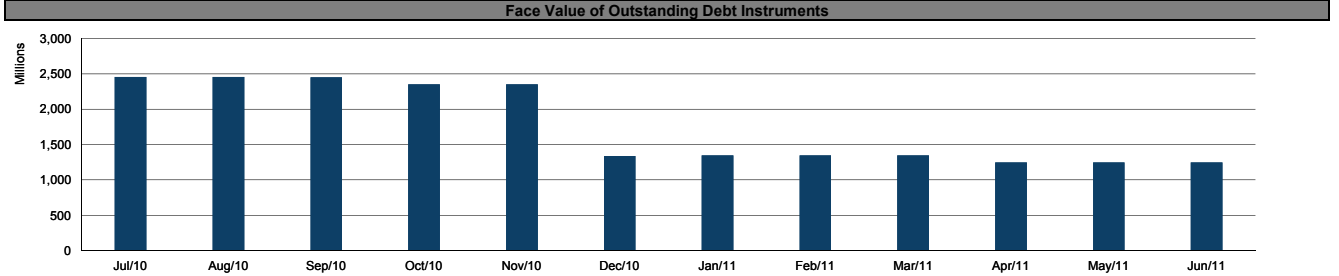




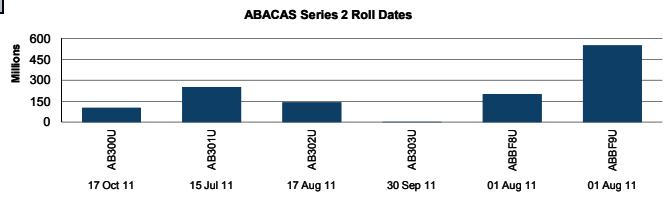
ASSET BACKED ARBITRAGED SECURITIES (PROPRIETARY) LIMITED
(Incorporated with limited liability under Registration Number 2002/019991/07 in the Republic of South Africa)

ABACAS Global Corporate Series (Series 2) **30 June 2011**

Debt Instruments Outstanding									
Stock Code	Certificate Number	Fitch Rating	Issue Date	Maturity Date	Days to Maturity	Issue Price	Face Value	Weighting	
AB300U	S2 / CP0300U	F1+(zaf)	15-Apr-2011	17-Oct-2011	109	100,000,000	103,069,000	8.26%	
AB301U	S2 / CP0301U	F1+(zaf)	15-Apr-2011	15-Jul-2011	15	246,875,000	250,470,000	20.08%	
AB302U	S2 / CP0302U	F1+(zaf)	17-May-2011	17-Aug-2011	48	140,000,000	142,052,000	11.39%	
AB303U	S2 / CP0303U	F1+(zaf)	30-Jun-2011	30-Sep-2011	92	1,675,768	1,701,000	0.14%	
ABBF8U	S2 / FRN008	F1+(zaf)	3-May-2010	1-Aug-2011	32	200,000,000	200,000,000	16.03%	
ABBF9U	S2 / FRN009	F1+(zaf)	3-May-2010	1-Aug-2011	32	550,000,000	550,000,000	44.10%	
Total Debt Instruments Outstanding					36.85 days	1,238,550,768	1,247,292,000	100.00%	

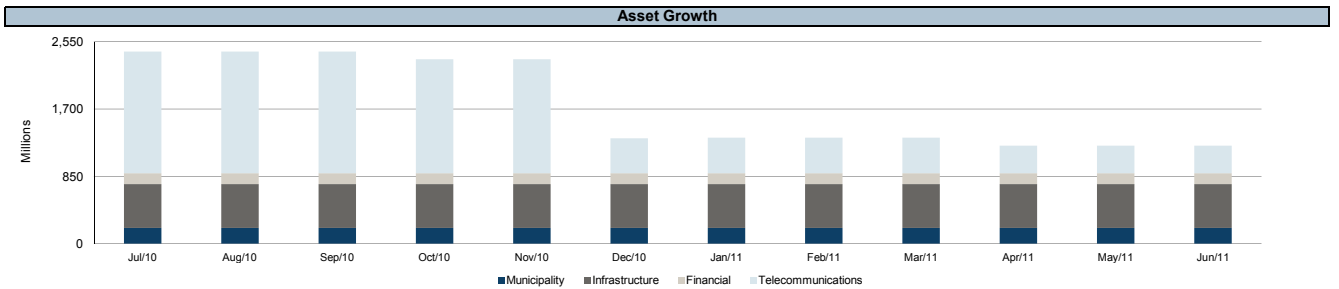
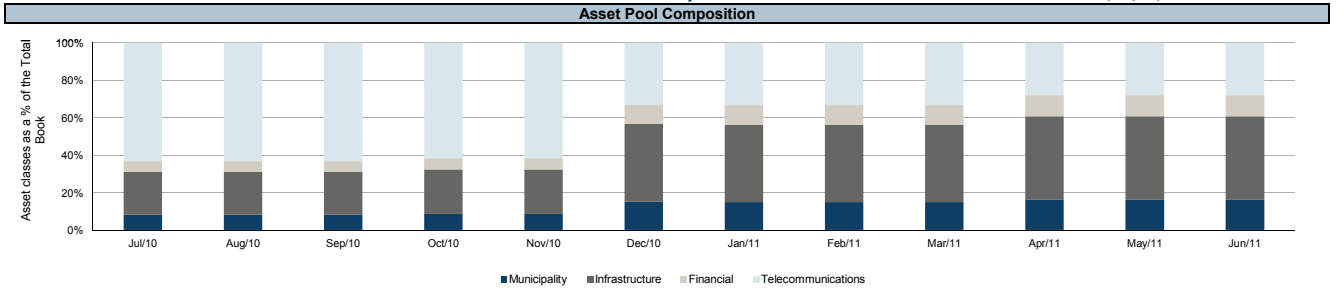


Upcoming Debt Instrument Maturities			
Code	Maturity Date	Face Value	Days to Maturity
AB300U	17-Oct-2011	103,069,000	109
AB301U	15-Jul-2011	250,470,000	15
AB302U	17-Aug-2011	142,052,000	48
AB303U	30-Sep-2011	1,701,000	92
ABBF8U	1-Aug-2011	200,000,000	32
ABBF9U	1-Aug-2011	550,000,000	32



Weighted Average Tenure of Outstanding Debt Instruments
1,247,292,000 36.85 days

Underlying Assets									
Code	Asset	Issue	WAL Maturity	WAL	Benchmark	Rating	Nominal Value	Weighting	
COJ2	City of Jo'burg	30-Jun-2004	17-Sep-2016	5.222	R157	AA+(zaf)	200,000,000	16.15%	
SBK5	Standard Bank	17-Nov-2004	17-Nov-2011	0.384	R154	AA(zaf)	140,000,000	11.30%	
Vodafone	Vodafone FRN	28-Jul-2006	17-Oct-2011	0.299	3M Jibar	F1+(zaf) rating confirmed	346,875,000	28.01%	
NRA01U	Sanral	10-Oct-2008	01-Apr-2013	1.756	CPI Index	F1+(zaf) rating confirmed	551,675,768	44.54%	
Total Assets in Portfolio					1.75 years		1,238,550,768	100.00%	





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Credit Concentration of Assets



AA+ to AA-	27.45%
F1+(zaf) rating confirmed	72.55%
	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	1247 (ZAR Million)	Approved Facility	1000 (ZAR Million)		
Drawn amount	0.00 (ZAR Million)	Drawn amount	0.00 (ZAR Million)		

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