

Notes in Issuance

Programme Limit	R 15,000,000,000
% Notes issued	49.39%
% Notes available for future issuance	50.61%
Total Notes Outstanding - Market Value	R 7,280,037,081
Total Notes Outstanding - Face Value	R 7,408,000,000
Largest daily issuance within reporting cycle - Face Value	R 923,000,000
Number of Series in Issue	33
Maximum Maturity allowed	364 days
Longest Remaining Maturity - Days	147 days
Shortest Remaining Maturity - Days	1 day
Average Maturity - Days	58 days
Conditions Precedent that prevent issue of Notes (Yes/No)	No
Ratings of Notes	Prime -1.za/F1+(zaf)

Facilities

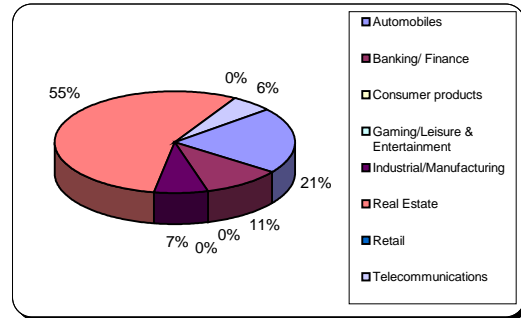
Liquidity	
Minimum Liquidity Commitment	R 7,413,000,000.00
Amount drawn down	Nil
Programme Wide Credit Enhancement	N/A
Programme Wide Credit Enhancement available	N/A
Programme Wide Credit Enhancement required	N/A
Programme Wide Credit Enhancement drawn down	N/A

Assets - General information

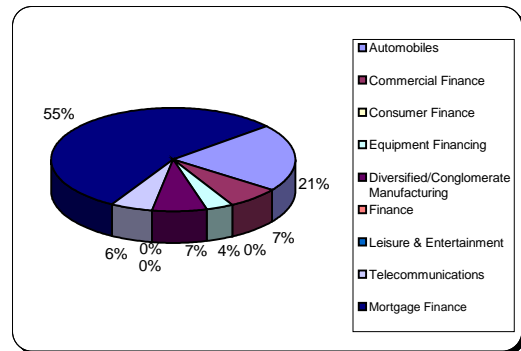
Total Assets - Book Value	R 7,286,290,062
Number of Assets in Program	
<i>Participating Eligible Investment</i>	1
<i>Rated Securities</i>	10
<i>Rated ABS</i>	42
Maximum Legal Maturity	36.33 Years
Expected Average Maturity	2.01 Years
Largest % of any Participating Asset (Principal Balance)	6.71%

Assets - Details
**% of
Participating
Assets**

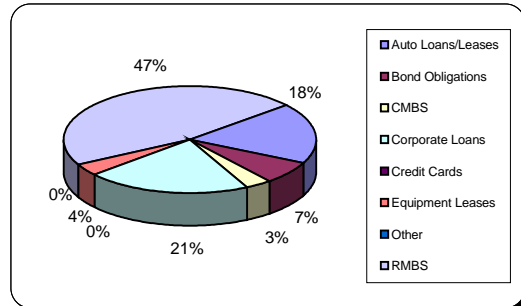
Industry Category (Fitch)	% of Participating Assets
Automobiles	21.17%
Banking/ Finance	10.52%
Consumer products	0.00%
Gaming/Leisure & Entertainment	0.00%
Industrial/Manufacturing	7.27%
Real Estate	55.55%
Retail	0.00%
Telecommunications	5.49%
Total	100.00%



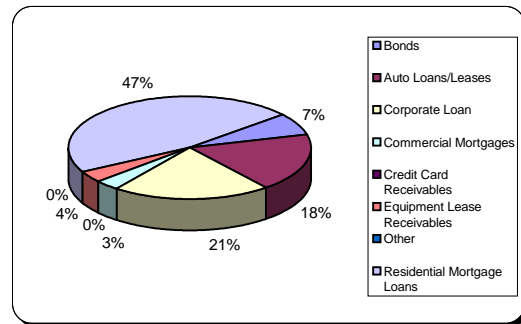
Industry Category (Moody's)	% of Participating Assets
Automobiles	21.17%
Commercial Finance	6.99%
Consumer Finance	0.00%
Equipment Financing	3.50%
Diversified/Conglomerate Manufacturing	7.27%
Finance	0.03%
Leisure & Entertainment	0.00%
Telecommunications	5.49%
Mortgage Finance	55.55%
Total	100.00%



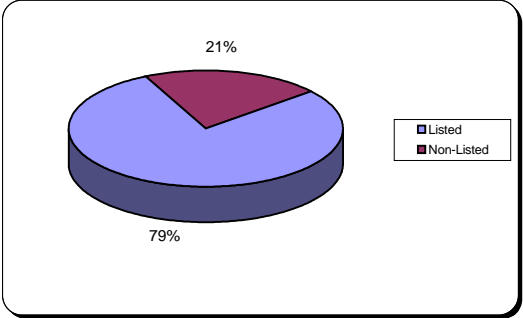
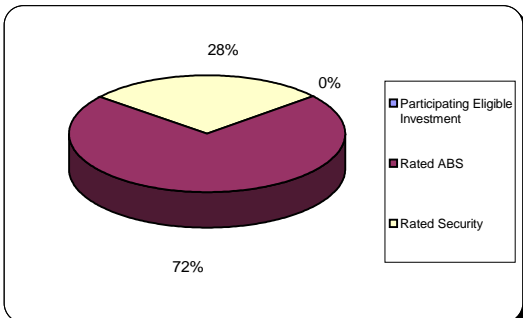
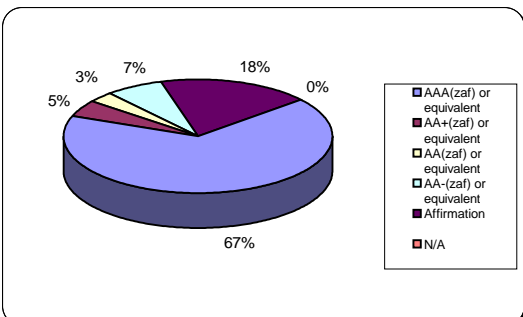
Asset Category (Fitch)	% of Participating Assets
Auto Loans/Leases	18.25%
Bond Obligations	6.99%
CMBS	3.34%
Corporate Loans	21.13%
Credit Cards	0.00%
Equipment Leases	3.50%
Other	0.03%
RMBS	46.76%
Total	100.00%



Asset Category (Moody's)	% of Participating Assets
Bonds	6.99%
Auto Loans/Leases	18.25%
Corporate Loan	21.13%
Commercial Mortgages	3.34%
Credit Card Receivables	0.00%
Equipment Lease Receivables	3.50%
Other	0.03%
Residential Mortgage Loans	46.76%
Total	100.00%



Assets - Details

		% of Participating Assets	
Listed/Non Listed	Listed	78.84%	
	Non-Listed	21.16%	
	Total	100.00%	
Asset Type	Participating Eligible Investment	0.03%	
	Rated ABS	71.85%	
	Rated Security	28.12%	
	Total	100.00%	
Asset Rating Fitch and / or Moody's	AAA(zaf) or equivalent	67.06%	
	AA+(zaf) or equivalent	4.74%	
	AA(zaf) or equivalent	2.97%	
	AA-(zaf) or equivalent	6.99%	
	Affirmation	18.21%	
	N/A	0.03%	
	Total	100.00%	