            | ZAM000358548 |           | 8.025 |      |      |      |            |                 |                 |                         |                |                |            | 2017/11/27 | 2017/11/27 |
| Floating Rate Notes                           | RANFRNX201805293J03XXXXPLB90.     | RAND MERCHANT BANK                                        | Matured | 2017/05/29 |  | 2018/05/29 | ZAM000358785 | 630000000 | 8.03  | ISDF | None |      | ZAR-JIBAR3 | PLUS-90-BPS     |                 | None                    | Issuer Defined | 2017/05/29     |            |            | Category3  |
|                                               |                                   |                                                           |         |            |  |            | ZAM000358785 |           |       |      |      |      |            |                 |                 |                         |                |                |            | 2018/05/29 |            |
|                                               |                                   |                                                           |         |            |  |            | ZAM000358785 |           | 7.95  |      |      |      |            |                 |                 |                         |                |                |            | 2017/08/29 | 2017/08/29 |
|                                               |                                   |                                                           |         |            |  |            | ZAM000358785 |           | 8.025 |      |      |      |            |                 |                 |                         |                |                |            | 2017/11/29 | 2017/11/29 |
|                                               |                                   |                                                           |         |            |  |            | ZAM000358785 |           | 8.025 |      |      |      |            |                 |                 |                         |                |                |            | 2018/02/28 | 2018/02/28 |
| Floating Rate Notes                           | ABPFRNX201805293J03XXXXPLP0.82500 | ABSA BANK LIMITED                                         | Matured | 2017/05/29 |  | 2018/05/29 | ZAM000358571 | 20000000  | 7.95  | ISDF | None |      | ZAR-JIBAR3 | PLUS-0.825-PRCT |                 | None                    | Issuer Defined | 2017/05/29     |            |            | Category3  |
|                                               |                                   |                                                           |         |            |  |            | ZAM000358571 |           |       |      |      |      |            |                 |                 |                         |                |                |            | 2018/05/29 |            |
|                                               |                                   |                                                           |         |            |  |            | ZAM000358571 |           | 7.875 |      |      |      |            |                 |                 |                         |                |                |            | 2017/08/29 | 2017/08/29 |
|                                               |                                   |                                                           |         |            |  |            | ZAM000358571 |           | 7.95  |      |      |      |            |                 |                 |                         |                |                |            | 2017/11/29 | 2017/11/29 |
|                                               |                                   |                                                           |         |            |  |            | ZAM000358571 |           | 7.95  |      |      |      |            |                 |                 |                         |                |                |            | 2018/02/28 | 2018/02/28 |
| Negotiable Certificates Of Deposit            | IPNINCDX201805292T8.225           | INVESTEC BANK LIMITED                                     | Matured | 2017/05/29 |  | 2018/05/29 | ZAM000358544 | 100000000 | 8.225 | TERM | None |      |            |                 |                 |                         |                | 2017/05/29     |            |            | Category2  |
| Negotiable Certificates Of Deposit            | RANNCDX201711272T7.8000000        | RAND MERCHANT BANK                                        | Matured | 2017/05/29 |  | 2017/11/27 | ZAM000358738 | 120000000 | 7.8   | TERM | None |      |            |                 |                 |                         |                | 2017/05/29     |            |            | Category2  |
| Negotiable Certificates Of Deposit            | IPNINCDX201708282T7.35            | INVESTEC BANK LIMITED                                     | Matured | 2017/05/29 |  | 2017/08/28 | ZAM000358829 | 93000000  | 7.35  | TERM | None |      |            |                 |                 |                         |                | 2017/05/29     |            |            | Category2  |
| Linked Negotiable Certificates Of Deposit     | IPNLNCD201805293J03XXXXPLP0.85    | INVESTEC BANK LIMITED                                     | Matured | 2017/05/29 |  | 2018/05/29 | ZAM000358688 | 100000000 | 7.98  | ISDF | None |      | ZAR-JIBAR3 | PLUS-0.85-PRCT  |                 | None                    | Issuer Defined | 2017/05/29     |            |            | Category3  |
|                                               |                                   |                                                           |         |            |  |            | ZAM000358688 |           |       |      |      |      |            |                 |                 |                         |                |                |            | 2018/05/29 |            |
|                                               |                                   |                                                           |         |            |  |            | ZAM000358688 |           | 7.9   |      |      |      |            |                 |                 |                         |                |                |            | 2017/08/29 | 2017/08/29 |
|                                               |                                   |                                                           |         |            |  |            | ZAM000358688 |           | 7.975 |      |      |      |            |                 |                 |                         |                |                |            | 2017/11/29 | 2017/11/29 |
|                                               |                                   |                                                           |         |            |  |            | ZAM000358688 |           | 7.975 |      |      |      |            |                 |                 |                         |                |                |            | 2018/02/28 | 2018/02/28 |
| Floating Rate Notes                           | ABPFRNX201805293J03XXXXPLP0.90000 | ABSA BANK LIMITED                                         | Matured | 2017/05/29 |  | 2018/05/29 | ZAM000358845 | 350000000 | 8.03  | ISDF | None |      | ZAR-JIBAR3 | PLUS-0.9-PRCT   |                 | None                    | Issuer Defined | 2017/05/29     |            |            | Category3  |
|                                               |                                   |                                                           |         |            |  |            | ZAM000358845 |           |       |      |      |      |            |                 |                 |                         |                |                |            | 2018/05/29 |            |
|                                               |                                   |                                                           |         |            |  |            | ZAM000358845 |           | 7.95  |      |      |      |            |                 |                 |                         |                |                |            | 2017/08/29 | 2017/08/29 |
|                                               |                                   |                                                           |         |            |  |            | ZAM000358845 |           | 8.025 |      |      |      |            |                 |                 |                         |                |                |            | 2017/11/29 | 2017/11/29 |
|                                               |                                   |                                                           |         |            |  |            | ZAM000358845 |           | 8.025 |      |      |      |            |                 |                 |                         |                |                |            | 2018/02/28 | 2018/02/28 |
| Negotiable Certificates Of Deposit            | ABPNCDX201708292T7.275            | ABSA BANK LIMITED                                         | Matured | 2017/05/29 |  | 2017/08/29 | ZAM000358787 | 1100000   | 7.275 | ISDF | None |      |            |                 |                 |                         |                | 2017/05/29     |            |            | Category2  |
|                                               |                                   |                                                           |         |            |  |            | ZAM000358787 |           |       |      |      |      |            |                 |                 |                         |                |                |            | 2017/08/29 | 2017/08/29 |
| Negotiable Certificates Of Deposit            | ABPNCDX201805292I8.225            | ABSA BANK LIMITED                                         | Matured | 2017/05/29 |  | 2018/05/29 | ZAM000358589 | 183000000 | 8.225 | ISDF | None |      |            |                 |                 |                         |                | 2017/05/29     |            |            | Category2  |
|                                               |                                   |                                                           |         |            |  |            | ZAM000358589 |           |       |      |      |      |            |                 |                 |                         |                |                |            | 2018/05/29 |            |
| Negotiable Certificates Of Deposit            | ABPNCDX201805292I8.175            | ABSA BANK LIMITED                                         | Matured | 2017/05/29 |  | 2018/05/29 | ZAM000358811 | 40000000  | 8.175 | ISDF | None |      |            |                 |                 |                         |                | 2017/05/29     |            |            | Category2  |
|                                               |                                   |                                                           |         |            |  |            | ZAM000358811 |           |       |      |      |      |            |                 |                 |                         |                |                |            | 2018/05/29 |            |
| Floating Rate Notes                           | ABPFRNX201805293J03XXXXPLP0.90000 | ABSA BANK LIMITED                                         | Matured | 2017/05/29 |  | 2018/05/29 | ZAM000358621 | 376000000 | 8.03  | ISDF | None |      | ZAR-JIBAR3 | PLUS-0.9-PRCT   |                 | None                    | Issuer Defined | 2017/05/29     |            |            | Category3  |
|                                               |                                   |                                                           |         |            |  |            | ZAM000358621 |           |       |      |      |      |            |                 |                 |                         |                |                |            | 2018/05/29 |            |
|                                               |                                   |                                                           |         |            |  |            | ZAM000358621 |           | 7.95  |      |      |      |            |                 |                 |                         |                |                |            | 2017/08/29 | 2017/08/29 |
|                                               |                                   |                                                           |         |            |  |            | ZAM000358621 |           | 8.025 |      |      |      |            |                 |                 |                         |                |                |            | 2017/11/29 | 2017/11/29 |
