

Notes in Issuance

Programme Limit	R 15 000 000 000
% Notes issued	18.79%
% Notes available for future issuance	81.21%
Total Notes Outstanding - Market Value	R 2 801 150 535
Total Notes Outstanding - Face Value	R 2 819 000 000
Largest daily issuance within reporting cycle - Face Value	R 507 000 000
Number of Series in Issue	12
Maximum Maturity allowed	364 days
Longest Remaining Maturity - Days	149 days
Shortest Remaining Maturity - Days	20 days
Average Maturity - Days	56 days
Conditions Precedent that prevent issue of Notes (Yes/No)	No
Ratings of Notes	F1+(zaf)

Facilities

Liquidity	
Minimum Liquidity Commitment	R 2 820 900 000.00
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

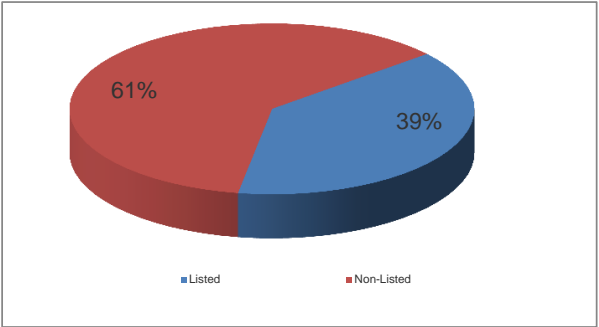
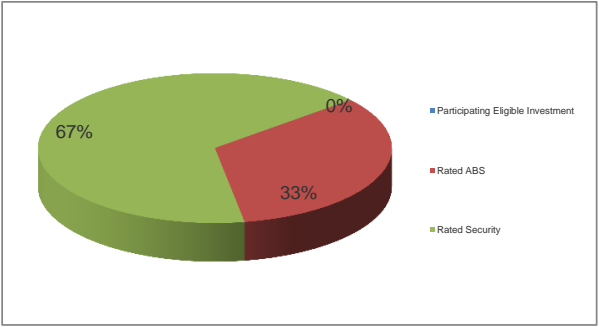
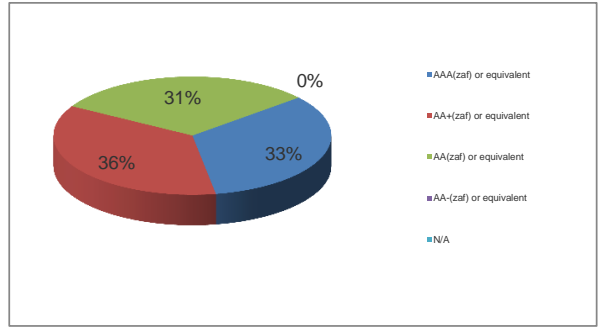
Assets - General information

Total Assets - Book Value	R 2 807 146 655
Number of Assets in Program	
<i>Participating Eligible Investment</i>	1
<i>Rated Securities</i>	6
<i>Rated ABS</i>	17
Maximum Legal Maturity	26.42 Years
Expected Average Maturity	1.47 Years
Largest % of any Participating Asset (Principal Balance)	17.99%

Assets - Details

		% of Participating Assets	
Industry Category (Fitch)	Automobiles	2.09%	
	Banking/ Finance	2.54%	
	Computers & Electronics	0.00%	
	Consumer products	0.00%	
	Gaming/Leisure & Entertainment	0.00%	
	Industrial/Manufacturing	53.98%	
	Real Estate	41.40%	
	Retail	0.00%	
	Telecommunications	0.00%	
	Total		
Asset Category (Fitch)	Auto Loans/Leases	2.09%	
	Bond Obligations	5.40%	
	CMBS	2.26%	
	Corporate Loans	61.17%	
	Credit Cards	0.00%	
	Equipment Leases	2.52%	
	Other	0.02%	
	RMBS	26.55%	
	Trade Receivables	0.00%	
	Total		

Assets - Details

		% of Participating Assets	
Listed/Non Listed	Listed	38.81%	
	Non-Listed	61.19%	
	Total	100.00%	
Asset Type	Participating Eligible Investment	0.02%	
	Rated ABS	33.41%	
	Rated Security	66.57%	
	Total	100.00%	
Asset Rating Fitch	AAA(zaf) or equivalent	33.41%	
	AA+(zaf) or equivalent	35.98%	
	AA(zaf) or equivalent	30.59%	
	AA-(zaf) or equivalent	0.00%	
	N/A	0.02%	
	Total	100.00%	