

Notes in Issuance

Programme Limit	R 15 000 000 000
% Notes issued	18.13%
% Notes available for future issuance	81.87%
Total Notes Outstanding - Market Value	R 2 714 202 892
Total Notes Outstanding - Face Value	R 2 720 000 000
Largest daily issuance within reporting cycle - Face Value	R 552 000 000
Number of Series in Issue	11
Maximum Maturity allowed	364 days
Longest Remaining Maturity - Days	45 days
Shortest Remaining Maturity - Days	2 days
Average Maturity - Days	22 days
Conditions Precedent that prevent issue of Notes (Yes/No)	No
Ratings of Notes	F1+(zaf)

Facilities

Liquidity	
Minimum Liquidity Commitment	R 2 721 800 000.00
Amount drawn down	Nil
Programme Wide Credit Enhancement	
Programme Wide Credit Enhancement available	N/A
Programme Wide Credit Enhancement required	N/A
Programme Wide Credit Enhancement drawn down	N/A

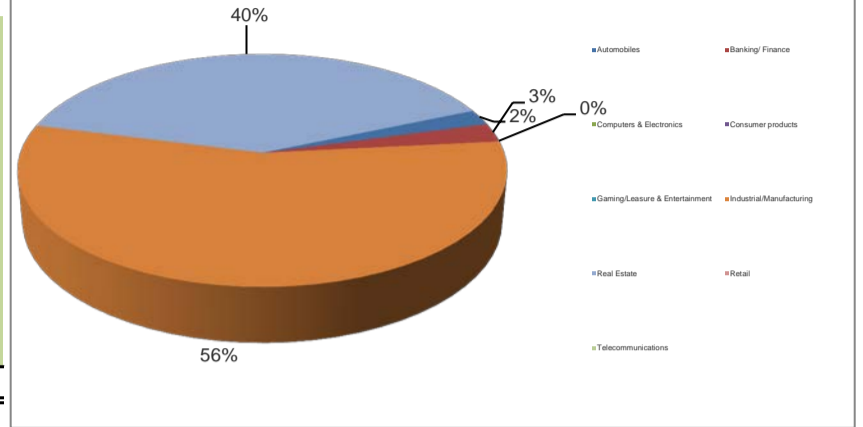
Assets - General information

Total Assets - Book Value	R 2 719 528 482
Number of Assets in Program	
<i>Participating Eligible Investment</i>	1
<i>Rated Securities</i>	6
<i>Rated ABS</i>	17
Maximum Legal Maturity	26.09 Years
Expected Average Maturity	1.14 Years
Largest % of any Participating Asset (Principal Balance)	18.54%