|                                               |                                   |                                                           |         |            |  |            | ZAM000358621 |           | 8.025 |      |      |      |            |                 |                 |                         |                |                |            | 2018/02/28 | 2018/02/28 |
| Floating Rate Notes                           | TLDFRNXX201805293J03XXXXPLB140.   | THE LAND AND AGRICULTURE DEVELOPMENT BANK OF SOUTH AFRICA | Matured | 2017/05/29 |  | 2018/05/29 | ZAM000358860 | 25000000  | 8.53  | ISDF | None |      | ZAR-JIBAR3 | PLUS-140-BPS    |                 | Quarterly Payment Cycle | Issuer Defined | 2017/05/29     |            |            | Category3  |
|                                               |                                   |                                                           |         |            |  |            | ZAM000358860 |           |       |      |      |      |            |                 |                 |                         |                |                |            | 2018/05/29 |            |
|                                               |                                   |                                                           |         |            |  |            | ZAM000358860 |           | 8.45  |      |      |      |            |                 |                 |                         |                |                |            | 2017/08/29 | 2017/08/29 |
|                                               |                                   |                                                           |         |            |  |            | ZAM000358860 |           | 8.525 |      |      |      |            |                 |                 |                         |                |                |            | 2017/11/29 | 2017/11/29 |
|                                               |                                   |                                                           |         |            |  |            | ZAM000358860 |           | 8.552 |      |      |      |            |                 |                 |                         |                |                |            | 2018/02/28 | 2018/02/28 |
| Negotiable Certificates Of Deposit            | RANNCDX201805292T8.1750000        | RAND MERCHANT BANK                                        | Matured | 2017/05/29 |  | 2018/05/29 | ZAM000358597 | 0         |       | TERM | None |      |            |                 |                 |                         |                | 2017/05/29     |            |            | Category2  |
| Negotiable Certificates Of Deposit            | SBSNCDX201708292T7.225            | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2017/05/29 |  | 2017/08/29 | ZAM000358779 | 21000000  | 7.225 | TERM | None |      |            |                 |                 |                         |                | 2017/05/29     |            |            | Category2  |
| Negotiable Certificates Of Deposit            | SBSNCDX201709292T7.45             | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2017/05/29 |  | 2018/05/29 | ZAM000358803 | 11000000  | 7.45  | TERM | None |      |            |                 |                 |                         |                | 2017/05/29     |            |            | Category2  |
| Negotiable Certificates Of Deposit            | SBSNCDX201709292T7.75             | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2017/05/29 |  | 2017/11/29 | ZAM000358896 | 15000000  | 7.775 | TERM | None |      |            |                 |                 |                         |                | 2017/05/29     |            |            | Category2  |
| Commercial Paper Bills/ Capital Project Bills | ESKCPBX201805281                  | ESKOM HOLDINGS SOC LTD                                    | Matured | 2017/05/29 |  | 2018/05/29 | ZAM000358830 | 30000000  |       | None | None |      |            |                 |                 |                         |                | 2017/05/29     |            |            | Category2  |
| Negotiable Certificates Of Deposit            | NBKNCX201805292T8.175             | NEDBANK CAPITAL                                           | Matured | 2017/05/29 |  | 2018/05/29 | ZAM000358895 | 170000000 | 8.175 | TERM | None |      |            |                 |                 |                         |                | 2017/05/29     |            |            | Category2  |
| Negotiable Certificates Of Deposit            | IPNINCDX201707282T7.2             | INVESTEC BANK LIMITED                                     | Matured | 2017/05/29 |  | 2017/07/28 | ZAM000358837 | 20000000  | 7.2   | TERM | None |      |            |                 |                 |                         |                | 2017/05/29     |            |            | Category2  |
| Negotiable Certificates Of Deposit            | IPNINCDX201710302T7.70            | INVESTEC BANK LIMITED                                     | Matured | 2017/05/29 |  | 2017/10/30 | ZAM000358662 | 35000000  | 7.7   | TERM | None |      |            |                 |                 |                         |                | 2017/05/29     |            |            | Category2  |
| Negotiable Certificates Of Deposit            | SBSNCDX201706292T7.7              | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2017/05/29 |  | 2017/06/29 | ZAM000358670 | 10000000  | 7     | TERM | None |      |            |                 |                 |                         |                | 2017/05/29     |            | </         |            |



|                                               |                                   |                                                           |         |            |            |              |            |       |      |      |  |            |                 |                         |                |            |            |            |            |
|-----------------------------------------------|-----------------------------------|-----------------------------------------------------------|---------|------------|------------|--------------|------------|-------|------|------|--|------------|-----------------|-------------------------|----------------|------------|------------|------------|------------|
| Floating Rate Notes                           | ABPFRNX201805313U03XXXXPLP0.82500 | ABSA BANK LIMITED                                         | Matured | 2017/05/31 | 2018/05/31 | ZAM000358280 | 31000000   | 7.925 | ISDF | None |  | ZAR-JIBAR3 | PLUS-0.825-PRCT | None                    | Issuer Defined | 2017/05/31 | 2018/02/28 | 2018/02/28 | Category3  |
|                                               |                                   |                                                           |         |            |            | ZAM000359165 |            | 7.95  |      |      |  |            |                 |                         |                |            |            | 2018/05/31 |            |
|                                               |                                   |                                                           |         |            |            | ZAM000359165 |            | 7.875 |      |      |  |            |                 |                         |                |            |            | 2017/08/31 | 2017/08/31 |
|                                               |                                   |                                                           |         |            |            | ZAM000359165 |            | 7.95  |      |      |  |            |                 |                         |                |            |            | 2017/11/30 | 2017/11/30 |
|                                               |                                   |                                                           |         |            |            | ZAM000359165 |            | 7.95  |      |      |  |            |                 |                         |                |            |            | 2018/02/28 | 2018/02/28 |
| Negotiable Certificates Of Deposit            | NBKNCDX201805312T8.15             | NEDBANK CAPITAL                                           | Matured | 2017/05/31 | 2018/05/31 | ZAM000359215 | 8000000    | 8.15  | TERM | None |  |            |                 |                         |                |            | 2017/05/31 |            | Category2  |
| Floating Rate Notes                           | ABPFRNX201805313U03XXXXPLP0.82500 | ABSA BANK LIMITED                                         | Matured | 2017/05/31 | 2018/05/31 | ZAM000359223 | 20000000   | 7.95  | ISDF | None |  | ZAR-JIBAR3 | PLUS-0.825-PRCT | None                    | Issuer Defined | 2017/05/31 | 2017/05/31 |            | Category3  |
|                                               |                                   |                                                           |         |            |            | ZAM000359223 |            |       |      |      |  |            |                 |                         |                |            |            | 2018/05/31 |            |
|                                               |                                   |                                                           |         |            |            | ZAM000359223 |            | 7.875 |      |      |  |            |                 |                         |                |            |            | 2017/08/31 | 2017/08/31 |
|                                               |                                   |                                                           |         |            |            | ZAM000359223 |            | 7.95  |      |      |  |            |                 |                         |                |            |            | 2017/11/30 | 2017/11/30 |
|                                               |                                   |                                                           |         |            |            | ZAM000359223 |            | 7.95  |      |      |  |            |                 |                         |                |            |            | 2018/02/28 | 2018/02/28 |
| Floating Rate Notes                           | RANFRNX202005293U03XXXXPLB115.    | RAND MERCHANT BANK                                        | Matured | 2017/05/31 | 2020/05/29 | ZAM000359090 | 13000000   | 7.66  | ISDF | None |  | ZAR-JIBAR3 | PLUS-115-BPS    | None                    | Issuer Defined | 2017/05/31 |            |            | Category3  |
|                                               |                                   |                                                           |         |            |            | ZAM000359090 |            |       |      |      |  |            |                 |                         |                |            |            | 2020/05/29 |            |
|                                               |                                   |                                                           |         |            |            | ZAM000359090 |            | 8.2   |      |      |  |            |                 |                         |                |            |            | 2017/08/28 | 2017/08/28 |
|                                               |                                   |                                                           |         |            |            | ZAM000359090 |            | 8.275 |      |      |  |            |                 |                         |                |            |            | 2017/11/29 | 2017/11/29 |
|                                               |                                   |                                                           |         |            |            | ZAM000359090 |            | 8.275 |      |      |  |            |                 |                         |                |            |            | 2018/02/28 | 2018/02/28 |
|                                               |                                   |                                                           |         |            |            | ZAM000359090 |            | 8.058 |      |      |  |            |                 |                         |                |            |            | 2018/05/29 | 2018/05/29 |
|                                               |                                   |                                                           |         |            |            | ZAM000359090 |            | 8.158 |      |      |  |            |                 |                         |                |            |            | 2018/08/29 | 2018/08/29 |
