

**Notes in Issuance**

Programme Limit	R 15 000 000 000
% Notes issued	17.80%
% Notes available for future issuance	82.20%
Total Notes Outstanding - Market Value	R 2 661 343 449
Total Notes Outstanding - Face Value	R 2 670 000 000
Largest daily issuance within reporting cycle - Face Value	R 1 007 000 000
Number of Series in Issue	10
Maximum Maturity allowed	364 days
Longest Remaining Maturity - Days	118 days
Shortest Remaining Maturity - Days	4 days
Average Maturity - Days	55 days
Conditions Precedent that prevent issue of Notes (Yes/No)	No
Ratings of Notes	F1+(zaf)

**Facilities**

<b>Liquidity</b>	
Minimum Liquidity Commitment	R 2 671 700 000.00
Amount drawn down	Nil
<b>Programme Wide Credit Enhancement</b>	
Programme Wide Credit Enhancement available	N/A
Programme Wide Credit Enhancement required	N/A
Programme Wide Credit Enhancement drawn down	N/A

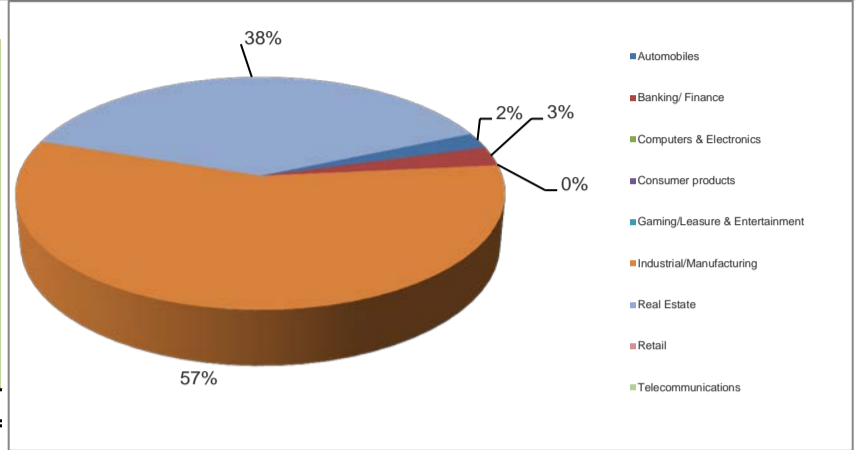
**Assets - General information**

Total Assets - Book Value	R 2 666 307 783
Number of Assets in Program	
<i>Participating Eligible Investment</i>	1
<i>Rated Securities</i>	6
<i>Rated ABS</i>	14
Maximum Legal Maturity	25.84 Years
Expected Average Maturity	1.02 Years
Largest % of any Participating Asset (Principal Balance)	18.87%