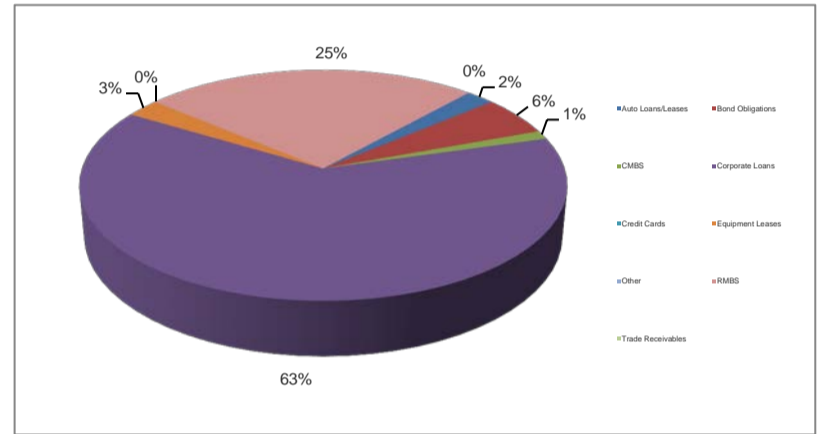
Assets - Details

% of Participating Assets

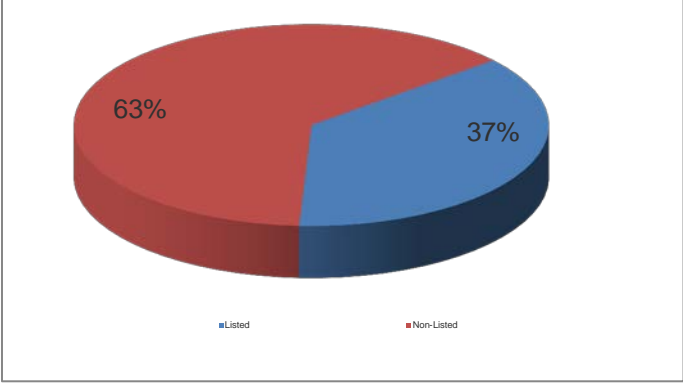
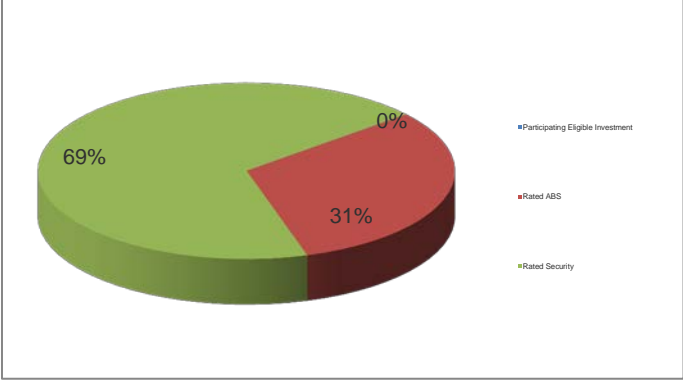
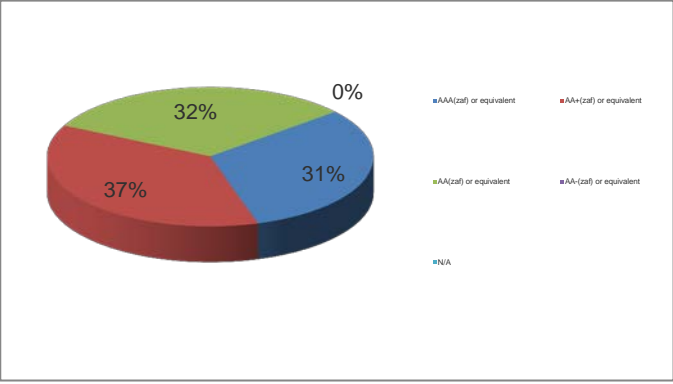
Industry Category (Fitch)	% of Participating Assets
Automobiles	2.15%
Banking/ Finance	2.63%
Computers & Electronics	0.00%
Consumer products	0.00%
Gaming/Leisure & Entertainment	0.00%
Industrial/Manufacturing	55.61%
Real Estate	39.61%
Retail	0.00%
Telecommunications	0.00%
Total	100.00%



Asset Category (Fitch)	% of Participating Assets
Auto Loans/Leases	2.15%
Bond Obligations	5.56%
CMBS	1.19%
Corporate Loans	63.02%
Credit Cards	0.00%
Equipment Leases	2.60%
Other	0.03%
RMBS	25.45%
Trade Receivables	0.00%
Total	100.00%



Assets - Details

		% of Participating Assets	
Listed/Non Listed	Listed	36.94%	
	Non-Listed	63.06%	
	Total	100.00%	
Asset Type	Participating Eligible Investment	0.03%	
	Rated ABS	31.38%	
	Rated Security	68.58%	
	Total	100.00%	
Asset Rating Fitch	AAA(zaf) or equivalent	31.38%	
	AA+(zaf) or equivalent	37.07%	
	AA(zaf) or equivalent	31.51%	
	AA-(zaf) or equivalent	0.00%	
	N/A	0.03%	
	Total	100.00%	