|                                               |                                   |                                                           |         |            |            | ZAM000359090 |            | 8.3   |      |      |  |            |                 |                         |                |            |            | 2018/11/29 | 2018/11/29 |
|                                               |                                   |                                                           |         |            |            | ZAM000359090 |            | 8.3   |      |      |  |            |                 |                         |                |            |            | 2019/02/28 | 2019/02/28 |
|                                               |                                   |                                                           |         |            |            | ZAM000359090 |            | 8.275 |      |      |  |            |                 |                         |                |            |            | 2019/05/29 | 2019/05/29 |
|                                               |                                   |                                                           |         |            |            | ZAM000359090 |            | 7.967 |      |      |  |            |                 |                         |                |            |            | 2019/08/29 | 2019/08/29 |
|                                               |                                   |                                                           |         |            |            | ZAM000359090 |            | 7.958 |      |      |  |            |                 |                         |                |            |            | 2019/11/29 | 2019/11/29 |
|                                               |                                   |                                                           |         |            |            | ZAM000359090 |            | 7.658 |      |      |  |            |                 |                         |                |            |            | 2020/02/28 | 2020/02/28 |
| Linked Negotiable Certificates Of Deposit     | NBKLCND201711303IPRMNEDSMIP2.65   | NEDBANK CAPITAL                                           | Matured | 2017/05/31 | 2017/11/30 | ZAM000359231 | 10000000   | 7.6   | ISDF | None |  | ZAR-PRIME  | MINUS-2.65-PRCT | None                    | Ad Hoc         | 2017/05/31 |            |            | Category3  |
|                                               |                                   |                                                           |         |            |            | ZAM000359231 |            |       |      |      |  |            |                 |                         |                |            |            | 2017/06/30 |            |
|                                               |                                   |                                                           |         |            |            | ZAM000359231 |            |       |      |      |  |            |                 |                         |                |            |            | 2017/07/31 |            |
|                                               |                                   |                                                           |         |            |            | ZAM000359231 |            |       |      |      |  |            |                 |                         |                |            |            | 2017/08/30 |            |
|                                               |                                   |                                                           |         |            |            | ZAM000359231 |            |       |      |      |  |            |                 |                         |                |            |            | 2017/09/29 |            |
|                                               |                                   |                                                           |         |            |            | ZAM000359231 |            |       |      |      |  |            |                 |                         |                |            |            | 2017/10/30 |            |
|                                               |                                   |                                                           |         |            |            | ZAM000359231 |            |       |      |      |  |            |                 |                         |                |            |            | 2017/11/30 |            |
| Linked Negotiable Certificates Of Deposit     | SBSLCND201805313U06XXXXPLP0.325   | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2017/05/31 | 2018/05/31 | ZAM000359238 | 15000000   | 8.03  | ISDF | None |  | ZAR-JIBAR6 | PLUS-0.325-PRCT | None                    | Issuer Defined | 2017/05/31 | 2017/07/24 |            | Category3  |
|                                               |                                   |                                                           |         |            |            | ZAM000359238 |            |       |      |      |  |            |                 |                         |                |            |            | 2018/05/31 |            |
| Negotiable Certificates Of Deposit            | ABPNCDX201805312I8.175            | ABSA BANK LIMITED                                         | Matured | 2017/05/31 | 2018/05/31 | ZAM000359207 | 8000000    | 8.175 | ISDF | None |  |            |                 |                         |                |            |            | 2017/11/30 | 2017/11/30 |
|                                               |                                   |                                                           |         |            |            | ZAM000359207 |            |       |      |      |  |            |                 |                         |                |            |            | 2017/05/31 |            |
| Negotiable Certificates Of Deposit            | ABPNCDX201711302I7.825            | ABSA BANK LIMITED                                         | Matured | 2017/05/31 | 2017/11/30 | ZAM000359108 | 15000000   | 7.825 | ISDF | None |  |            |                 |                         |                |            |            | 2018/05/31 |            |
|                                               |                                   |                                                           |         |            |            | ZAM000359108 |            |       |      |      |  |            |                 |                         |                |            |            | 2017/05/31 | Category2  |
| Treasury Bills                                | NATTBX201708301                   | GOVERNMENT OF SOUTH AFRICA                                | Matured | 2017/05/31 | 2017/08/30 | ZAM000358480 | 255500000  |       |      | None |  |            |                 |                         |                |            | 2017/05/31 |            | Category1  |
| Linked Negotiable Certificates Of Deposit     | SBSLCND201805313U03XXXXPLP0.8     | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2017/05/31 | 2018/05/31 | ZAM000359256 | 20000000   | 7.93  | ISDF | None |  | ZAR-JIBAR3 | PLUS-0.8-PRCT   | None                    | Issuer Defined | 2017/05/31 |            |            | Category3  |
|                                               |                                   |                                                           |         |            |            | ZAM000359256 |            |       |      |      |  |            |                 |                         |                |            |            | 2018/05/31 |            |
|                                               |                                   |                                                           |         |            |            | ZAM000359256 |            | 7.85  |      |      |  |            |                 |                         |                |            |            | 2017/08/31 | 2017/08/31 |
|                                               |                                   |                                                           |         |            |            | ZAM000359256 |            | 7.925 |      |      |  |            |                 |                         |                |            |            | 2017/11/30 | 2017/11/30 |
|                                               |                                   |                                                           |         |            |            | ZAM000359256 |            | 7.925 |      |      |  |            |                 |                         |                |            |            | 2018/02/28 | 2018/02/28 |
| Floating Rate Notes                           | RANFRNX202005293U03XXXXPLB120.    | RAND MERCHANT BANK                                        | Matured | 2017/05/31 | 2020/05/29 | ZAM000359264 | 11000000   | 7.71  | ISDF | None |  | ZAR-JIBAR3 | PLUS-120-BPS    | None                    | Issuer Defined | 2017/05/31 |            |            | Category3  |
|                                               |                                   |                                                           |         |            |            | ZAM000359264 |            |       |      |      |  |            |                 |                         |                |            |            | 2020/05/29 |            |
|                                               |                                   |                                                           |         |            |            | ZAM000359264 |            | 8.25  |      |      |  |            |                 |                         |                |            |            | 2017/08/31 | 2017/08/31 |
|                                               |                                   |                                                           |         |            |            | ZAM000359264 |            | 8.325 |      |      |  |            |                 |                         |                |            |            | 2017/11/30 | 2017/11/30 |
|                                               |                                   |                                                           |         |            |            | ZAM000359264 |            | 8.325 |      |      |  |            |                 |                         |                |            |            | 2018/02/28 | 2018/02/28 |
|                                               |                                   |                                                           |         |            |            | ZAM000359264 |            | 8.108 |      |      |  |            |                 |                         |                |            |            | 2018/05/31 | 2018/05/31 |
|                                               |                                   |                                                           |         |            |            | ZAM000359264 |            | 8.208 |      |      |  |            |                 |                         |                |            |            | 2018/08/31 | 2018/08/31 |
|                                               |                                   |                                                           |         |            |            | ZAM000359264 |            | 8.35  |      |      |  |            |                 |                         |                |            |            | 2018/11/30 | 2018/11/30 |
|                                               |                                   |                                                           |         |            |            | ZAM000359264 |            | 8.35  |      |      |  |            |                 |                         |                |            |            | 2019/02/28 | 2019/02/28 |
|                                               |                                   |                                                           |         |            |            | ZAM000359264 |            | 8.317 |      |      |  |            |                 |                         |                |            |            | 2019/05/31 | 2019/05/31 |
|                                               |                                   |                                                           |         |            |            | ZAM000359264 |            | 8.017 |      |      |  |            |                 |                         |                |            |            | 2019/08/30 | 2019/08/30 |
