



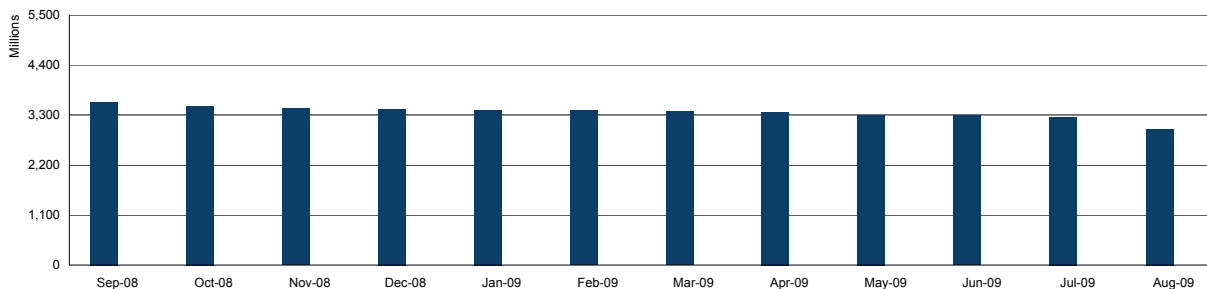
ASSET BACKED ARBITRAGED SECURITIES (PROPRIETARY) LIMITED

(Incorporated with limited liability under Registration Number 2002/019991/07 in the Republic of South Africa)

ABACAS Premier Series (Series 1) **31 August 2009**

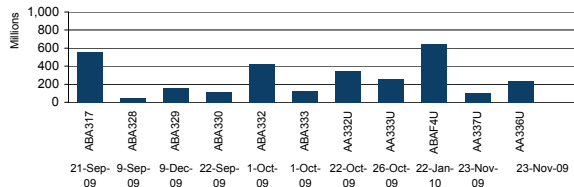
Debt Instruments Outstanding									
Stock Code	Certificate Number	Fitch Rating	Issue Date	Maturity Date	Days to Maturity	Issue Price	Face Value	Weighting	
ABA317	S1 / CP00317	F1+(zaf)	23-Mar-2009	21-Sep-2009	21	530,000,000	552,683,000	18.41%	
ABA328	S1 / CP00328	F1+(zaf)	9-Jun-2009	9-Sep-2009	9	50,000,000	50,961,000	1.70%	
ABA329	S1 / CP00329	F1+(zaf)	9-Jun-2009	9-Dec-2009	100	150,000,000	155,588,000	5.18%	
ABA330	S1 / CP00330	F1+(zaf)	22-Jun-2009	22-Sep-2009	22	111,735,849	113,911,000	3.79%	
ABA332	S1 / CP00332	F1+(zaf)	1-Jul-2009	1-Oct-2009	31	409,000,000	417,067,000	13.89%	
ABA333	S1 / CP00333	F1+(zaf)	1-Jul-2009	1-Oct-2009	31	120,000,000	122,391,000	4.08%	
AA332U	S1 / CP0032U	F1+(zaf)	22-Jul-2009	22-Oct-2009	52	342,000,000	348,861,000	11.62%	
AA333U	S1 / CP0033U	F1+(zaf)	27-Jul-2009	26-Oct-2009	56	250,000,000	254,918,000	8.49%	
ABAF4U	S1 / FRN004	F1+(zaf)	22-Jul-2009	22-Jan-2010	144	650,000,000	650,000,000	21.65%	
AA337U	S1 / CP0037U	F1+(zaf)	21-Aug-2009	23-Nov-2009	84	99,685,553	101,581,000	3.38%	
AA336U	S1 / CP0036U	F1+(zaf)	24-Aug-2009	23-Nov-2009	84	230,000,000	234,233,000	7.80%	
Total Debt Instruments Outstanding					66.98 days	2,942,421,402	3,002,194,000	100.00%	

Face Value of Outstanding Debt Instruments



Upcoming Debt Instruments Maturities				
Code	Maturity Date	Face Value	Days to Maturity	
ABA317	21-Sep-2009	552,683,000	21.00	
ABA328	9-Sep-2009	50,961,000	9.00	
ABA329	9-Dec-2009	155,588,000	100.00	
ABA330	22-Sep-2009	113,911,000	22.00	
ABA332	1-Oct-2009	417,067,000	31.00	
ABA333	1-Oct-2009	122,391,000	31.00	
AA332U	22-Oct-2009	348,861,000	52.00	
AA333U	26-Oct-2009	254,918,000	56.00	
ABAF4U	22-Jan-2010	650,000,000	144.00	
AA337U	23-Nov-2009	101,581,000	84.00	
AA336U	23-Nov-2009	234,233,000	84.00	

