

**Notes in Issuance**

Programme Limit	R 15 000 000 000
% Notes issued	22.76%
% Notes available for future issuance	77.24%
Total Notes Outstanding - Market Value	R 3 382 283 367
Total Notes Outstanding - Face Value	R 3 414 000 000
Largest daily issuance within reporting cycle - Face Value	R 637 000 000
Number of Series in Issue	14
Maximum Maturity allowed	364 days
Longest Remaining Maturity - Days	118 days
Shortest Remaining Maturity - Days	5 days
Average Maturity - Days	45 days
Conditions Precedent that prevent issue of Notes (Yes/No)	No
Ratings of Notes	F1+(zaf)

**Facilities**

<b>Liquidity</b>	
Minimum Liquidity Commitment	R 3 416 500 000.00
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

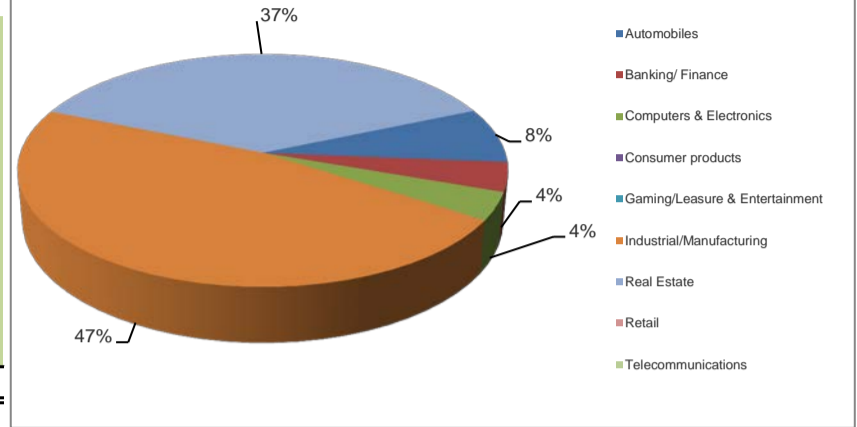
**Assets - General information**

Total Assets - Book Value	R 3 388 414 952
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	1.55 Years
Largest % of any Participating Asset (Principal Balance)	14.88%

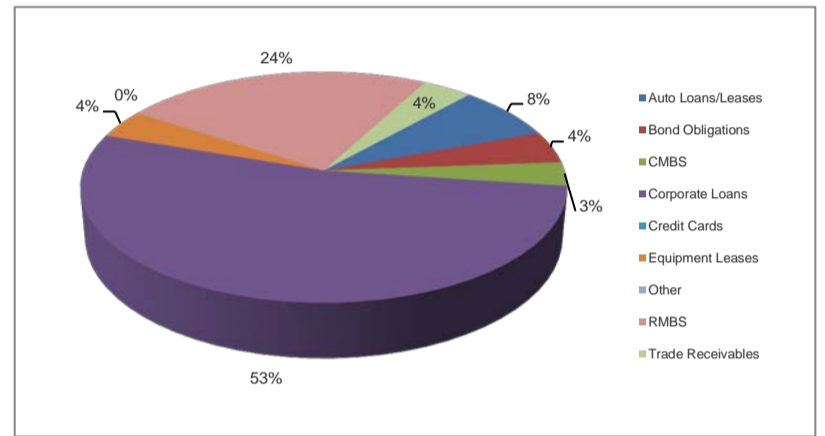
**Assets - Details**

**% of Participating Assets**

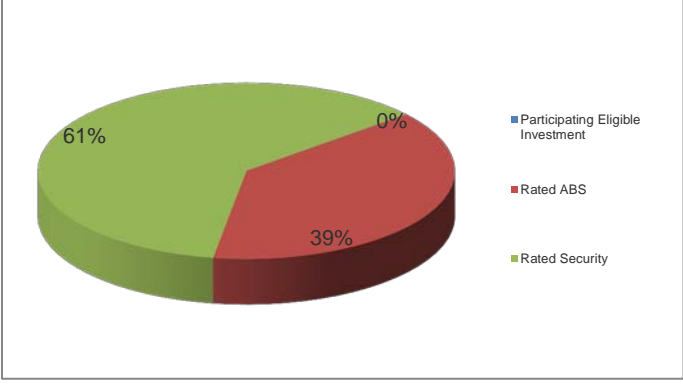
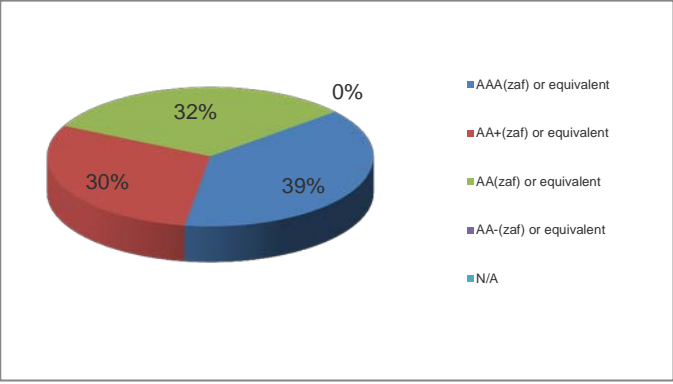
Industry Category (Fitch)	% of Participating Assets
Automobiles	7.68%
Banking/ Finance	4.06%
Computers & Electronics	3.78%
Consumer products	0.00%
Gaming/Leisure & Entertainment	0.00%
Industrial/Manufacturing	47.13%
Real Estate	37.35%
Retail	0.00%
Telecommunications	0.00%
<b>Total</b>	<b>100.00%</b>



Asset Category (Fitch)	% of Participating Assets
Auto Loans/Leases	7.68%
Bond Obligations	4.47%
CMBS	3.33%
Corporate Loans	53.08%
Credit Cards	0.00%
Equipment Leases	4.02%
Other	0.04%
RMBS	23.60%
Trade Receivables	3.78%
<b>Total</b>	<b>100.00%</b>



**Assets - Details**

		% of Participating Assets	
<b>Listed/Non Listed</b>	Listed	43.09%	
	Non-Listed	56.91%	
	<b>Total</b>	<b>100.00%</b>	
<b>Asset Type</b>	Participating Eligible Investment	0.04%	
	Rated ABS	38.63%	
	Rated Security	61.33%	
	<b>Total</b>	<b>100.00%</b>	
<b>Asset Rating Fitch</b>	AAA(zaf) or equivalent	38.63%	
	AA+(zaf) or equivalent	29.77%	
	AA(zaf) or equivalent	31.56%	
	AA-(zaf) or equivalent	0.00%	
	N/A	0.04%	
	<b>Total</b>	<b>100.00%</b>	