|                                               |                                   |                                                           |         |            |            | ZAM000359264 |            | 8.008 |      |      |  |            |                 |                         |                |            |            | 2019/11/29 | 2019/11/29 |
|                                               |                                   |                                                           |         |            |            | ZAM000359264 |            | 7.708 |      |      |  |            |                 |                         |                |            |            | 2020/02/28 | 2020/02/28 |
| Debentures                                    | SRBDEBX201706282T6.950            | SOUTH AFRICAN RESERVE BANK                                | Matured | 2017/05/31 | 2017/06/28 | ZAM000359116 | 50000000   | 6.95  | TERM | None |  |            |                 |                         |                |            | 2017/05/31 |            | Category2  |
| Treasury Bills                                | NATTBX201805301                   | GOVERNMENT OF SOUTH AFRICA                                | Matured | 2017/05/31 | 2018/05/30 | ZAM000358530 | 8791500000 |       |      | None |  |            |                 |                         |                |            | 2017/05/31 |            | Category1  |
| Debentures                                    | SRBDEBX201706142T6.950            | SOUTH AFRICAN RESERVE BANK                                | Matured | 2017/05/31 | 2017/06/14 | ZAM000359124 | 2500000    | 6.95  | TERM | None |  |            |                 |                         |                |            | 2017/05/31 |            | Category2  |
| Negotiable Certificates Of Deposit            | SBSNCDX201805312T8.15             | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2017/05/31 | 2018/05/31 | ZAM000359181 | 8000000    | 8.15  | TERM | None |  |            |                 |                         |                |            | 2017/05/31 |            | Category2  |
| Treasury Bills                                | NATTBX201802281                   | GOVERNMENT OF SOUTH AFRICA                                | Matured | 2017/05/31 | 2018/02/28 | ZAM000358522 | 2100000000 |       |      | None |  |            |                 |                         |                |            | 2017/05/31 |            | Category1  |
| Negotiable Certificates Of Deposit            | NBKNCDX201805312T8.25             | NEDBANK CAPITAL                                           | Matured | 2017/05/31 | 2018/05/31 | ZAM000359173 | 340000000  | 8.25  | TERM | None |  |            |                 |                         |                |            | 2017/05/31 |            | Category2  |
| Negotiable Certificates Of Deposit            | IPNNCDX201802282T8.00             | INVESTEC BANK LIMITED                                     | Matured | 2017/05/31 | 2018/02/28 | ZAM000359216 | 0          | 8     | TERM | None |  |            |                 |                         |                |            | 2017/05/31 |            | Category2  |
| Negotiable Certificates Of Deposit            | RANNCX201805312T8.1500000         | RAND MERCHANT BANK                                        | Matured | 2017/05/31 | 2018/05/31 | ZAM000359199 | 8000000    | 8.15  | TERM | None |  |            |                 |                         |                |            | 2017/05/31 |            | Category2  |
| Negotiable Certificates Of Deposit            | ABPNCX201802282T7.95              | ABSA BANK LIMITED                                         | Matured | 2017/05/31 | 2018/02/28 | ZAM000359157 | 7000000    | 7.95  | ISDF | None |  |            |                 |                         |                |            | 2017/05/31 |            | Category2  |
|                                               |                                   |                                                           |         |            |            | ZAM000359157 |            |       |      |      |  |            |                 |                         |                |            |            | 2018/02/28 |            |
| Treasury Bills                                | NATTBX201711291                   | GOVERNMENT OF SOUTH AFRICA                                | Matured | 2017/05/31 | 2017/11/29 | ZAM000358514 | 2260000000 |       |      | None |  |            |                 |                         |                |            | 2017/05/31 |            | Category1  |
| Floating Rate Notes                           | RANFRNX201805313U03XXXXPLB77.5    | RAND MERCHANT BANK                                        | Matured | 2017/05/31 | 2018/05/31 | ZAM000359249 | 20000000   | 7.9   | ISDF | None |  | ZAR-JIBAR3 | PLUS-77.5-BPS   | None                    | Issuer Defined | 2017/05/31 |            |            | Category3  |
|                                               |                                   |                                                           |         |            |            | ZAM000359249 |            |       |      |      |  |            |                 |                         |                |            |            | 2018/02/28 |            |
|                                               |                                   |                                                           |         |            |            | ZAM000359249 |            | 7.825 |      |      |  |            |                 |                         |                |            |            | 2017/08/31 | 2017/08/31 |
|                                               |                                   |                                                           |         |            |            | ZAM000359249 |            | 7.9   |      |      |  |            |                 |                         |                |            |            | 2017/11/30 | 2017/11/30 |
|                                               |                                   |                                                           |         |            |            | ZAM000359249 |            | 7.9   |      |      |  |            |                 |                         |                |            |            | 2018/02/28 | 2018/02/28 |
| Debentures                                    | SRBDEBX201706072T6.850            | SOUTH AFRICAN RESERVE BANK                                | Matured | 2017/05/31 | 2017/06/07 | ZAM000359132 | 100000000  | 6.85  | TERM | None |  |            |                 |                         |                |            | 2017/05/31 |            | Category2  |
| Debentures                                    | SRBDEBX201706072T6.900            | SOUTH AFRICAN RESERVE BANK                                | Matured | 2017/05/31 | 2017/06/07 | ZAM000359140 | 325000000  | 6.9   | TERM | None |  |            |                 |                         |                |            | 2017/05/31 |            | Category2  |
| Negotiable Certificates Of Deposit            | IPNNCDX201711302T7.9              | INVESTEC BANK LIMITED                                     | Matured | 2017/06/01 | 2017/11/30 | ZAM000359348 | 500000000  | 7.9   | TERM | None |  |            |                 |                         |                |            | 2017/06/01 |            | Category2  |
| Promissory Notes                              | TLDPNXX201711291                  | THE LAND AND AGRICULTURE DEVELOPMENT BANK OF SOUTH AFRICA | Matured | 2017/06/01 | 2017/11/29 | ZAM000359355 | 500000000  |       |      | None |  |            |                 |                         |                |            | 2017/06/01 |            | Category1  |
| Promissory Notes                              | TLDPNXX201709281                  | THE LAND AND AGRICULTURE DEVELOPMENT BANK OF SOUTH AFRICA | Matured | 2017/06/01 | 2017/09/28 | ZAM000359344 | 3000000    |       |      | None |  |            |                 |                         |                |            | 2017/06/01 |            | Category1  |
| Promissory Notes                              | TLDPNXX201805311                  | THE LAND AND AGRICULTURE DEVELOPMENT BANK OF SOUTH AFRICA | Matured | 2017/06/01 | 2018/05/31 | ZAM000359371 | 25000000   |       |      | None |  |            |                 |                         |                |            | 2017/06/01 |            | Category1  |
| Negotiable Certificates Of Deposit            | IPNNCDX201805312T8.20             | INVESTEC BANK LIMITED                                     | Matured | 2017/06/01 | 2018/05/31 | ZAM000359322 | 8000000    | 8.2   | TERM | None |  |            |                 |                         |                |            | 2017/06/01 |            | Category2  |
| Negotiable Certificates Of Deposit            | SBSNCDX201712012T7.8              | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2017/06/01 | 2017/12/01 | ZAM000359405 | 1000000    | 7.8   | TERM | None |  |            |                 |                         |                |            | 2017/06/01 |            | Category2  |
| Commercial Paper Bills/ Capital Project Bills | ESKCPBX201805311                  | ESKOM HOLDINGS SOC LTD                                    | Matured | 2017/06/01 | 2018/05/31 | ZAM000359389 | 15000000   |       |      | None |  |            |                 |                         |                |            | 2017/06/01 |            | Category1  |
| Floating Rate Notes                           | TLDPRNX201805313U03XXXXPLB140.    | THE LAND AND AGRICULTURE DEVELOPMENT BANK OF SOUTH AFRICA | Matured | 2017/06/01 | 2018/05/31 | ZAM000359383 | 101000000  | 8.53  | ISDF | None |  | ZAR-JIBAR3 | PLUS-140-BPS    | Quarterly Payment Cycle | Issuer Defined | 2017/06/01 |            |            | Category3  |
|                                               |                                   |                                                           |         |            |            | ZAM000359363 |            |       |      |      |  |            |                 |                         |                |            |            | 2018/05/31 |            |
|                                               |                                   |                                                           |         |            |            | ZAM000359363 |            | 8.45  |      |      |  |            |                 |                         |                |            |            | 2017/09/01 | 2017/09/01 |
|                                               |                                   |                                                           |         |            |            | ZAM000359363 |            | 8.525 |      |      |  |            |                 |                         |                |            |            | 2017/12/01 | 2017/12/01 |
|                                               |                                   |                                                           |         |            |            |              |            |       |      |      |  |            |                 |                         |                |            |            |            |            |



[illegible]



[illegible]



|  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |    |
|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|----|
|  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  | </ |
|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|----|



|                                           |                                   |                                                           |         |            |            |              |            |       |      |      |  |            |                 |      |                         |                |            |  |            |            |
|-------------------------------------------|-----------------------------------|-----------------------------------------------------------|---------|------------|------------|--------------|------------|-------|------|------|--|------------|-----------------|------|-------------------------|----------------|------------|--|------------|------------|
| Negotiable Certificates Of Deposit        | ABPNCDX20180620218.075            | ABSA BANK LIMITED                                         | Matured | 2017/06/20 | 2018/06/20 | ZAM000361542 | 80000000   | 8.075 | ISDF | None |  |            |                 |      |                         |                | 2017/06/20 |  | 2018/06/20 | Category2  |
| Floating Rate Notes                       | IPNFRNX201806203J03XXXXPLB0.825   | INVESTEC BANK LIMITED                                     | Matured | 2017/06/20 | 2018/06/20 | ZAM000361542 |            | 7.13  | ISDF | None |  | ZAR-JIBAR3 | PLUS-0.825-BPS  | None |                         | Issuer Defined | 2017/06/20 |  | 2018/06/20 | Category3  |
