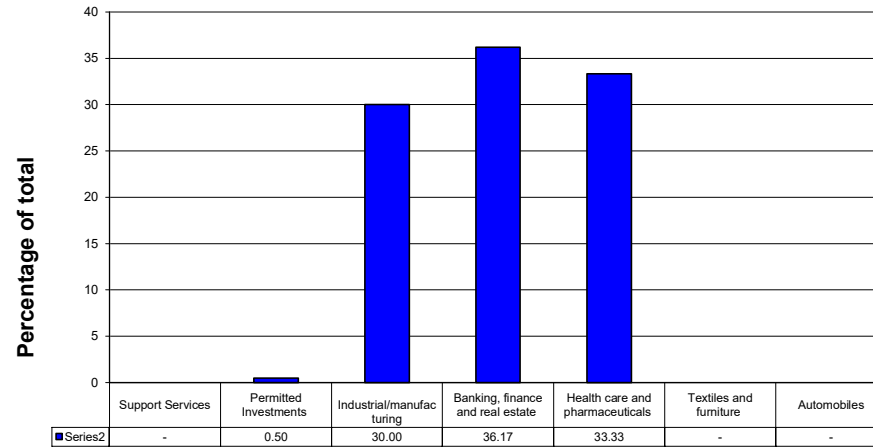


Asset Exposures (based on accreted values and including permitted investments)

Industry make up of Portfolio



Exposures by Borrower (excluding permitted investments)

| Name | Amount |
|--|-------------|
| Imperial Group (Pty) Ltd | 180,000,000 |
| Scania Finance Southern Africa (proprietary) Limited | 217,000,000 |
| Aspen Pharmacare Holdings Limited / Pharmacare Limited | 200,000,000 |

DISCLAIMER

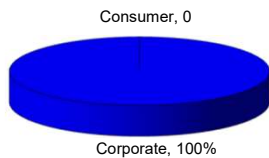
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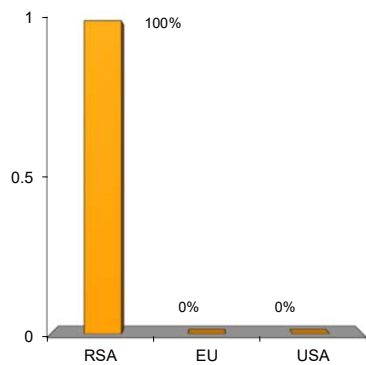
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Asset Origination

Asset Type



Country of Origination



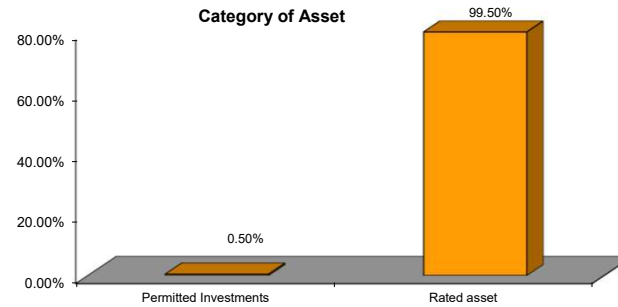
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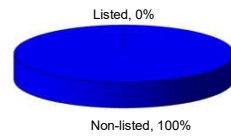
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Asset Category



Asset Listing Status



Other

| | |
|---|------------------|
| Liquidity facility providers | |
| Minimum Liquidity Commitment | Not Applicable |
| Credit Enhancement | Not Applicable |
| Placement agents | RMB Money Market |
| Make Whole Facility | Not Applicable |
| Hedge counterparties | Not Applicable |
| Simple Obligor Concentration Test: not to exceed 33% of rated assets | |
| The largest obligor concentration is 36% (excluding permitted investments) | |

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Deal Specific News

Weighted average implied long term credit quality of the portfolio: AA (ZA)

Weighted average implied short term credit quality of the portfolio: A1+(ZA)

Rating of notes in issue: A1+(ZA)(sf)

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