



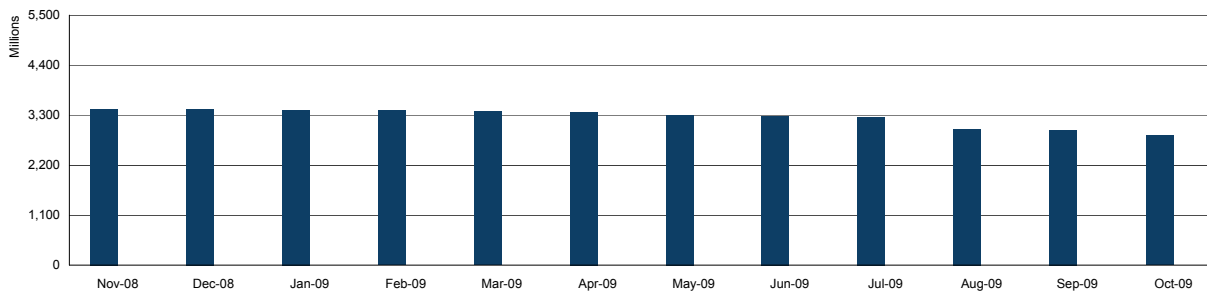
ASSET BACKED ARBITRAGED SECURITIES (PROPRIETARY) LIMITED

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

ABACAS Premier Series (Series 1) 31 October 2009

Debt Instruments Outstanding								
Stock Code	Certificate Number	Fitch Rating	Issue Date	Maturity Date	Days to Maturity	Issue Price	Face Value	Weighting
ABA329	S1 / CP00329	F1+(zaf)	9-Jun-2009	9-Dec-2009	39	150,000,000	155,588,000	5.45%
ABAF4U	S1 / FRN004	F1+(zaf)	22-Jul-2009	22-Jan-2010	83	650,000,000	650,000,000	22.78%
AA337U	S1 / CP0037U	F1+(zaf)	21-Aug-2009	23-Nov-2009	23	99,685,553	101,581,000	3.56%
AA336U	S1 / CP0036U	F1+(zaf)	24-Aug-2009	23-Nov-2009	23	230,000,000	234,233,000	8.21%
AA338U	S1 / CP0038U	F1+(zaf)	9-Sep-2009	9-Dec-2009	39	50,000,000	50,920,000	1.78%
AA339U	S1 / CP0039U	F1+(zaf)	21-Sep-2009	21-Dec-2009	51	530,000,000	539,635,000	18.92%
AA340U	S1 / CP0034U	F1+(zaf)	22-Sep-2009	22-Dec-2009	52	104,264,151	106,168,000	3.72%
AA341U	S1 / CP00341U	F1+(zaf)	1-Oct-2009	2-Nov-2009	2	409,000,000	411,530,000	14.43%
AA342U	S1 / CP00342U	F1+(zaf)	22-Oct-2009	22-Jan-2010	83	342,000,000	348,463,000	12.21%
AA343U	S1 / CP00343U	F1+(zaf)	26-Oct-2009	25-Jan-2010	86	250,000,000	254,668,000	8.93%
Total Debt Instruments Outstanding					54.13 days	2,814,949,704	2,852,786,000	100.00%

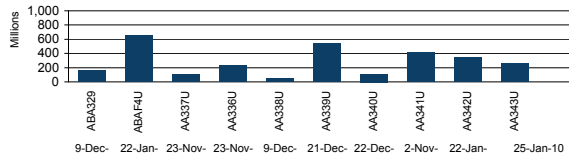
Face Value of Outstanding Debt Instruments



Upcoming Debt Instruments Maturities

Code	Maturity Date	Face Value	Days to Maturity
ABA329	9-Dec-2009	155,588,000	39.00
ABAF4U	22-Jan-2010	650,000,000	83.00
AA337U	23-Nov-2009	101,581,000	23.00
AA336U	23-Nov-2009	234,233,000	23.00
AA338U	9-Dec-2009	50,920,000	39.00
AA339U	21-Dec-2009	539,635,000	51.00
AA340U	22-Dec-2009	106,168,000	52.00
AA341U	2-Nov-2009	411,530,000	2.00
AA342U	22-Jan-2010	348,463,000	83.00
AA343U	25-Jan-2010	254,668,000	86.00