|                                           |                                   |                                                           |         |            |            | ZAM000361591 | 0          |       |      |      |  |            |                 |      |                         |                |            |  | 2018/06/20 |            |
|                                           |                                   |                                                           |         |            |            | ZAM000361591 |            |       |      |      |  |            |                 |      |                         |                |            |  | 2017/09/20 | 2017/09/20 |
|                                           |                                   |                                                           |         |            |            | ZAM000361591 | 7.15025    |       |      |      |  |            |                 |      |                         |                |            |  | 2017/12/20 | 2017/12/20 |
|                                           |                                   |                                                           |         |            |            | ZAM000361591 | 7.13325    |       |      |      |  |            |                 |      |                         |                |            |  | 2017/03/20 | 2018/03/20 |
| Negotiable Certificates Of Deposit        | IPNNCDX201806202T8.10             | INVESTEC BANK LIMITED                                     | Matured | 2017/06/20 | 2018/06/20 | ZAM000361575 | 0          | 8.1   | TERM | None |  |            |                 |      |                         |                | 2017/06/20 |  |            | Category2  |
| Floating Rate Notes                       | IPNFRNX201806203J03XXXXPLP0.825   | INVESTEC BANK LIMITED                                     | Matured | 2017/06/20 | 2018/06/20 | ZAM000361633 | 0          | 7.95  | ISDF | None |  | ZAR-JIBAR3 | PLUS-0.825-PRCT | None |                         | Issuer Defined | 2017/06/20 |  |            | Category3  |
|                                           |                                   |                                                           |         |            |            | ZAM000361633 |            |       |      |      |  |            |                 |      |                         |                |            |  | 2017/09/20 | 2018/06/20 |
|                                           |                                   |                                                           |         |            |            | ZAM000361633 |            |       |      |      |  |            |                 |      |                         |                |            |  | 2017/12/20 | 2017/12/20 |
|                                           |                                   |                                                           |         |            |            | ZAM000361633 | 7.967      |       |      |      |  |            |                 |      |                         |                |            |  | 2018/03/20 | 2018/03/20 |
|                                           |                                   |                                                           |         |            |            | ZAM000361633 | 7.95       |       |      |      |  |            |                 |      |                         |                |            |  |            |            |
| Promissory Notes                          | TLDPNXX201806201                  | THE LAND AND AGRICULTURE DEVELOPMENT BANK OF SOUTH AFRICA | Matured | 2017/06/20 | 2018/06/20 | ZAM000361625 | 20000000   |       |      | None |  |            |                 |      |                         |                | 2017/06/20 |  |            | Category1  |
| Negotiable Certificates Of Deposit        | RANNCDX201806202T8.0750000        | RAND MERCHANT BANK                                        | Matured | 2017/06/20 | 2018/06/20 | ZAM000361559 | 76000000   | 8.075 | TERM | None |  |            |                 |      |                         |                | 2017/06/20 |  |            | Category2  |
| Floating Rate Notes                       | IPNFRNX201806203J03XXXXPLP0.80    | INVESTEC BANK LIMITED                                     | Matured | 2017/06/20 | 2018/06/20 | ZAM000361583 | 1000000    | 7.93  | ISDF | None |  | ZAR-JIBAR3 | PLUS-0.8-PRCT   | None |                         | Issuer Defined | 2017/06/20 |  |            | Category3  |
|                                           |                                   |                                                           |         |            |            | ZAM000361583 |            |       |      |      |  |            |                 |      |                         |                |            |  | 2017/09/20 | 2018/06/20 |
|                                           |                                   |                                                           |         |            |            | ZAM000361583 |            |       |      |      |  |            |                 |      |                         |                |            |  | 2017/09/20 | 2017/09/20 |
|                                           |                                   |                                                           |         |            |            | ZAM000361583 | 7.942      |       |      |      |  |            |                 |      |                         |                |            |  | 2017/12/20 | 2017/12/20 |
|                                           |                                   |                                                           |         |            |            | ZAM000361583 | 7.925      |       |      |      |  |            |                 |      |                         |                |            |  | 2018/03/20 | 2018/03/20 |
| Notes                                     | PH1NOTX201712273J03XXXXPLB70.     | PHARMACARE LIMITED                                        | Matured | 2017/06/20 | 2017/12/27 | ZAM000361120 | 250000000  | 8.017 | ISDF | None |  | ZAR-JIBAR3 | PLUS-70-BPS     |      | Quarterly Payment Cycle | Issuer Defined | 2017/06/20 |  |            | Category3  |
|                                           |                                   |                                                           |         |            |            | ZAM000361120 |            |       |      |      |  |            |                 |      |                         |                |            |  | 2017/12/27 |            |
| Floating Rate Notes                       | RANFRNX201812193J03XXXXPLB85.     | RAND MERCHANT BANK                                        | Matured | 2017/06/20 | 2018/12/19 | ZAM000361609 | 5000000    | 7.88  | ISDF | None |  | ZAR-JIBAR3 | PLUS-85-BPS     | None |                         | Issuer Defined | 2017/06/20 |  |            | Category3  |
|                                           |                                   |                                                           |         |            |            | ZAM000361609 |            |       |      |      |  |            |                 |      |                         |                |            |  | 2017/09/20 | 2018/12/19 |
|                                           |                                   |                                                           |         |            |            | ZAM000361609 |            |       |      |      |  |            |                 |      |                         |                |            |  | 2017/09/20 | 2017/09/20 |
|                                           |                                   |                                                           |         |            |            | ZAM000361609 |            |       |      |      |  |            |                 |      |                         |                |            |  | 2017/12/20 | 2017/12/20 |
|                                           |                                   |                                                           |         |            |            | ZAM000361609 | 7.992      |       |      |      |  |            |                 |      |                         |                |            |  | 2018/03/20 | 2018/03/20 |
|                                           |                                   |                                                           |         |            |            | ZAM000361609 | 7.975      |       |      |      |  |            |                 |      |                         |                |            |  | 2018/06/20 | 2018/06/20 |
|                                           |                                   |                                                           |         |            |            | ZAM000361609 | 7.775      |       |      |      |  |            |                 |      |                         |                |            |  | 2018/09/20 | 2018/09/20 |
| Floating Rate Notes                       | ABPFRNX201806203J03XXXXPLP0.82500 | ABSA BANK LIMITED                                         | Matured | 2017/06/20 | 2018/06/20 | ZAM000361617 | 120000000  | 7.95  | ISDF | None |  | ZAR-JIBAR3 | PLUS-0.825-PRCT | None |                         | Issuer Defined | 2017/06/20 |  |            | Category3  |
|                                           |                                   |                                                           |         |            |            | ZAM000361617 |            |       |      |      |  |            |                 |      |                         |                |            |  |            |            |
|                                           |                                   |                                                           |         |            |            | ZAM000361617 |            |       |      |      |  |            |                 |      |                         |                |            |  | 2017/09/20 | 2018/06/20 |
|                                           |                                   |                                                           |         |            |            | ZAM000361617 | 7.967      |       |      |      |  |            |                 |      |                         |                |            |  | 2017/09/20 | 2017/09/20 |
|                                           |                                   |                                                           |         |            |            | ZAM000361617 | 7.95       |       |      |      |  |            |                 |      |                         |                |            |  | 2018/03/20 | 2018/03/20 |
| Debentures                                | SRBDEBX201706282T6.950            | SOUTH AFRICAN RESERVE BANK                                | Matured | 2017/06/21 | 2017/06/28 | ZAM000361724 | 25000000   | 6.95  | TERM | None |  |            |                 |      |                         |                | 2017/06/21 |  |            | Category2  |
| Floating Rate Notes                       | SBIFRNX201712213J03XXXXPLB70.0    | STATE BANK OF INDIA                                       | Matured | 2017/06/21 | 2017/12/21 | ZAM000361773 | 50000000   | 7.68  | ISDF | None |  | ZAR-JIBAR3 | PLUS-70-BPS     |      | Quarterly Payment Cycle | Issuer Defined | 2017/06/21 |  |            | Category3  |
|                                           |                                   |                                                           |         |            |            | ZAM000361773 |            |       |      |      |  |            |                 |      |                         |                |            |  | 2017/12/21 | 2017/12/21 |
|                                           |                                   |                                                           |         |            |            | ZAM000361773 | 7.683      |       |      |      |  |            |                 |      |                         |                |            |  | 2017/09/21 | 2017/09/21 |
| Floating Rate Notes                       | RANFRNX201806213J03XXXXPLB77.5    | RAND MERCHANT BANK                                        | Matured | 2017/06/21 | 2018/06/21 | ZAM000361641 | 5000000    | 7.9   | ISDF | None |  | ZAR-JIBAR3 | PLUS-77.5-BPS   | None |                         | Issuer Defined | 2017/06/21 |  |            | Category3  |
