



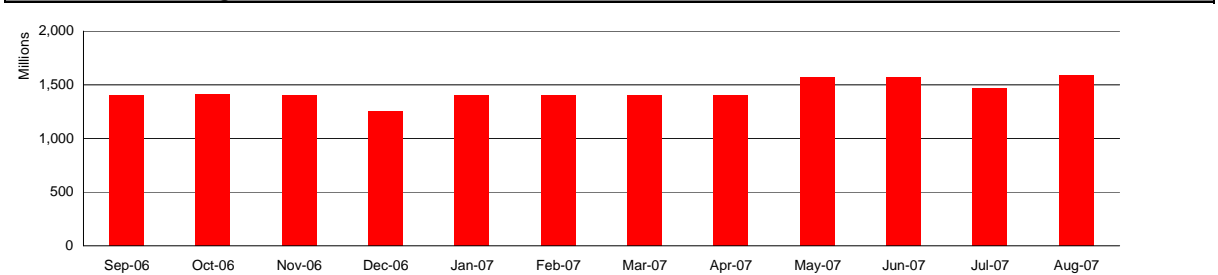
ASSET BACKED ARBITRAGED SECURITIES (PROPRIETARY) LIMITED

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

ABACAS Latitude Series (Series 3) 31 August 2007

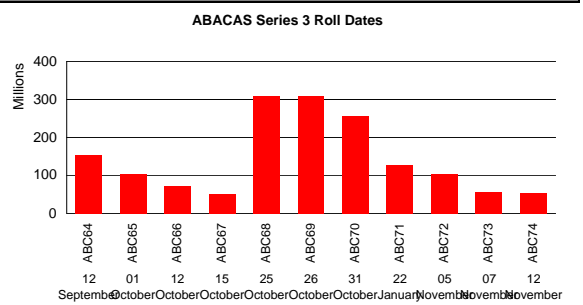
Commercial Paper Outstanding									
Stock Code	Certificate Number	CA-Ratings	Issue Date	Maturity Date	Days to Maturity	Issue Price	Face Value	Weighting	
ABC64	S3 / CP00064	zaA1	12-Jun-2007	12-Sep-2007	12	150,000,000	153,711,000	9.67%	
ABC65	S3 / CP00065	zaA1	2-Jul-2007	1-Oct-2007	31	100,000,000	102,488,000	6.45%	
ABC66	S3 / CP00066	zaA1	12-Jul-2007	12-Oct-2007	42	68,845,564	70,586,000	4.44%	
ABC67	S3 / CP00067	zaA1	13-Jul-2007	15-Oct-2007	45	50,000,000	51,294,000	3.23%	
ABC68	S3 / CP00068	zaA1	25-Jul-2007	25-Oct-2007	55	300,000,000	307,586,000	19.36%	
ABC69	S3 / CP00069	zaA1	26-Jul-2007	26-Oct-2007	56	300,000,000	307,594,000	19.36%	
ABC70	S3 / CP00070	zaA1	31-Jul-2007	31-Oct-2007	61	250,000,000	256,357,000	16.14%	
ABC71	S3 / CP00071	zaA1	1-Aug-2007	22-Jan-2008	144	122,000,000	128,065,000	8.06%	
ABC72	S3 / CP00072	zaA1	6-Aug-2007	5-Nov-2007	66	100,000,000	102,519,000	6.45%	
ABC73	S3 / CP00073	zaA1	7-Aug-2007	7-Nov-2007	68	54,860,000	56,260,000	3.54%	
ABC74	S3 / CP00074	zaA1	13-Aug-2007	12-Nov-2007	73	51,060,392	52,358,000	3.30%	
Total CP Outstanding					58.49 days	1,546,765,956	1,588,818,000	100.00%	

Face Value of Outstanding CP



Upcoming CP Maturities

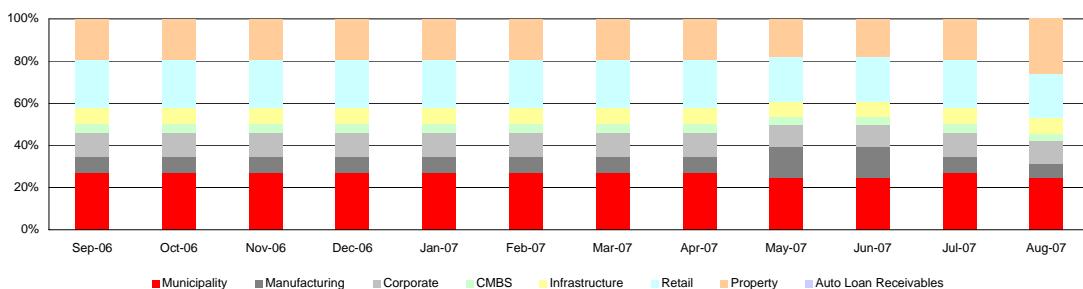
Code	Maturity Date	Face Value	Days to Maturity
ABC64	12-Sep-2007	153,711,000	12
ABC65	1-Oct-2007	102,488,000	31
ABC66	12-Oct-2007	70,586,000	42
ABC67	15-Oct-2007	51,294,000	45
ABC68	25-Oct-2007	307,586,000	55
ABC69	26-Oct-2007	307,594,000	56
ABC70	31-Oct-2007	256,357,000	61
ABC71	22-Jan-2008	128,065,000	144
ABC72	5-Nov-2007	102,519,000	66
ABC73	7-Nov-2007	56,260,000	68
ABC74	12-Nov-2007	52,358,000	73