ABACAS Series 1 Roll Dates



Weighted Average Tenure of Outstanding Debt Instruments

2,852,786,000 **54.13 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	22-Feb-2010	0.31	3M Jibar	AAA(zaf)	99,685,553	3.54%
SHLA2	Sanlam Home Loans 103	01-Nov-2005	22-Oct-2010	0.98	3M Jibar	AAA(zaf)	169,000,000	6.00%
SHLA3	Sanlam Home Loans 103	01-Nov-2005	22-Oct-2010	0.98	3M Jibar	AAA(zaf)	36,000,000	1.28%
SHLA6	Sanlam Home Loans 103	03-May-2006	22-Oct-2012	2.98	3M Jibar	AAA(zaf)	26,000,000	0.92%
SHLB2	Sanlam Home Loans 103	01-Nov-2005	22-Oct-2010	0.98	3M Jibar	AA(zaf)	14,000,000	0.50%
SHLB4	Sanlam Home Loans 103	03-May-2006	22-Oct-2010	0.98	3M Jibar	AA(zaf)	18,000,000	0.64%
SHLB5	Sanlam Home Loans 103	03-May-2006	22-Oct-2012	2.98	3M Jibar	AA(zaf)	6,000,000	0.21%
SHLA8	Sanlam Home Loans 103	01-Nov-2006	22-Oct-2010	0.98	3M Jibar	AAA(zaf)	151,000,000	5.36%
SHLA9	Sanlam Home Loans 103	01-Nov-2006	22-Oct-2012	2.98	3M Jibar	AAA(zaf)	209,000,000	7.42%
SHLB7	Sanlam Home Loans 103	01-Nov-2006	22-Oct-2010	0.98	3M Jibar	AA(zaf)	39,000,000	1.39%
SHLB8	Sanlam Home Loans 103	01-Nov-2006	22-Oct-2012	2.98	3M Jibar	AA(zaf)	24,000,000	0.85%
SHLA11	Sanlam Home Loans 103	01-Aug-2007	22-Oct-2012	2.98	3M Jibar	AAA(zaf)	300,000,000	10.66%
NQF1A2	Nqaba Finance 1	31-May-2006	22-May-2011	1.56	3M Jibar	AAA(zaf)	51,000,000	1.81%
NQF1A3	Nqaba Finance 1	31-May-2006	22-May-2011	1.56	3M Jibar	AAA(zaf)	34,000,000	1.21%
NQF1B2	Nqaba Finance 1	31-May-2006	22-May-2011	1.56	3M Jibar	AA(zaf)	32,000,000	1.14%
NQF1A4	Nqaba Finance 1	28-Sep-2007	22-May-2010	0.56	3M Jibar	AAA(zaf)	113,000,000	4.01%
BLG2B	Blue Granite	19-Jun-2006	21-Jun-2011	1.64	3M Jibar	AA(zaf)	30,000,000	1.07%
1BG4A2	Blue Granite	07-Mar-2007	21-Mar-2012	2.39	3M Jibar	AAA(zaf)	358,000,000	12.72%
1BG4B	Blue Granite	07-Mar-2007	21-Mar-2012	2.39	3M Jibar	AA(zaf)	142,000,000	5.04%
IKH1A5	Ikhaya 1	09-Mar-2007	09-Dec-2011	2.11	3M Jibar	AAA(zaf)	200,000,000	7.10%
IKH2A2	Ikhaya 2	22-Jun-2007	22-Mar-2012	2.39	3M Jibar	AAA(zaf)	104,264,151	3.70%
ABS: Commercial Mortgage Backed Securities								
GPT1A1	Growthpoint	28-Nov-2005	01-Aug-2010	0.75	3M Jibar	AAA(zaf)	132,000,000	4.69%
GPT1A2	Growthpoint	28-Jun-2006	01-Aug-2011	1.75	3M Jibar	AAA(zaf)	156,000,000	5.54%
GPT1B2	Growthpoint	28-Jun-2006	01-Aug-2011	1.75	3M Jibar	AA(zaf)	121,000,000	4.30%
ABS: Provident Backed Home Loans								
HFS1A1	HomePlan Financial Solutions	01-Aug-2005	26-Jul-2010	0.73	3M Jibar	AAA(zaf)	250,000,000	8.88%
Total Assets in Portfolio				1.80 years			2,814,949,704	100.00%