|                                           |                                   |                                                           |         |            |            | ZAM000361641 |            |       |      |      |  |            |                 |      |                         |                |            |  |            |            |
|                                           |                                   |                                                           |         |            |            | ZAM000361641 | 7.758      |       |      |      |  |            |                 |      |                         |                |            |  | 2017/09/21 | 2017/09/21 |
|                                           |                                   |                                                           |         |            |            | ZAM000361641 | 7.933      |       |      |      |  |            |                 |      |                         |                |            |  | 2017/12/21 | 2017/12/21 |
|                                           |                                   |                                                           |         |            |            | ZAM000361641 | 7.9        |       |      |      |  |            |                 |      |                         |                |            |  | 2018/03/22 | 2018/03/22 |
| Floating Rate Notes                       | ABPFRNX201807203J03XXXXPLP0.95000 | ABSA BANK LIMITED                                         | Matured | 2017/06/21 | 2018/07/20 | ZAM000361815 | 600000000  | 7.88  | ISDF | None |  | ZAR-JIBAR3 | PLUS-0.95-PRCT  | None |                         | Issuer Defined | 2017/06/21 |  |            | Category3  |
|                                           |                                   |                                                           |         |            |            | ZAM000361815 |            |       |      |      |  |            |                 |      |                         |                |            |  |            |            |
|                                           |                                   |                                                           |         |            |            | ZAM000361815 | 7.933      |       |      |      |  |            |                 |      |                         |                |            |  | 2017/09/21 | 2017/09/21 |
|                                           |                                   |                                                           |         |            |            | ZAM000361815 | 8.108      |       |      |      |  |            |                 |      |                         |                |            |  | 2017/12/21 | 2017/12/21 |
|                                           |                                   |                                                           |         |            |            | ZAM000361815 | 8.075      |       |      |      |  |            |                 |      |                         |                |            |  | 2018/03/22 | 2018/03/22 |
|                                           |                                   |                                                           |         |            |            | ZAM000361815 | 7.883      |       |      |      |  |            |                 |      |                         |                |            |  | 2018/06/21 | 2018/06/21 |
| Negotiable Certificates Of Deposit        | ABPNCDX20180621218.075            | ABSA BANK LIMITED                                         | Matured | 2017/06/21 | 2018/06/21 | ZAM000361682 | 1000000    | 8.075 | ISDF | None |  |            |                 |      |                         |                | 2017/06/21 |  |            | Category2  |
|                                           |                                   |                                                           |         |            |            | ZAM000361682 |            |       |      |      |  |            |                 |      |                         |                |            |  |            |            |
| Treasury Bills                            | NATTBX201803221                   | GOVERNMENT OF SOUTH AFRICA                                | Matured | 2017/06/21 | 2018/03/22 | ZAM000361245 | 2100000000 |       |      | None |  |            |                 |      |                         |                | 2017/06/21 |  |            | Category1  |
| Treasury Bills                            | NATTBX201806201                   | GOVERNMENT OF SOUTH AFRICA                                | Matured | 2017/06/21 | 2018/06/20 | ZAM000361252 | 928000000  |       |      | None |  |            |                 |      |                         |                | 2017/06/21 |  |            | Category1  |
| Negotiable Certificates Of Deposit        | NBKNCDX201712212T7.75             | NEDBANK CAPITAL                                           | Matured | 2017/06/21 | 2017/12/21 | ZAM000361807 | 5000000    | 7.75  | TERM | None |  |            |                 |      |                         |                | 2017/06/21 |  |            | Category2  |
| Negotiable Certificates Of Deposit        | SBSNCDX201806212T8.075            | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2017/06/21 | 2018/06/21 | ZAM000361666 | 20000000   | 8.075 | TERM | None |  |            |                 |      |                         |                | 2017/06/21 |  |            | Category2  |
| Negotiable Certificates Of Deposit        | SBSNCDX201806212T8.075            | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2017/06/21 | 2018/06/21 | ZAM000361666 | 1000000    | 8.075 | TERM | None |  |            |                 |      |                         |                | 2017/06/21 |  |            | Category2  |
| Negotiable Certificates Of Deposit        | RANNCDX201806212T8.1000000        | RAND MERCHANT BANK                                        | Matured | 2017/06/21 | 2018/06/21 | ZAM000361716 | 58000000   | 8.1   | TERM | None |  |            |                 |      |                         |                | 2017/06/21 |  |            | Category2  |
| Debentures                                | SRBDEBX201707052T6.950            | SOUTH AFRICAN RESERVE BANK                                | Matured | 2017/06/21 | 2017/07/05 | ZAM000361732 | 200000000  | 6.95  | TERM | None |  |            |                 |      |                         |                | 2017/06/21 |  |            | Category2  |
| Debentures                                | SRBDEBX201707052T6.975            | SOUTH AFRICAN RESERVE BANK                                | Matured | 2017/06/21 | 2017/07/05 | ZAM000361740 | 5000000    | 6.975 | TERM | None |  |            |                 |      |                         |                | 2017/06/21 |  |            | Category2  |
| Linked Negotiable Certificates Of Deposit | SBSLNCDX201806213IFRMSBZAMP2.35   | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2017/06/21 | 2018/06/21 | ZAM000361690 | 1028000000 | 7.9   | ISDF | None |  | ZAR-PRIME  | MINUS-2.35-PRCT | None |                         | Ad Hoc         | 2017/06/21 |  |            | Category3  |
|                                           |                                   |                                                           |         |            |            | ZAM000361690 |            |       |      |      |  |            |                 |      |                         |                |            |  | 2017/07/21 |            |
|                                           |                                   |                                                           |         |            |            | ZAM000361690 |            |       |      |      |  |            |                 |      |                         |                |            |  | 2017/08/21 |            |
|                                           |                                   |                                                           |         |            |            | ZAM000361690 |            |       |      |      |  |            |                 |      |                         |                |            |  | 2017/09/21 |            |
|                                           |                                   |                                                           |         |            |            | ZAM000361690 |            |       |      |      |  |            |                 |      |                         |                |            |  | 2017/10/23 |            |
|                                           |                                   |                                                           |         |            |            | ZAM000361690 |            |       |      |      |  |            |                 |      |                         |                |            |  | 2017/11/21 |            |
|                                           |                                   |                                                           |         |            |            | ZAM000361690 |            |       |      |      |  |            |                 |      |                         |                |            |  | 2017/12/21 |            |
|                                           |                                   |                                                           |         |            |            | ZAM000361690 |            |       |      |      |  |            |                 |      |                         |                |            |  | 2018/01/22 |            |
|                                           |                                   |                                                           |         |            |            | ZAM000361690 |            |       |      |      |  |            |                 |      |                         |                |            |  | 2018/02/21 |            |
|                                           |                                   |                                                           |         |            |            | ZAM000361690 |            |       |      |      |  |            |                 |      |                         |                |            |  | 2018/03/22 |            |
|                                           |                                   |                                                           |         |            |            | ZAM000361690 |            |       |      |      |  |            |                 |      |                         |                |            |  | 2018/04/23 |            |
|                                           |                                   |                                                           |         |            |            | ZAM000361690 |            |       |      |      |  |            |                 |      |                         |                |            |  | 2018/05/21 |            |
|                                           |                                   |                                                           |         |            |            | ZAM000361690 |            |       |      |      |  |            |                 |      |                         |                |            |  | 2018/06/21 |            |
|                                           |                                   |                                                           |         |            |            | ZAM000361690 | 7.9        |       |      |      |  |            |                 |      |                         |                |            |  | 2017/07/24 |            |
| Debentures                                | SRBDEBX201706282T6.990            | SOUTH AFRICAN RESERVE BANK                                | Matured | 2017/06/21 | 2017/06/28 | ZAM000361708 | 20000000   | 6.99  | TERM | None |  |            |                 |      |                         |                | 2017/06/21 |  |            | Category2  |
| Debentures                                | SRBDEBX201707192T6.950            | SOUTH AFRICAN RESERVE BANK                                | Matured | 2017/06/21 | 2017/07/19 | ZAM000361757 | 70000000   | 6.95  | TERM | None |  |            |                 |      |                         |                | 2017/06/21 |  |            | Category2  |
| Debentures                                | SRBDEBX201706282T6.900            | SOUTH AFRICAN RESERVE BANK                                | Matured | 2017/06/21 | 2017/06/28 | ZAM000361823 | 200000000  | 6.9   | TERM | None |  |            |                 |      |                         |                | 2017/06/21 |  |            | Category2  |
