



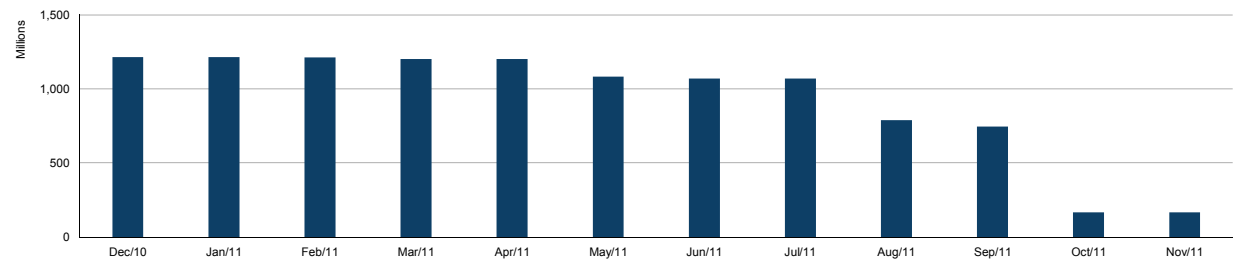
ASSET BACKED ARBITRAGED SECURITIES (PROPRIETARY) LIMITED

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

ABACAS Premier Series (Series 1) 30 November 2011

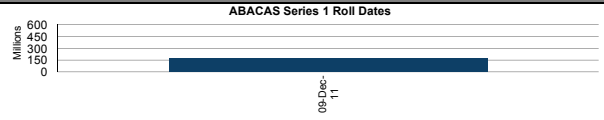
Debt Instruments Outstanding									
Stock Code	Certificate Number	Fitch Rating	Issue Date	Maturity Date	Days to Maturity	Issue Price	Face Value	Weighting	
AA384U	S1 / CP0384U	F1+(zaf)	9-Sep-2011	9-Dec-2011	9	164,420,485	166,797,000	100.00%	
Total Debt Instruments Outstanding						9.00 days	164,420,485	166,797,000	100.00%

Face Value of Outstanding Debt Instruments



Upcoming Debt Instruments Maturities

Code	Maturity Date	Face Value	Days to Maturity
AA384U	9-Dec-2011	166,797,000	9.00

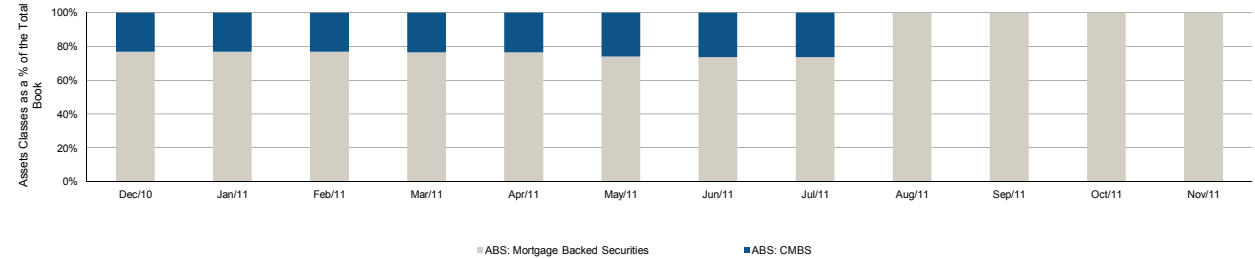


Weighted Average Tenure of Outstanding Debt Instruments: 166,797,000 Face Value, 9.00 days

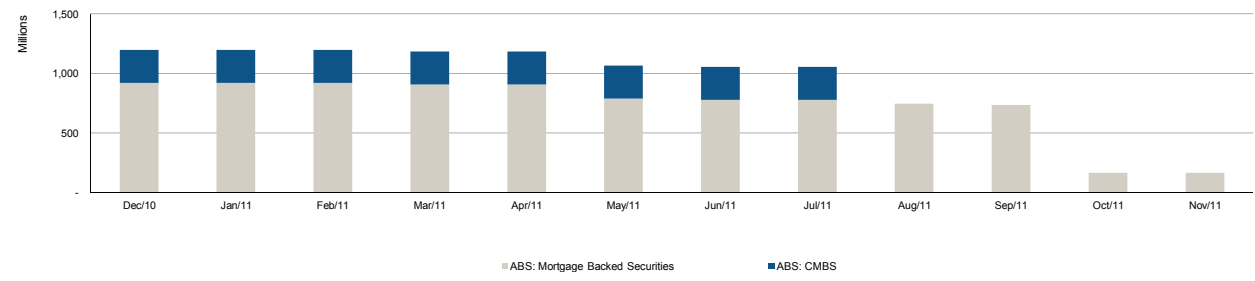
Underlying Assets

Code	Asset	Issue	WAL Maturity	WAL	Benchmark	Rating	Nominal Value	Weighting
ABS: Residential Mortgage Backed Securities								
IKH1A5	ikhaya 1	09-Mar-2007	09-Dec-2011	0.02	3M Jibar	AAA(zaf)	164,420,485	100.00%
Total Assets in Portfolio				0.02 years			164,420,485	100.00%

Asset Pool Composition

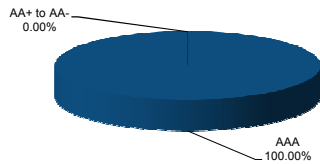


Asset Growth



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ABACAS Premier Series (Series 1)**30 November 2011****Credit Concentration of Assets**

AAA	100.00%
AA+ to AA-	0.00%
Total	100.00%

Other					
Liquidity Facility Provider		Credit Enhancement Facility Provider		Hedge Counterparty	
Name	ABSA Capital	Name	ABSA Capital	Name	ABSA Capital
Rating	F1+(zaf)	Rating	F1+(zaf)	Rating	F1+(zaf)
Approved Facility	167 (ZAR Million)	Available Facility	1050 (ZAR Million)		
Drawn amount	0.00 (ZAR Million)	Drawn amount	0.00 (ZAR Million)		

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