

Notes in Issuance

Programme Limit	R 15 000 000 000
% Notes issued	22.34%
% Notes available for future issuance	77.66%
Total Notes Outstanding - Market Value	R 3 318 195 946
Total Notes Outstanding - Face Value	R 3 351 000 000
Largest daily issuance within reporting cycle - Face Value	R 637 000 000
Number of Series in Issue	16
Maximum Maturity allowed	364 days
Longest Remaining Maturity - Days	89 days
Shortest Remaining Maturity - Days	9 days
Average Maturity - Days	58 days
Conditions Precedent that prevent issue of Notes (Yes/No)	No
Ratings of Notes	F1+(zaf)

Facilities

Liquidity	
Minimum Liquidity Commitment	R 3 353 600 000.00
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

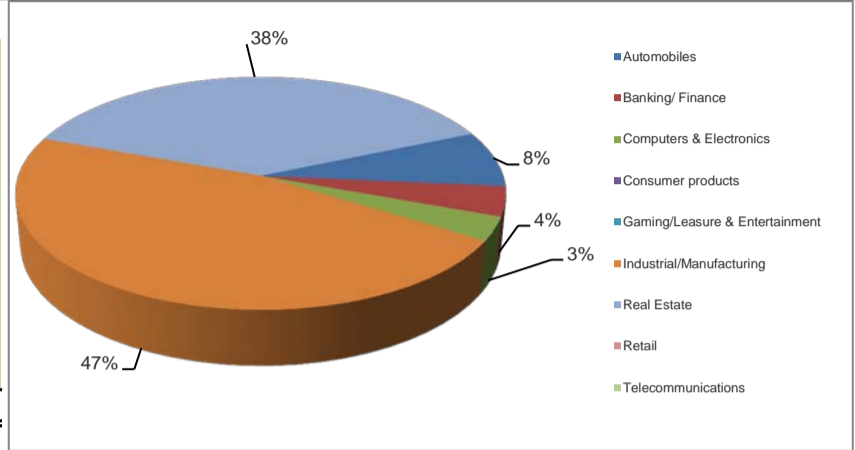
Assets - General information

Total Assets - Book Value	R 3 323 322 848
Number of Assets in Program	
<i>Participating Eligible Investment</i>	1
<i>Rated Securities</i>	8
<i>Rated ABS</i>	21
Maximum Legal Maturity	24.7 Years
Expected Average Maturity	1.47 Years
Largest % of any Participating Asset (Principal Balance)	15.17%

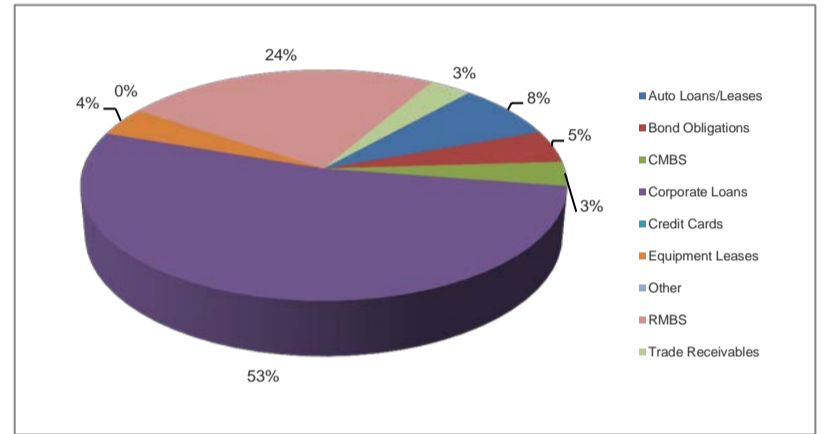
Assets - Details

% of Participating Assets

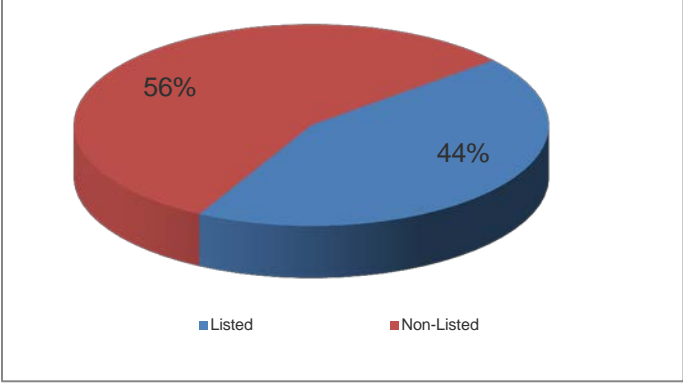
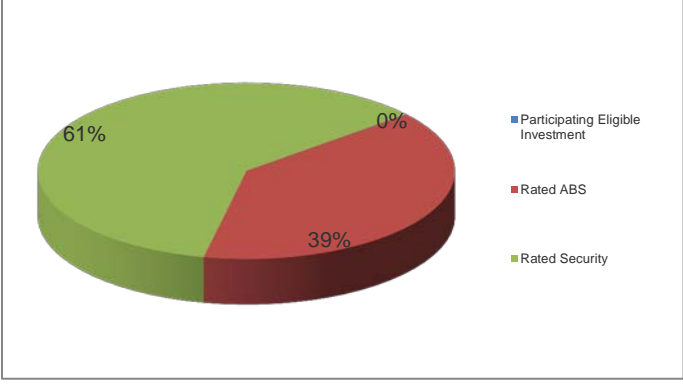
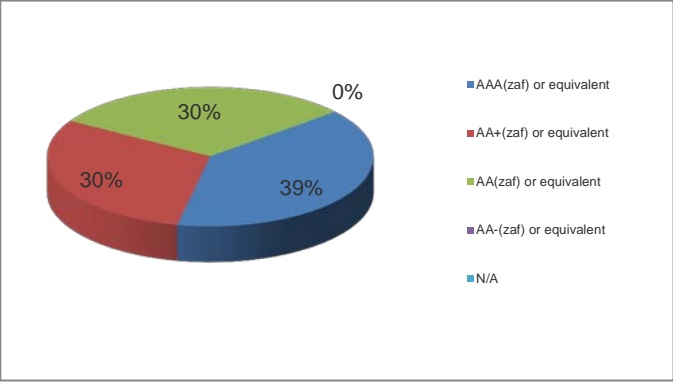
Industry Category (Fitch)	% of Participating Assets
Automobiles	7.83%
Banking/ Finance	4.14%
Computers & Electronics	3.22%
Consumer products	0.00%
Gaming/Leisure & Entertainment	0.00%
Industrial/Manufacturing	46.76%
Real Estate	38.06%
Retail	0.00%
Telecommunications	0.00%
Total	100.00%



Asset Category (Fitch)	% of Participating Assets
Auto Loans/Leases	7.83%
Bond Obligations	4.55%
CMBS	3.39%
Corporate Loans	52.83%
Credit Cards	0.00%
Equipment Leases	4.09%
Other	0.05%
RMBS	24.05%
Trade Receivables	3.22%
Total	100.00%



Assets - Details

		% of Participating Assets	
Listed/Non Listed	Listed	43.91%	
	Non-Listed	56.09%	
	Total	100.00%	
Asset Type	Participating Eligible Investment	0.05%	
	Rated ABS	39.36%	
	Rated Security	60.59%	
Total	100.00%		
Asset Rating Fitch	AAA(zaf) or equivalent	39.36%	
	AA+(zaf) or equivalent	30.33%	
	AA(zaf) or equivalent	30.26%	
	AA-(zaf) or equivalent	0.00%	
	N/A	0.05%	
Total	100.00%		