ABACAS Series 1 Roll Dates



Weighted Average Tenure of Outstanding Debt Instruments

3,002,194,000 66.98 days

Underlying Assets									
Code	Asset	Issue	WAL Maturity	WAL	Benchmark	Rating	Nominal Value	Weighting	
ABS: Residential Mortgage Backed Securities									
THE5A	Thekwini 5	21-Feb-2005	03-Sep-2009	0.01	3M Jibar	AAA(zaf)	99,685,553	3.39%	
SHLA2	Sanlam Home Loans 103	01-Nov-2005	22-Oct-2010	1.14	3M Jibar	AAA(zaf)	169,000,000	5.74%	
SHLA3	Sanlam Home Loans 103	01-Nov-2005	22-Oct-2010	1.14	3M Jibar	AAA(zaf)	36,000,000	1.22%	
SHLA6	Sanlam Home Loans 103	03-May-2006	22-Oct-2012	3.15	3M Jibar	AAA(zaf)	26,000,000	0.88%	
SHLB2	Sanlam Home Loans 103	01-Nov-2005	22-Oct-2010	1.14	3M Jibar	AA(zaf)	14,000,000	0.48%	
SHLB4	Sanlam Home Loans 103	03-May-2006	22-Oct-2010	1.14	3M Jibar	AA(zaf)	18,000,000	0.61%	
SHLB5	Sanlam Home Loans 103	03-May-2006	22-Oct-2012	3.15	3M Jibar	AA(zaf)	6,000,000	0.20%	
SHLA8	Sanlam Home Loans 103	01-Nov-2006	22-Oct-2010	1.14	3M Jibar	AAA(zaf)	151,000,000	5.13%	
SHLA9	Sanlam Home Loans 103	01-Nov-2006	22-Oct-2012	3.15	3M Jibar	AAA(zaf)	209,000,000	7.10%	
SHLB7	Sanlam Home Loans 103	01-Nov-2006	22-Oct-2010	1.14	3M Jibar	AA(zaf)	39,000,000	1.33%	
SHLB8	Sanlam Home Loans 103	01-Nov-2006	22-Oct-2012	3.15	3M Jibar	AA(zaf)	24,000,000	0.82%	
SHLA11	Sanlam Home Loans 103	01-Aug-2007	22-Oct-2012	3.15	3M Jibar	AAA(zaf)	300,000,000	10.20%	
NQF1A2	Nqaba Finance 1	31-May-2006	22-May-2011	1.72	3M Jibar	AAA(zaf)	51,000,000	1.73%	
NQF1A3	Nqaba Finance 1	31-May-2006	22-May-2011	1.72	3M Jibar	AAA(zaf)	34,000,000	1.16%	
NQF1B2	Nqaba Finance 1	31-May-2006	22-May-2011	1.72	3M Jibar	AA(zaf)	32,000,000	1.09%	
NQF1A4	Nqaba Finance 1	28-Sep-2007	22-May-2010	0.72	3M Jibar	AAA(zaf)	113,000,000	3.84%	
BLG2B	Blue Granite	19-Jun-2006	21-Jun-2011	1.81	3M Jibar	AA(zaf)	30,000,000	1.02%	
1BG4A2	Blue Granite	07-Mar-2007	21-Mar-2012	2.56	3M Jibar	AAA(zaf)	358,000,000	12.17%	
1BG4B	Blue Granite	07-Mar-2007	21-Mar-2012	2.56	3M Jibar	AA(zaf)	142,000,000	4.83%	
IKH1A5	Ikhaya 1	09-Mar-2007	09-Dec-2011	2.27	3M Jibar	AAA(zaf)	200,000,000	6.80%	
IKH2A2	Ikhaya 2	22-Jun-2007	22-Mar-2012	2.56	3M Jibar	AAA(zaf)	111,735,849	3.80%	
ABS: Commercial Mortgage Backed Securities									
PRP1A2	PROPS A1	02-Nov-2004	01-Oct-2009	0.08	3M Jibar	Aaa.za	90,000,000	3.06%	
PRP1B2	PROPS B2	02-Nov-2004	01-Oct-2009	0.08	3M Jibar	Aa2.za	30,000,000	1.02%	
GPT1A1	Growthpoint	28-Nov-2005	01-Aug-2010	0.92	3M Jibar	AAA(zaf)	132,000,000	4.49%	
GPT1A2	Growthpoint	28-Jun-2006	01-Aug-2011	1.92	3M Jibar	AAA(zaf)	156,000,000	5.30%	
GPT1B2	Growthpoint	28-Jun-2006	01-Aug-2011	1.92	3M Jibar	AA-(zaf)	121,000,000	4.11%	
ABS: Provident Backed Home Loans									
HFS1A1	HomePlan Financial Solutions	01-Aug-2005	26-Jul-2010	0.90	3M Jibar	AAA(zaf)	250,000,000	8.50%	
Total Assets in Portfolio				1.87 years			2,942,421,402	100.00%	