Weighted Average Tenure of Outstanding CP **1,588,818,000** **58.49 days**

Underlying Assets									
Code	Asset	Issue	WAL Maturity	WAL	Benchmark	Rating	Nominal Value	Weighting	
COJ01	City of Jo'Burg	13-Apr-2005	13-Apr-2010	2.62	R153	zaA	50,000,000	3.23%	
COJ03	City of Jo'Burg	26-Apr-2005	26-Apr-2013	5.66	R157	zaA	300,000,000	19.40%	
LGL1	Liberty Group	12-Sep-2005	12-Sep-2012	5.04	R153	zaA1 Confirmation	150,000,000.00	9.70%	
VIP1C2	Vukile	07-Nov-2005	07-Nov-2012	5.19	3M Jibar	zaA1 Confirmation	54,860,000.00	3.55%	
IN03	Inca	18-Nov-2005	11-Jun-2011	3.78	3M Jibar	zaA1 Confirmation	100,000,000.00	6.47%	
JDG PN	Promissory Note	25-Apr-2006	27-Apr-2009	1.66	3M Jibar	zaA1 Confirmation	300,000,000.00	19.40%	
Paramount	Floating Rate Loan	05-May-2006	30-Apr-2010	2.67	3M Jibar	zaA1 Confirmation	250,000,000.00	16.16%	
NIT2B	Nitro Securitisation 2	08-Sep-2006	12-Aug-2010	2.95	3M Jibar	zaA1 Confirmation	51,060,392.00	3.30%	
Afrox PN 2	Promissory Note	04-May-2007	04-May-2010	2.68	3M Jibar	zaA1 Confirmation	100,000,000.00	6.47%	
NIT3B	Nitro Securitisation 3	15-May-2007	12-Jan-2011	3.37	3M Jibar	zaA1 Confirmation	68,845,564.00	4.45%	
SHLC1	Sanlam Home Loans 103	01-Aug-2007	22-Oct-2008	1.15	3M Jibar	zaA1 Confirmation	33,000,000.00	2.13%	
SHLC2	Sanlam Home Loans 103	01-Aug-2007	22-Oct-2010	3.15	3M Jibar	zaA1 Confirmation	54,000,000.00	3.49%	
SHLC3	Sanlam Home Loans 103	01-Aug-2007	22-Oct-2012	5.15	3M Jibar	zaA1 Confirmation	35,000,000.00	2.26%	
Total Assets in Portfolio					3.52 years		1,546,765,956	100.00%	

Asset Pool Composition





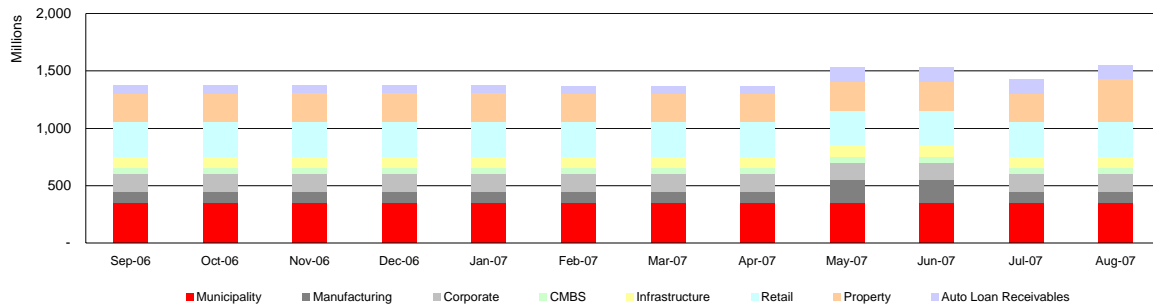
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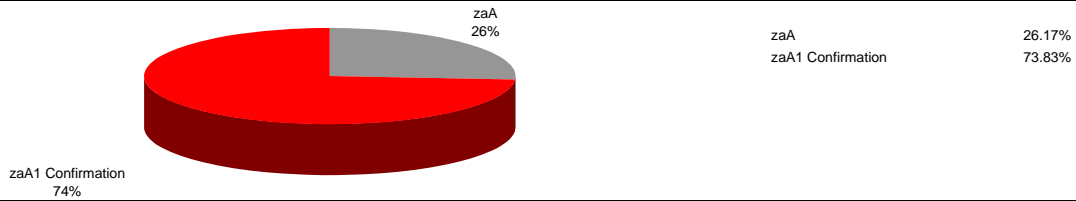
ABACAS Latitude Series (Series 3)

31 August 2007

Asset Growth



Credit Concentration of Assets



Other

Liquidity Facility Provider		Credit Enhancement Facility Provider	
Name	ABSA Capital	Name	ABSA Capital
Rating	zaA1+	Rating	zaA1+
Available Facility	1,589 (ZAR Million)	Available Facility	0 (ZAR Million)
Drawn amount	0.00 (ZAR Million)	Drawn amount	0.00 (ZAR Million)

Hedge Counterparty

Name	ABSA Capital
Rating	zaA1+

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