



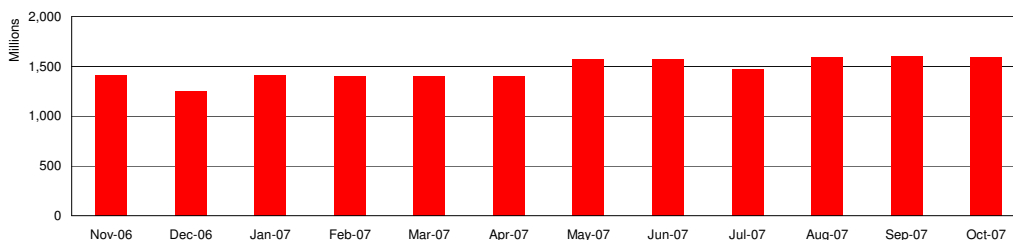
## ASSET BACKED ARBITRATED SECURITIES (PROPRIETARY) LIMITED

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

### ABACAS Latitude Series (Series 3) 31 October 2007

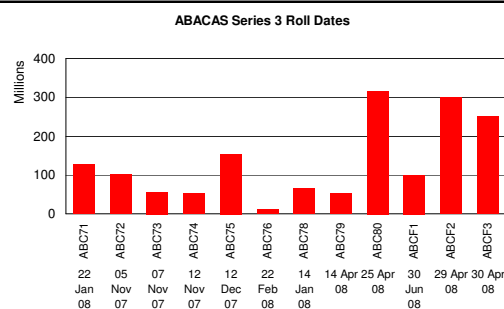
Debt Instruments Outstanding									
Stock Code	Certificate Number	CA-Ratings	Issue Date	Maturity Date	Days to Maturity	Issue Price	Face Value	Weighting	
ABC71	S3 / CP00071	zaA1	1-Aug-2007	22-Jan-2008	83	122,000,000	128,065,000	8.06%	
ABC72	S3 / CP00072	zaA1	6-Aug-2007	5-Nov-2007	5	100,000,000	102,519,000	6.45%	
ABC73	S3 / CP00073	zaA1	7-Aug-2007	7-Nov-2007	7	54,860,000	56,260,000	3.54%	
ABC74	S3 / CP00074	zaA1	13-Aug-2007	12-Nov-2007	12	51,060,392	52,358,000	3.30%	
ABC75	S3 / CP00075	zaA1	12-Sep-2007	12-Dec-2007	42	150,000,000	153,868,000	9.68%	
ABC76	S3 / CP00076	zaA1	28-Sep-2007	22-Feb-2008	114	11,000,000	11,471,000	0.72%	
ABC78	S3 / CP00078	zaA1	12-Oct-2007	14-Jan-2008	75	63,009,858	64,756,000	4.08%	
ABC79	S3 / CP00079	zaA1	15-Oct-2007	14-Apr-2008	166	50,000,000	52,750,000	3.32%	
ABC80	S3 / CP00080	zaA1	25-Oct-2007	25-Apr-2008	177	300,000,000	316,716,000	19.93%	
ABCF1	S3 / FRN001	zaA1	1-Oct-2007	30-Jun-2008	243	100,000,000	100,000,000	6.29%	
ABCF2	S3 / FRN002	zaA1	26-Oct-2007	29-Apr-2008	181	300,000,000	300,000,000	18.88%	
ABCF3	S3 / FRN003	zaA1	31-Oct-2007	30-Apr-2008	182	250,000,000	250,000,000	15.74%	
Total Debt Instruments Outstanding					134.51 days	1,551,930,250	1,588,763,000	100.00%	

### Face Value of Outstanding Debt Instruments



### Upcoming Debt Instruments Maturities

Code	Maturity Date	Face Value	Days to Maturity
ABC71	22-Jan-2008	128,065,000	83
ABC72	5-Nov-2007	102,519,000	5
ABC73	7-Nov-2007	56,260,000	7
ABC74	12-Nov-2007	52,358,000	12
ABC75	12-Dec-2007	153,868,000	42
ABC76	22-Feb-2008	11,471,000	114
ABC78	14-Jan-2008	64,756,000	75
ABC79	14-Apr-2008	52,750,000	166
ABC80	25-Apr-2008	316,716,000	177
ABCF1	30-Jun-2008	100,000,000	243
ABCF2	29-Apr-2008	300,000,000	181
ABCF3	30-Apr-2008	250,000,000	182



