

Notes in Issuance

Programme Limit	R 15,000,000,000
% Notes issued	46.67%
% Notes available for future issuance	53.33%
Total Notes Outstanding - Market Value	R 6,930,730,021
Total Notes Outstanding - Face Value	R 7,001,000,000
Largest daily issuance within reporting cycle - Face Value	R 692,000,000
Number of Series in Issue	30
Maximum Maturity allowed	364 days
Longest Remaining Maturity - Days	266 days
Shortest Remaining Maturity - Days	2 days
Average Maturity - Days	50 days
Conditions Precedent that prevent issue of Notes (Yes/No)	No
Ratings of Notes	Prime -1.za/F1+(zaf)

Facilities

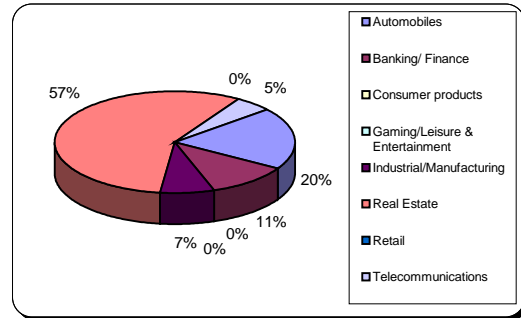
Liquidity	
Minimum Liquidity Commitment	R 7,005,800,000.00
Amount drawn down	Nil
Programme Wide Credit Enhancement	N/A
Programme Wide Credit Enhancement available	N/A
Programme Wide Credit Enhancement required	N/A
Programme Wide Credit Enhancement drawn down	N/A

Assets - General information

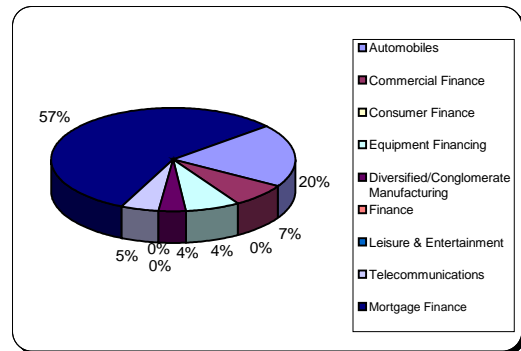
Total Assets - Book Value	R 6,920,447,375
Number of Assets in Program	
<i>Participating Eligible Investment</i>	1
<i>Rated Securities</i>	10
<i>Rated ABS</i>	40
Maximum Legal Maturity	36.08 Years
Expected Average Maturity	1.84 Years
Largest % of any Participating Asset (Principal Balance)	6.83%

Assets - Details
**% of
Participating
Assets**

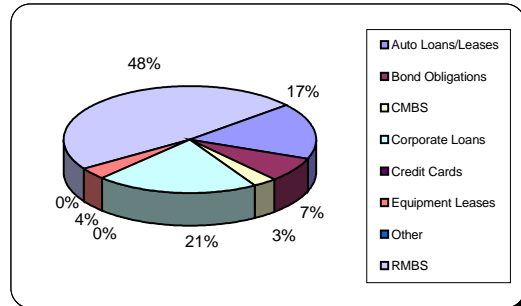
Industry Category (Fitch)	% of Participating Assets
Automobiles	19.84%
Banking/ Finance	10.99%
Consumer products	0.00%
Gaming/Leisure & Entertainment	0.00%
Industrial/Manufacturing	7.24%
Real Estate	56.92%
Retail	0.00%
Telecommunications	5.01%
Total	100.00%



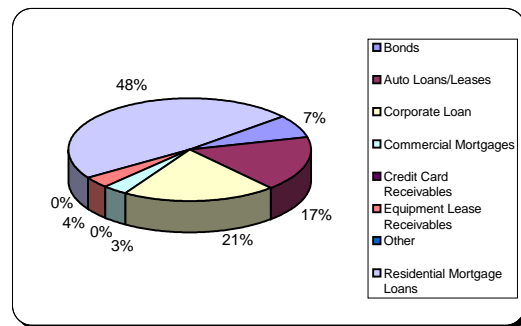
Industry Category (Moody's)	% of Participating Assets
Automobiles	19.84%
Commercial Finance	7.32%
Consumer Finance	0.00%
Equipment Financing	7.24%
Diversified/Conglomerate Manufacturing	3.66%
Finance	0.02%
Leisure & Entertainment	0.00%
Telecommunications	5.01%
Mortgage Finance	56.92%
Total	100.00%



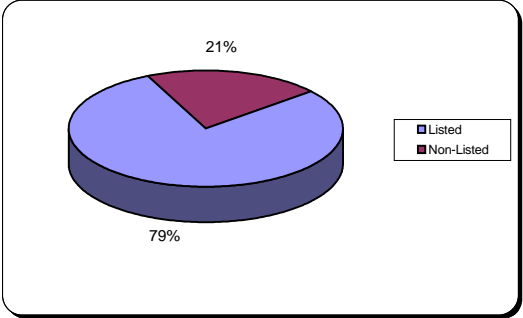
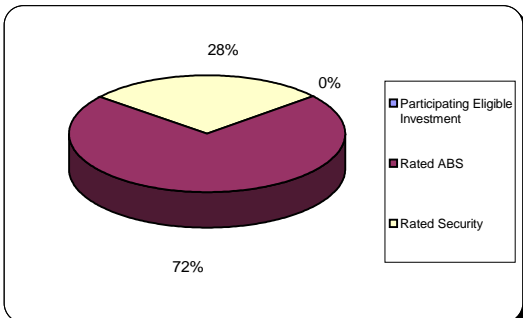
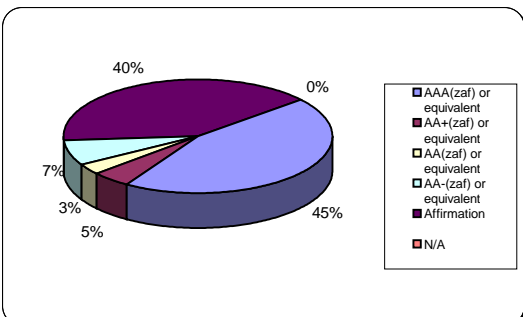
Asset Category (Fitch)	% of Participating Assets
Auto Loans/Leases	17.01%
Bond Obligations	7.32%
CMBS	3.17%
Corporate Loans	20.80%
Credit Cards	0.00%
Equipment Leases	3.66%
Other	0.02%
RMBS	48.03%
Total	100.00%



Asset Category (Moody's)	% of Participating Assets
Bonds	7.32%
Auto Loans/Leases	17.01%
Corporate Loan	20.80%
Commercial Mortgages	3.17%
Credit Card Receivables	0.00%
Equipment Lease Receivables	3.66%
Other	0.02%
Residential Mortgage Loans	48.03%
Total	100.00%



Assets - Details

		% of Participating Assets	
Listed/Non Listed	Listed	79.17%	
	Non-Listed	20.83%	
	Total	100.00%	
Asset Type	Participating Eligible Investment	0.02%	
	Rated ABS	71.86%	
	Rated Security	28.12%	
	Total	100.00%	
Asset Rating Fitch and / or Moody's	AAA(zaf) or equivalent	44.91%	
	AA+(zaf) or equivalent	4.74%	
	AA(zaf) or equivalent	3.10%	
	AA-(zaf) or equivalent	7.32%	
	Affirmation	39.92%	
	N/A	0.02%	
	Total	100.00%	