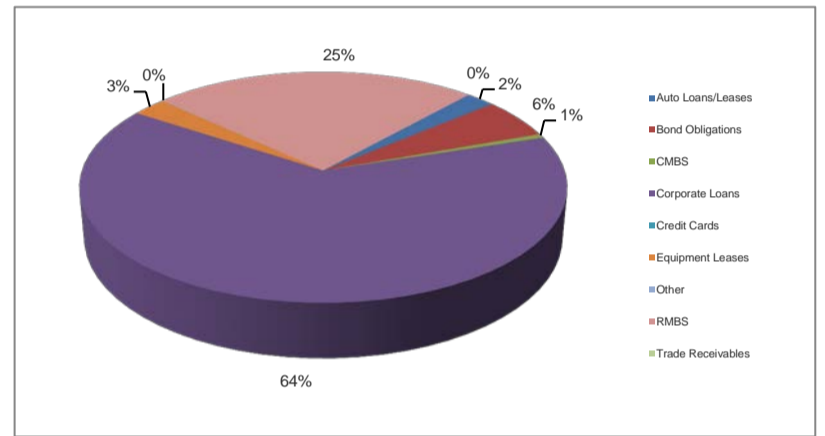
**Assets - Details**

**% of Participating Assets**

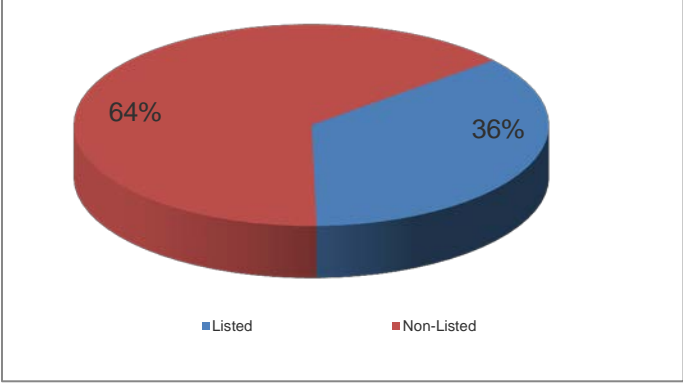
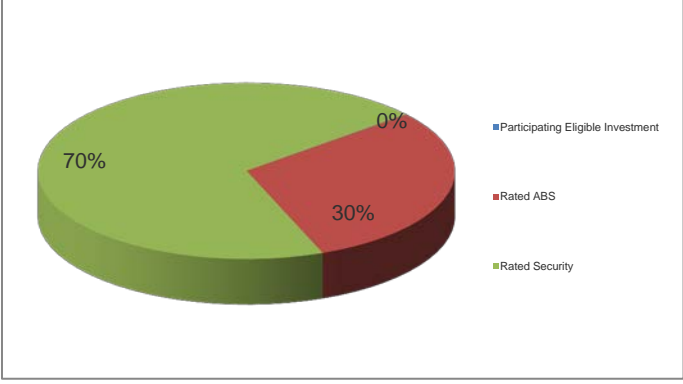
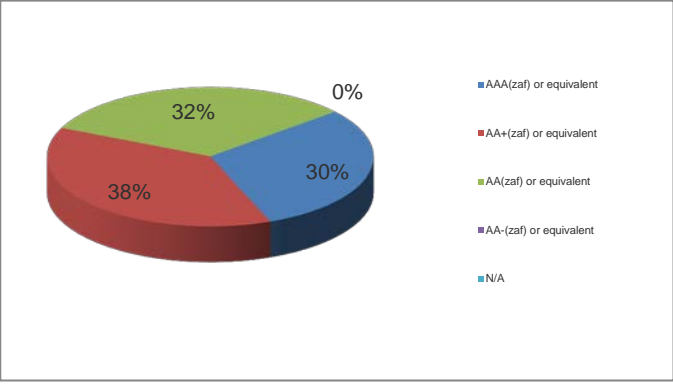
Industry Category (Fitch)	% of Participating Assets
Automobiles	2.19%
Banking/ Finance	2.70%
Computers & Electronics	0.00%
Consumer products	0.00%
Gaming/Leisure & Entertainment	0.00%
Industrial/Manufacturing	56.62%
Real Estate	38.49%
Retail	0.00%
Telecommunications	0.00%
<b>Total</b>	<b>100.00%</b>



Asset Category (Fitch)	% of Participating Assets
Auto Loans/Leases	2.19%
Bond Obligations	5.66%
CMBS	0.56%
Corporate Loans	64.17%
Credit Cards	0.00%
Equipment Leases	2.64%
Other	0.06%
RMBS	24.72%
Trade Receivables	0.00%
<b>Total</b>	<b>100.00%</b>



**Assets - Details**

		% of Participating Assets	
<b>Listed/Non Listed</b>	Listed	35.77%	
	Non-Listed	64.23%	
	<b>Total</b>	<b>100.00%</b>	
<b>Asset Type</b>	Participating Eligible Investment	0.06%	
	Rated ABS	30.11%	
	Rated Security	69.83%	
	<b>Total</b>	<b>100.00%</b>	
<b>Asset Rating Fitch</b>	AAA(zaf) or equivalent	30.11%	
	AA+(zaf) or equivalent	37.75%	
	AA(zaf) or equivalent	32.08%	
	AA-(zaf) or equivalent	0.00%	
	N/A	0.06%	
	<b>Total</b>	<b>100.00%</b>	