Weighted Average Tenure of Outstanding Debt Instruments 1,588,763,000    134.51 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	2.45	R153	zaA+	50,000,000	3.22%
COJ03	City of Jo'Burg	26-Apr-2005	26-Apr-2013	5.49	R157	zaA+	300,000,000	19.33%
LGL1	Liberty Group	12-Sep-2005	12-Sep-2012	4.87	R153	A+(zaf)	150,000,000	9.67%
VIP1C2	Vukile	07-Nov-2005	07-Nov-2012	5.02	3M Jibar	A1.za	54,860,000	3.53%
IN03	Inca	18-Nov-2005	11-Jun-2011	3.61	3M Jibar	A1.za	100,000,000	6.44%
JDG PN	Promissory Note	25-Apr-2006	27-Apr-2009	1.49	3M Jibar	zaA1 Confirmation	300,000,000	19.33%
Paramount	Floating Rate Loan	05-May-2006	30-Apr-2010	2.50	3M Jibar	zaA1 Confirmation	250,000,000	16.11%
NIT2B	Nitro Securitisation 2	08-Sep-2006	12-Aug-2010	2.78	3M Jibar	Aa2.za	51,060,392	3.29%
Afrox PN 2	Promissory Note	04-May-2007	04-May-2010	2.51	3M Jibar	zaA1 Confirmation	100,000,000	6.44%
NIT3B	Nitro Securitisation 3	15-May-2007	12-Jan-2011	3.20	3M Jibar	Aa2.za	63,009,858	4.06%
SHLC1	Sanlam Home Loans 103	01-Aug-2007	22-Oct-2008	0.98	3M Jibar	A(zaf)	33,000,000	2.13%
SHLC2	Sanlam Home Loans 103	01-Aug-2007	22-Oct-2010	2.98	3M Jibar	A(zaf)	54,000,000	3.48%
SHLC3	Sanlam Home Loans 103	01-Aug-2007	22-Oct-2012	4.98	3M Jibar	A(zaf)	35,000,000	2.26%
NQF1C3	Nqaba Finance 1	28-Sep-2007	22-May-2010	2.56	3M Jibar	A(zaf)	11,000,000	0.71%
Total Assets in Portfolio					3.35 years		1,551,930,250	100.00%

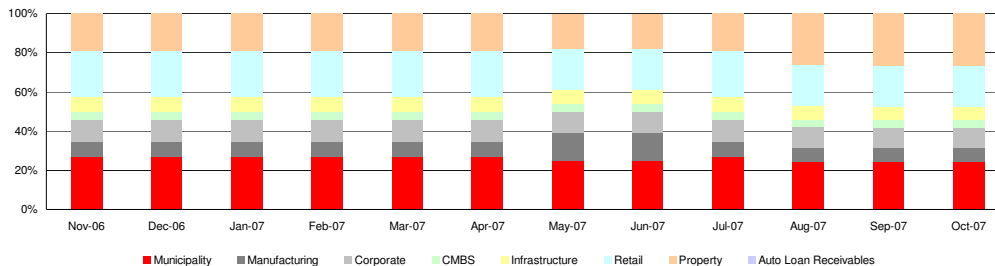


## ASSET BACKED ARBITRAGED SECURITIES (PROPRIETARY) LIMITED

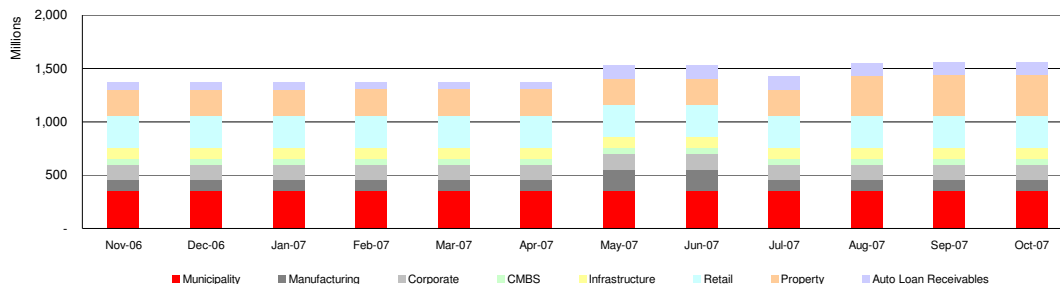
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**ABACAS Latitude Series (Series 3) 31 October 2007**

### Asset Pool Composition



### 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+

### Contact Details

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