

## Notes in Issuance

Programme Limit	R 15,000,000,000
% Notes issued	53.54%
% Notes available for future issuance	46.46%
Total Notes Outstanding - Market Value	R 7,911,545,648
Total Notes Outstanding - Face Value	R 8,031,000,000
Largest daily issuance within reporting cycle - Face Value	R 721,000,000
Number of Series in Issue	31
Maximum Maturity allowed	364 days
Longest Remaining Maturity - Days	147 days
Shortest Remaining Maturity - Days	1 day
Average Maturity - Days	41 days
Conditions Precedent that prevent issue of Notes (Yes/No)	No
Ratings of Notes	Prime -1.za/F1+(zaf)

## Facilities

<b>Liquidity</b>	
Minimum Liquidity Commitment	R 8,134,600,000
Amount drawn down	Nil
<b>Programme Wide Credit Enhancement</b>	N/A
Programme Wide Credit Enhancement available	N/A
Programme Wide Credit Enhancement required	N/A
Programme Wide Credit Enhancement drawn down	N/A

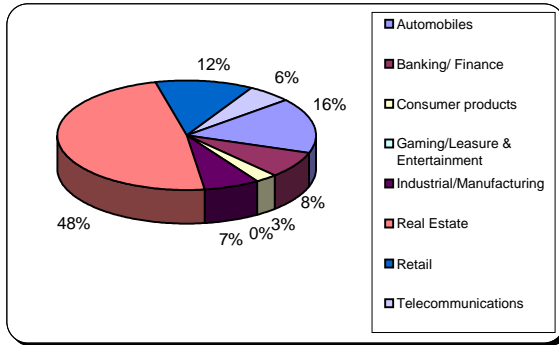
## Assets - General information

Total Assets - Book Value	R 7,919,284,272
Number of Assets in Program	
<i>Participating Eligible Investment</i>	1
<i>Rated Securities</i>	10
<i>Rated ABS</i>	44
Maximum Legal Maturity	36.82 Years
Expected Average Maturity	2.27 Years
Largest % of any Participating Asset (Principal Balance)	6.43%

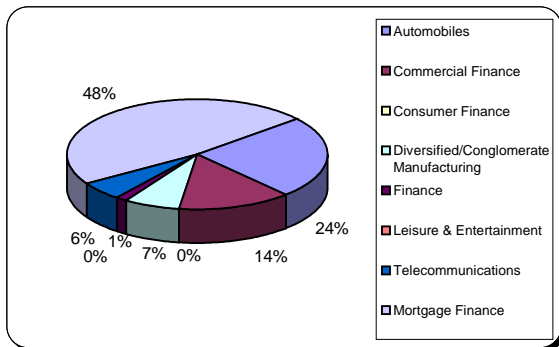
**Assets - Details**

% of  
Participating  
Assets

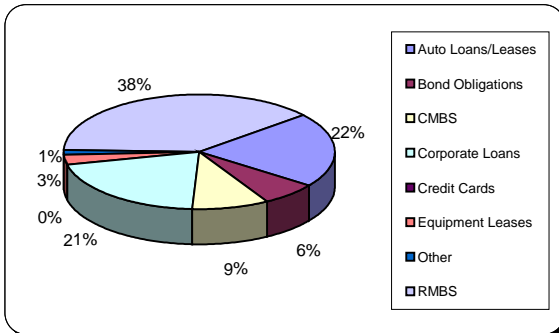
Industry Category (Fitch)		
Automobiles		16.41%
Banking/ Finance		7.85%
Consumer products		2.68%
Gaming/Leisure & Entertainment		0.00%
Industrial/Manufacturing		7.08%
Real Estate		48.34%
Retail		12.13%
Telecommunications		5.51%
<b>Total</b>		<b>100.00%</b>