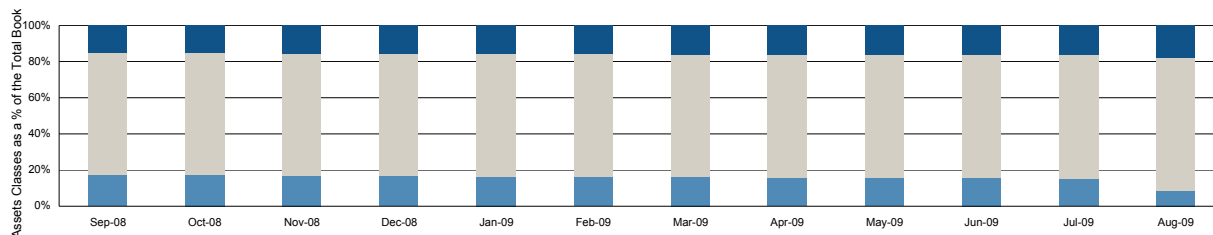
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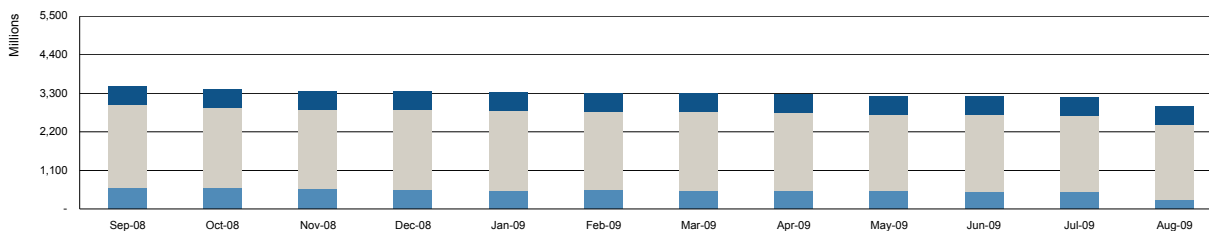
31 August 2009

Asset Pool Composition



■ ABS: Auto Loan Receivables ■ ABS: Pension Backed Home Loans ■ ABS: Credit Card Receivables ■ ABS: Lease Receivables ■ ABS: Mortgage Backed Securities ■ ABS: CMBS ■ Public Debt ■ Corporate Bonds

Asset Growth



■ ABS: Auto Loan Receivables ■ ABS: Pension Backed Home Loans ■ ABS: Credit Card Receivables ■ ABS: Lease Receivables ■ ABS: Mortgage Backed Securities ■ ABS: CMBS ■ Public Debt ■ Corporate Bonds

Credit Concentration of Assets



Other

Liquidity Facility Provider			Credit Enhancement Facility Provider		
Name	ABSA Capital		Name	ABSA Capital	
Rating	F1+(zaf)		Rating	F1+(zaf)	
Approved Facility	3,272	(ZAR Million)	Approved Facility	1050	(ZAR Million)
Drawn amount	0.00	(ZAR Million)	Drawn Amount	0	(ZAR Million)

Credit Enhancement Facility Provider		
Name	ABSA Capital	
Rating	F1+(zaf)	
Available Facility	1050	(ZAR Million)
Drawn amount	0.00	(ZAR Million)

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