| Negotiable Certificates Of Deposit        | NBKNCDX201806212T8.075            | NEDBANK CAPITAL                                           | Matured | 2017/06/21 | 2018/06/21 | ZAM000361658 | 25000000   | 8.075 | TERM | None |  |            |                 |      |                         |                | 2017/06/21 |  |            | Category2  |
| Promissory Notes                          | SBSPNX201806202T7.45              | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2017/06/21 | 2018/06/20 | ZAM000361781 | 20000000   | 7.45  | TERM | None |  |            |                 |      |                         |                | 2017/06/21 |  |            | Category2  |
| Negotiable Certificates Of Deposit        | IPNNCDX20200622238.30             | INVESTEC BANK LIMITED                                     | Matured | 2017/06/22 | 2020/06/22 | ZAM000361820 | 0          | 8.3   | TERM | None |  |            |                 |      |                         |                | 2017/06/22 |  |            | Category2  |
| Negotiable Certificates Of Deposit        | SBSNCDX201806222T8.075            | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2017/06/22 | 2018/06/22 | ZAM000361831 | 9000000    | 8.075 | TERM | None |  |            |                 |      |                         |                | 2017/06/22 |  |            | Category2  |
| Negotiable Certificates Of Deposit        | ABPNCDX201707242T7.025            | ABSA BANK LIMITED                                         | Matured | 2017/06/22 | 2017/07/24 | ZAM000361914 | 100000000  | 7.025 | ISDF | None |  |            |                 |      |                         |                | 2017/06/22 |  |            | Category2  |
|                                           |                                   |                                                           |         |            |            | ZAM000361914 |            |       |      |      |  |            |                 |      |                         |                |            |  | 2017/07/24 |            |
| Negotiable Certificates Of Deposit        | NBKNCDX201707242T7.               | NEDBANK CAPITAL                                           | Matured | 2017/06/22 | 2017/07/24 | ZAM000361922 | 51000000   | 7     | TERM | None |  |            |                 |      |                         |                | 2017/06/22 |  |            | Category2  |
| Negotiable Certificates Of Deposit        | SBSNCDX201711222T7.825            | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION   | Matured | 2017/06/22 | 2017/11/22 | ZAM000361963 | 10000000   | 7.625 | TERM |      |  |            |                 |      |                         |                |            |  |            |            |



|                                           |                                 |                                                         |         |            |  |            |              |           |       |      |      |  |            |                 |  |                         |                |            |            |            |           |
|-------------------------------------------|---------------------------------|---------------------------------------------------------|---------|------------|--|------------|--------------|-----------|-------|------|------|--|------------|-----------------|--|-------------------------|----------------|------------|------------|------------|-----------|
| Linked Negotiable Certificates Of Deposit | NBKLNCD201806263U03XXXXPLP0,88  | NEDBANK CAPITAL                                         | Matured | 2017/06/26 |  | 2018/06/26 | ZAM000362300 | 300000000 | 8.01  | ISDF | None |  | ZAR-JIBAR3 | PLUS-0.88-PRCT  |  | Quarterly Payment Cycle | Issuer Defined | 2017/06/26 |            | 2018/06/26 | Category3 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000362300 |           | 7.872 |      |      |  |            |                 |  |                         |                | 2017/09/26 | 2017/09/26 |            |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000362300 |           | 8.038 |      |      |  |            |                 |  |                         |                | 2017/12/27 | 2017/12/27 |            |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000362300 |           | 8.005 |      |      |  |            |                 |  |                         |                | 2018/03/26 | 2018/03/26 |            |           |
| Linked Negotiable Certificates Of Deposit | SBSLNCD201712273U03XXXXPLP0,475 | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2017/06/26 |  | 2017/12/27 | ZAM000362326 | 60000000  | 7.47  | ISDF | None |  | ZAR-JIBAR3 | PLUS-0.475-PRCT |  | None                    | Issuer Defined | 2017/06/26 |            | 2017/12/27 | Category3 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000362326 |           | 7.467 |      |      |  |            |                 |  |                         |                | 2017/09/26 | 2017/09/26 |            |           |
| Negotiable Certificates Of Deposit        | SBSNCDX201709262T7,225          | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2017/09/26 |  | 2017/09/26 | ZAM000362250 | 20000000  | 7.225 | TERM | None |  |            |                 |  |                         |                | 2017/06/26 |            |            | Category2 |
| Negotiable Certificates Of Deposit        | IPNNCDX201806262T8,125          | INVESTEC BANK LIMITED                                   | Matured | 2017/06/26 |  | 2018/06/26 | ZAM000362294 | 20000000  | 8.125 | TERM | None |  |            |                 |  |                         |                | 2017/06/26 |            |            | Category2 |
| Negotiable Certificates Of Deposit        | SBSNCDX201806262T8,075          | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2017/06/26 |  | 2018/06/26 | ZAM000362298 | 60000000  | 8.075 | TERM | None |  |            |                 |  |                         |                | 2017/06/26 |            |            | Category2 |
| Negotiable Certificates Of Deposit        | SBSNCDX201712272T7,8            | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2017/06/26 |  | 2017/12/27 | ZAM000362292 | 150000000 | 7.8   | TERM | None |  |            |                 |  |                         |                | 2017/06/26 |            |            | Category2 |
| Linked Negotiable Certificates Of Deposit | NBKLNCD201806263U03XXXXPLP0,8   | NEDBANK CAPITAL                                         | Matured | 2017/06/26 |  | 2018/06/26 | ZAM000362318 | 900000000 | 7.93  | ISDF | None |  | ZAR-JIBAR3 | PLUS-0.8-PRCT   |  | Quarterly Payment Cycle | Issuer Defined | 2017/06/26 |            | 2017/06/26 | Category3 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000362318 |           | 7.792 |      |      |  |            |                 |  |                         |                | 2017/09/26 | 2018/06/26 |            |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000362318 |           | 7.958 |      |      |  |            |                 |  |                         |                | 2017/12/27 | 2017/12/27 |            |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000362318 |           | 7.925 |      |      |  |            |                 |  |                         |                | 2018/03/26 | 2018/03/26 |            |           |
| Floating Rate Notes                       | IPNFRNX201806273U03XXXXPLP0,80  | INVESTEC BANK LIMITED                                   | Matured | 2017/06/27 |  | 2018/06/27 | ZAM000362482 | 0         | 7.93  | ISDF | None |  | ZAR-JIBAR3 | PLUS-0.8-PRCT   |  | None                    | Issuer Defined | 2017/06/27 |            |            | Category3 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000362482 |           | 7.792 |      |      |  |            |                 |  |                         |                | 2017/09/27 | 2018/06/27 |            |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000362482 |           | 7.958 |      |      |  |            |                 |  |                         |                | 2017/12/27 | 2017/12/27 |            |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000362482 |           | 7.925 |      |      |  |            |                 |  |                         |                | 2018/03/27 | 2018/03/27 |            |           |
| Negotiable Certificates Of Deposit        | RANNCDX201806272T8,1750000      | RAND MERCHANT BANK                                      | Matured | 2017/06/27 |  | 2018/06/27 | ZAM000362508 | 400000000 | 8.175 | TERM | None |  |            |                 |  |                         |                | 2017/06/27 |            |            | Category2 |
| Negotiable Certificates Of Deposit        | ABPNCDX201806272T8,075          | ABSA BANK LIMITED                                       | Matured | 2017/06/27 |  | 2018/06/27 | ZAM000362458 | 120000000 | 8.075 | ISDF | None |  |            |                 |  |                         |                | 2017/06/27 |            |            | Category2 |
| Promissory Notes                          | SBSPNXX201806262T7,54           | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2017/06/27 |  | 2018/06/26 | ZAM000362490 | 10000000  | 7.54  | TERM | None |  |            |                 |  |                         |                |            |            | 2018/06/27 | Category2 |
| Negotiable Certificates Of Deposit        | SBSNCDX201712272T7,75           | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2017/06/27 |  | 2017/12/27 | ZAM000362359 | 30000000  | 7.75  | TERM | None |  |            |                 |  |                         |                | 2017/06/27 |            |            | Category2 |
| Negotiable Certificates Of Deposit        | NBKNCDX201806272T8,075          | NEDBANK CAPITAL                                         | Matured | 2017/06/27 |  | 2018/06/27 | ZAM000362375 | 157000000 | 8.075 | TERM | None |  | ZAR-PRIME  | MINUS-2.4-PRCT  |  | None                    | Ad Hoc         | 2017/06/27 |            |            | Category2 |
| Floating Rate Notes                       | IPNFRNX201806273PRMXXXXMIP2,40  | INVESTEC BANK LIMITED                                   | Matured | 2017/06/27 |  | 2018/06/27 | ZAM000362466 | 0         | 7.85  | ISDF | None |  |            |                 |  |                         |                | 2017/06/27 |            |            | Category3 |
|                                           |                                 |                                                         |         |            |  |            | ZAM000362466 |           |       |      |      |  |            |                 |  |                         |                |            |            | 2017/07/27 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000362466 |           |       |      |      |  |            |                 |  |                         |                |            |            | 2017/08/28 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000362466 |           |       |      |      |  |            |                 |  |                         |                |            |            | 2017/09/27 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000362466 |           |       |      |      |  |            |                 |  |                         |                |            |            | 2017/10/27 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000362466 |           |       |      |      |  |            |                 |  |                         |                |            |            | 2017/11/27 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000362466 |           |       |      |      |  |            |                 |  |                         |                |            |            | 2017/12/27 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000362466 |           |       |      |      |  |            |                 |  |                         |                |            |            | 2018/01/29 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000362466 |           |       |      |      |  |            |                 |  |                         |                |            |            | 2018/02/27 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000362466 |           |       |      |      |  |            |                 |  |                         |                |            |            | 2018/03/27 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000362466 |           |       |      |      |  |            |                 |  |                         |                |            |            | 2018/04/26 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000362466 |           |       |      |      |  |            |                 |  |                         |                |            |            | 2018/05/28 