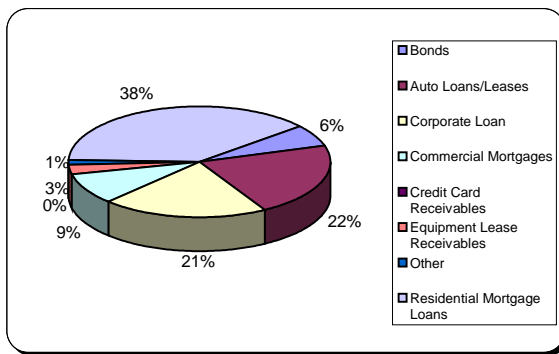
Industry Category (Moody's)		
Automobiles		24.22%
Commercial Finance		14.08%
Consumer Finance		0.00%
Diversified/Conglomerate Manufacturi		7.08%
Finance		1.42%
Leisure & Entertainment		0.00%
Telecommunications		5.51%
Mortgage Finance		47.69%
<b>Total</b>		<b>100.00%</b>



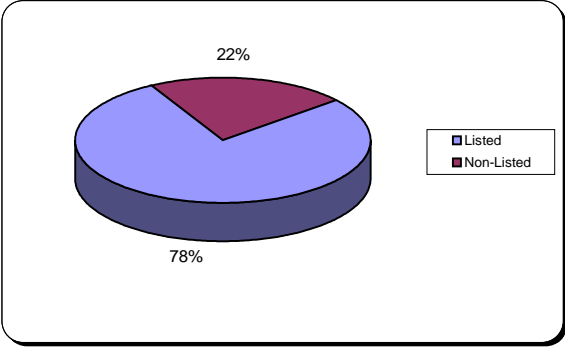
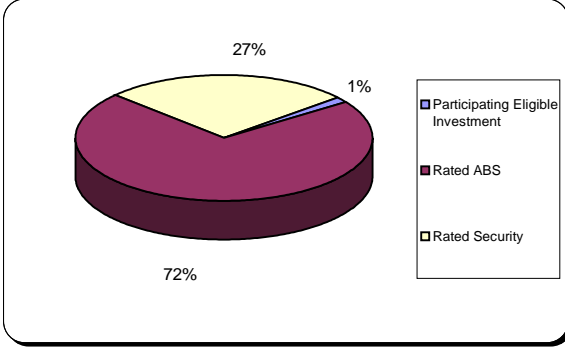
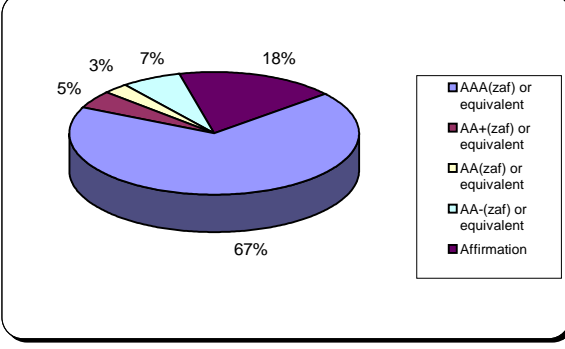
Asset Category (Fitch)		
Auto Loans/Leases		21.22%
Bond Obligations		6.43%
CMBS		9.36%
Corporate Loans		20.56%
Credit Cards		0.00%
Equipment Leases		2.68%
Other		1.42%
RMBS		38.34%
<b>Total</b>		<b>100.00%</b>



Asset Category (Moody's)		
Bonds		6.43%
Auto Loans/Leases		21.22%
Corporate Loan		20.56%
Commercial Mortgages		9.36%
Credit Card Receivables		0.00%
Equipment Lease Receivables		2.68%
Other		1.42%
Residential Mortgage Loans		38.34%
<b>Total</b>		<b>100.00%</b>



**Assets - Details**

		% of Participating Assets	
<b>Listed/Non Listed</b>	Listed	78.02%	
	Non-Listed	21.98%	
	<b>Total</b>	<b><u>100.00%</u></b>	
<b>Asset Type</b>	Participating Eligible Investment	1.42%	
	Rated ABS	71.59%	
	Rated Security	27.00%	
	<b>Total</b>	<b><u>100.00%</u></b>	
<b>Asset Rating Fitch and / or Moody's</b>	AAA(zaf) or equivalent	67.19%	
	AA+(zaf) or equivalent	4.67%	
	AA(zaf) or equivalent	2.73%	
	AA-(zaf) or equivalent	6.43%	
	Affirmation	17.57%	
	N/A	1.42%	
	<b>Total</b>	<b><u>100.00%</u></b>	