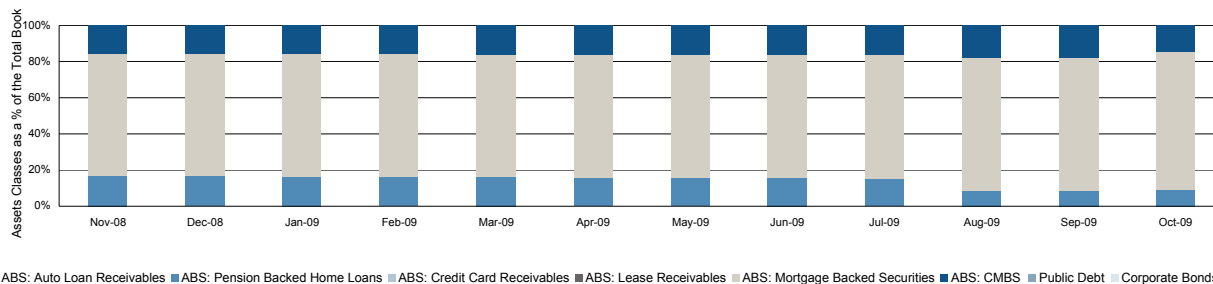
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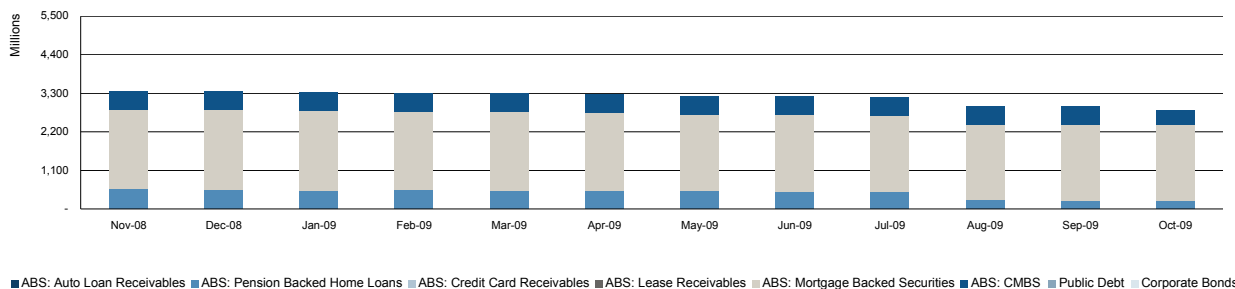
ABACAS Premier Series (Series 1)

31 October 2009

Asset Pool Composition



Asset Growth



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)

Contact Details

Dealer Correy Jansen van Vuuren Tel: 011 895 5507 E-mail: correy.jansenvanvuuren@absacapital.com@absa.com	Conduit Management Prasheena Jaganath Tel: 011 895 7887 E-mail: prasheena.jaganath@absacapital.com	Product Accountant Bridgett Baker - Moonsamy Tel: 011 895 6765 E-mail: bridgett.baker@absacapital.com	Product Accountant Robert Fraser Tel: 011 895 6364 E-mail: robert.fraser@absacapital.com
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Dealer Nicolene Ramsunder Tel: 011 895 5507 E-mail: nicolene.ramsunder@absacapital.com
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