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000362466 |           |       |      |      |  |            |                 |  |                         |                |            |            | 2018/06/27 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000362466 |           | 8.1   |      |      |  |            |                 |  |                         |                |            |            | 2017/06/28 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000362466 |           | 8.1   |      |      |  |            |                 |  |                         |                |            |            | 2017/06/29 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000362466 |           | 8.1   |      |      |  |            |                 |  |                         |                |            |            | 2017/06/30 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000362466 |           | 8.1   |      |      |  |            |                 |  |                         |                |            |            | 2017/07/03 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000362466 |           | 8.1   |      |      |  |            |                 |  |                         |                |            |            | 2017/07/04 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000362466 |           | 8.1   |      |      |  |            |                 |  |                         |                |            |            | 2017/07/05 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000362466 |           | 8.1   |      |      |  |            |                 |  |                         |                |            |            | 2017/07/06 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000362466 |           | 8.1   |      |      |  |            |                 |  |                         |                |            |            | 2017/07/07 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000362466 |           | 8.1   |      |      |  |            |                 |  |                         |                |            |            | 2017/07/10 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000362466 |           | 8.1   |      |      |  |            |                 |  |                         |                |            |            | 2017/07/11 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000362466 |           | 8.1   |      |      |  |            |                 |  |                         |                |            |            | 2017/07/12 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000362466 |           | 8.1   |      |      |  |            |                 |  |                         |                |            |            | 2017/07/13 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000362466 |           | 8.1   |      |      |  |            |                 |  |                         |                |            |            | 2017/07/14 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000362466 |           | 8.1   |      |      |  |            |                 |  |                         |                |            |            | 2017/07/17 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000362466 |           | 8.1   |      |      |  |            |                 |  |                         |                |            |            | 2017/07/18 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000362466 |           | 8.1   |      |      |  |            |                 |  |                         |                |            |            | 2017/07/19 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000362466 |           | 7.85  |      |      |  |            |                 |  |                         |                |            |            | 2017/07/20 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000362466 |           | 7.85  |      |      |  |            |                 |  |                         |                |            |            | 2017/07/24 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000362466 |           | 7.85  |      |      |  |            |                 |  |                         |                |            |            | 2017/07/25 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000362466 |           | 7.85  |      |      |  |            |                 |  |                         |                |            |            | 2017/07/26 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000362466 |           | 7.85  |      |      |  |            |                 |  |                         |                |            |            | 2017/07/27 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000362466 |           | 7.85  |      |      |  |            |                 |  |                         |                |            |            | 2017/07/28 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000362466 |           | 7.85  |      |      |  |            |                 |  |                         |                |            |            | 2017/07/31 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000362466 |           | 7.85  |      |      |  |            |                 |  |                         |                |            |            | 2017/08/01 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000362466 |           | 7.85  |      |      |  |            |                 |  |                         |                |            |            | 2017/08/02 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000362466 |           | 7.85  |      |      |  |            |                 |  |                         |                |            |            | 2017/08/03 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000362466 |           | 7.85  |      |      |  |            |                 |  |                         |                |            |            | 2017/08/04 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000362466 |           | 7.85  |      |      |  |            |                 |  |                         |                |            |            | 2017/08/07 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000362466 |           | 7.85  |      |      |  |            |                 |  |                         |                |            |            | 2017/08/08 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000362466 |           | 7.85  |      |      |  |            |                 |  |                         |                |            |            | 2017/08/10 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000362466 |           | 7.85  |      |      |  |            |                 |  |                         |                |            |            | 2017/08/11 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000362466 |           | 7.85  |      |      |  |            |                 |  |                         |                |            |            | 2017/08/14 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000362466 |           | 7.85  |      |      |  |            |                 |  |                         |                |            |            | 2017/08/15 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000362466 |           | 7.85  |      |      |  |            |                 |  |                         |                |            |            | 2017/08/16 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000362466 |           | 7.85  |      |      |  |            |                 |  |                         |                |            |            | 2017/08/17 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000362466 |           | 7.85  |      |      |  |            |                 |  |                         |                |            |            | 2017/08/18 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000362466 |           | 7.85  |      |      |  |            |                 |  |                         |                |            |            | 2017/08/21 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000362466 |           | 7.85  |      |      |  |            |                 |  |                         |                |            |            | 2017/08/22 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000362466 |           | 7.85  |      |      |  |            |                 |  |                         |                |            |            | 2017/08/23 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000362466 |           | 7.85  |      |      |  |            |                 |  |                         |                |            |            | 2017/08/24 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000362466 |           | 7.85  |      |      |  |            |                 |  |                         |                |            |            | 2017/08/25 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000362466 |           | 7.85  |      |      |  |            |                 |  |                         |                |            |            | 2017/08/28 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000362466 |           | 7.85  |      |      |  |            |                 |  |                         |                |            |            | 2017/08/29 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000362466 |           | 7.85  |      |      |  |            |                 |  |                         |                |            |            | 2017/08/30 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000362466 |           | 7.85  |      |      |  |            |                 |  |                         |                |            |            | 2017/08/31 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000362466 |           | 7.85  |      |      |  |            |                 |  |                         |                |            |            | 2017/09/01 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000362466 |           | 7.85  |      |      |  |            |                 |  |                         |                |            |            | 2017/09/04 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000362466 |           | 7.85  |      |      |  |            |                 |  |                         |                |            |            | 2017/09/05 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000362466 |           | 7.85  |      |      |  |            |                 |  |                         |                |            |            | 2017/09/06 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000362466 |           | 7.85  |      |      |  |            |                 |  |                         |                |            |            | 2017/09/07 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000362466 |           | 7.85  |      |      |  |            |                 |  |                         |                |            |            | 2017/09/08 |           |
|                                           |                                 |                                                         |         |            |  |            | ZAM000362466 |           | 7.85  |      |      |  |            |                 |  |                         |                |            |            | 2017/09/13 |           |
| Negotiable Certificates Of Deposit        | SBSNCDX201806272T8,075          | STANDARD BANK OF SOUTH AFRICA LIMITED TREASURY DIVISION | Matured | 2017/06/27 |  | 2018/06/27 | ZAM000362387 | 120000000 | 8.075 | TERM | None |  |            |                 |  |                         |                | 2017/06/27 |            |            | Category2 |
| Negotiable Certificates Of Deposit        | IPNNCDX201806272T8,125          | INVESTEC BANK LIMITED                                   | Matured | 2017/06/27 |  | 2018/06/27 | ZAM000362409 | 100000000 | 8.125 | TERM | None |  |            |                 |  |                         |                | 2017/06/27 |            |            | Category2 |
| Negotiable Certificates Of Deposit        | ABPNCDX201712272T7,75           | ABSA BANK LIMITED                                       | Matured | 2017/06/27 |  | 2017/12/27 | ZAM000362433 | 30000000  | 7.75  | ISDF | None |  |            |                 |  |                         |                | 2017/06/27 |            |            | Category2 |
| Negotiable Certificates Of Deposit        |                                 |                                                         |         |            |  |            |              |           |       |      |      |  |            |                 |  |                         |                |            |            |            |           |



[illegible]