

Notes in Issuance

Programme Limit	R 15,000,000,000
% Notes issued	53.54%
% Notes available for future issuance	46.46%
Total Notes Outstanding - Market Value	R 7,911,545,648
Total Notes Outstanding - Face Value	R 8,031,000,000
Largest daily issuance within reporting cycle - Face Value	R 721,000,000
Number of Series in Issue	31
Maximum Maturity allowed	364 days
Longest Remaining Maturity - Days	147 days
Shortest Remaining Maturity - Days	1 day
Average Maturity - Days	41 days
Conditions Precedent that prevent issue of Notes (Yes/No)	No
Ratings of Notes	Prime -1.za/F1+(zaf)

Facilities

Liquidity	
Minimum Liquidity Commitment	R 8,134,600,000
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

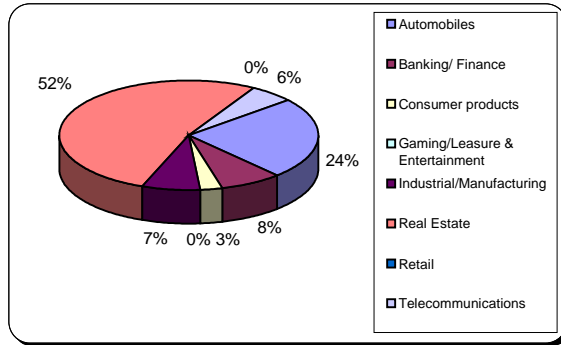
Assets - General information

Total Assets - Book Value	R 7,919,284,272
Number of Assets in Program	
<i>Participating Eligible Investment</i>	1
<i>Rated Securities</i>	10
<i>Rated ABS</i>	44
Maximum Legal Maturity	36.82 Years
Expected Average Maturity	2.27 Years
Largest % of any Participating Asset (Principal Balance)	6.43%

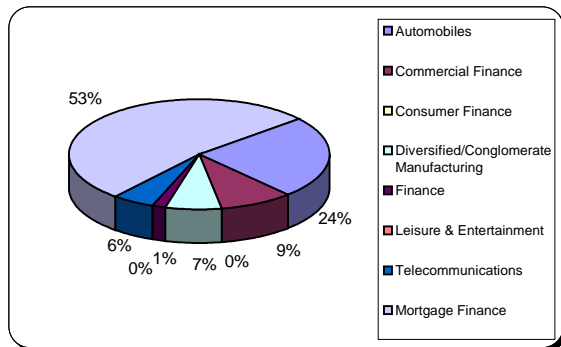
Assets - Details

 % of
Participating
Assets

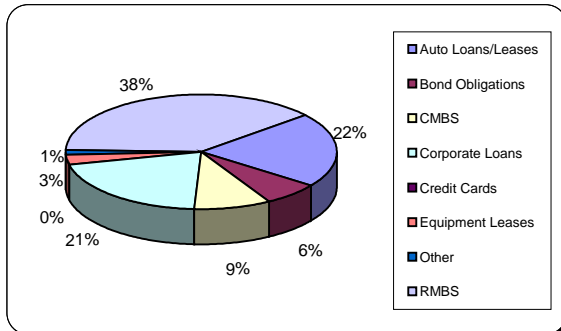
Industry Category (Fitch)	% of Participating Assets
Automobiles	24.22%
Banking/ Finance	7.85%
Consumer products	2.68%
Gaming/Leisure & Entertainment	0.00%
Industrial/Manufacturing	7.08%
Real Estate	52.66%
Retail	0.00%
Telecommunications	5.51%
Total	100.00%



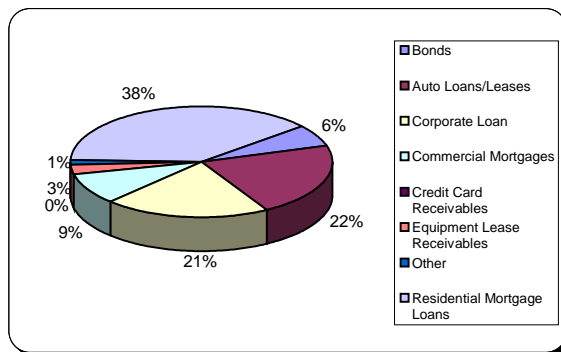
Industry Category (Moody's)	% of Participating Assets
Automobiles	24.22%
Commercial Finance	9.11%
Consumer Finance	0.00%
Diversified/Conglomerate Manufacturi	7.08%
Finance	1.42%
Leisure & Entertainment	0.00%
Telecommunications	5.51%
Mortgage Finance	52.66%
Total	100.00%



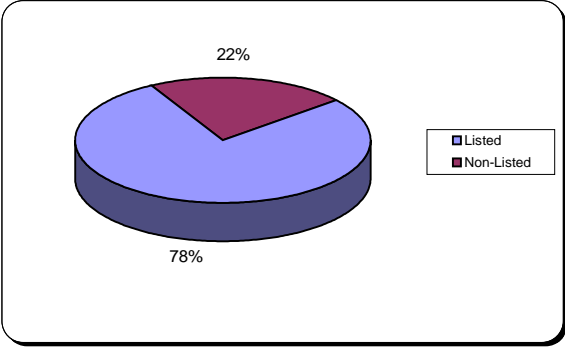
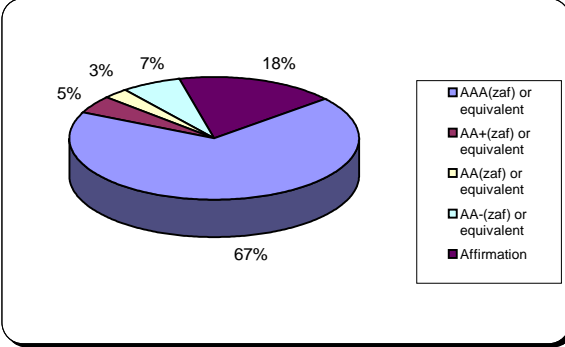
Asset Category (Fitch)	% of Participating Assets
Auto Loans/Leases	21.22%
Bond Obligations	6.43%
CMBS	9.36%
Corporate Loans	20.56%
Credit Cards	0.00%
Equipment Leases	2.68%
Other	1.42%
RMBS	38.34%
Total	100.00%



Asset Category (Moody's)	% of Participating Assets
Bonds	6.43%
Auto Loans/Leases	21.22%
Corporate Loan	20.56%
Commercial Mortgages	9.36%
Credit Card Receivables	0.00%
Equipment Lease Receivables	2.68%
Other	1.42%
Residential Mortgage Loans	38.34%
Total	100.00%



Assets - Details

		% of Participating Assets	
Listed/Non Listed	Listed	78.02%	
	Non-Listed	21.98%	
	Total	<u>100.00%</u>	
Asset Type	Participating Eligible Investment	1.42%	
	Rated ABS	71.59%	
	Rated Security	27.00%	
	Total	<u>100.00%</u>	
Asset Rating Fitch and / or Moody's	AAA(zaf) or equivalent	67.19%	
	AA+(zaf) or equivalent	4.67%	
	AA(zaf) or equivalent	2.73%	
	AA-(zaf) or equivalent	6.43%	
	Affirmation	17.57%	
	N/A	1.42%	
	Total	<u>100.00%</u>	