



ASSET BACKED ARBITRAGED SECURITIES (PROPRIETARY) LIMITED

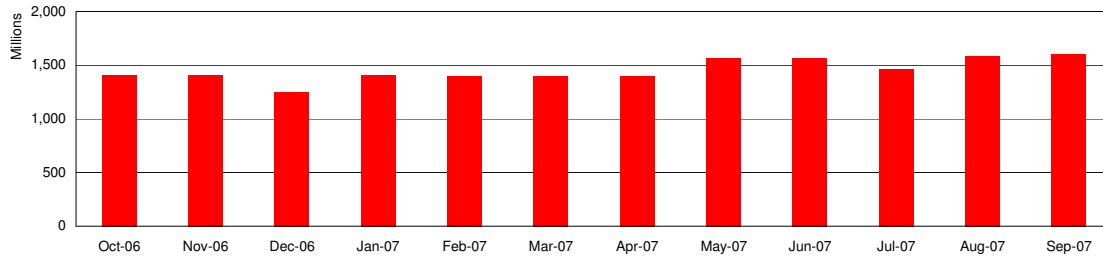
(Incorporated with limited liability under Registration Number 2002/019991/07 in the Republic of South Africa)

ABACAS Latitude Series (Series 3) 30 September 2007

Debt Instruments Outstanding								
Stock Code	Certificate Number	CA-Ratings	Issue Date	Maturity Date	Days to Maturity	Issue Price	Face Value	Weighting
ABC65	S3 / CP00065	zaA1	2-Jul-2007	1-Oct-2007	1	100,000,000	102,488,000	6.40%
ABC66	S3 / CP00066	zaA1	12-Jul-2007	12-Oct-2007	12	68,845,564	70,586,000	4.41%
ABC67	S3 / CP00067	zaA1	13-Jul-2007	15-Oct-2007	15	50,000,000	51,294,000	3.20%
ABC68	S3 / CP00068	zaA1	25-Jul-2007	25-Oct-2007	25	300,000,000	307,586,000	19.22%
ABC69	S3 / CP00069	zaA1	26-Jul-2007	26-Oct-2007	26	300,000,000	307,594,000	19.22%
ABC70	S3 / CP00070	zaA1	31-Jul-2007	31-Oct-2007	31	250,000,000	256,357,000	16.02%
ABC71	S3 / CP00071	zaA1	1-Aug-2007	22-Jan-2008	114	122,000,000	128,065,000	8.00%
ABC72	S3 / CP00072	zaA1	6-Aug-2007	5-Nov-2007	36	100,000,000	102,519,000	6.41%
ABC73	S3 / CP00073	zaA1	7-Aug-2007	7-Nov-2007	38	54,860,000	56,260,000	3.52%
ABC74	S3 / CP00074	zaA1	13-Aug-2007	12-Nov-2007	43	51,060,392	52,358,000	3.27%
ABC75	S3 / CP00075	zaA1	12-Sep-2007	12-Dec-2007	73	150,000,000	153,868,000	9.61%
ABC76	S3 / CP00076	zaA1	28-Sep-2007	22-Feb-2008	145	11,000,000	11,471,000	0.72%

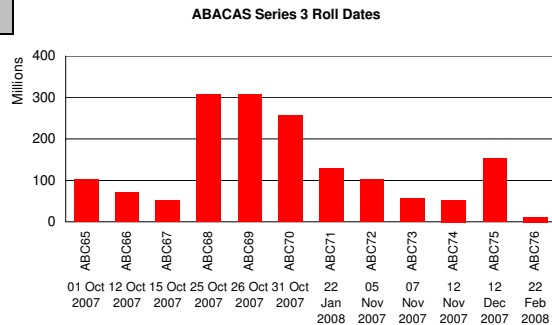
Total Debt Instruments Outstanding 38.07 days 1,557,765,956 1,600,446,000 100.00%

Face Value of Outstanding Debt Instruments



Upcoming Debt Instruments Maturities

Code	Maturity Date	Face Value	Days to Maturity
ABC65	1-Oct-2007	102,488,000	1
ABC66	12-Oct-2007	70,586,000	12
ABC67	15-Oct-2007	51,294,000	15
ABC68	25-Oct-2007	307,586,000	25
ABC69	26-Oct-2007	307,594,000	26
ABC70	31-Oct-2007	256,357,000	31
ABC71	22-Jan-2008	128,065,000	114
ABC72	5-Nov-2007	102,519,000	36
ABC73	7-Nov-2007	56,260,000	38
ABC74	12-Nov-2007	52,358,000	43
ABC75	12-Dec-2007	153,868,000	73
ABC76	22-Feb-2008	11,471,000	145

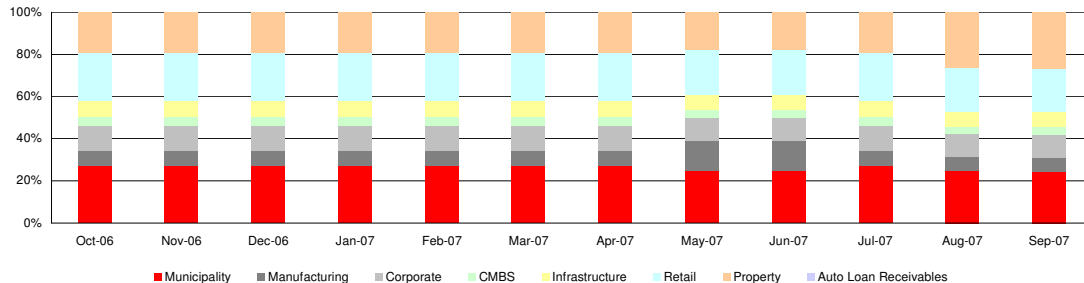


Weighted Average Tenure of Outstanding Debt Instruments 1,600,446,000 38.07 days

Underlying Assets								
Code	Asset	Issue	WAL Maturity	WAL	Benchmark	Rating	Nominal Value	Weighting
COJ01	City of Jo'Burg	13-Apr-2005	13-Apr-2010	2.54	R153	zaA+	50,000,000	3.21%
COJ03	City of Jo'Burg	26-Apr-2005	26-Apr-2013	5.58	R157	zaA+	300,000,000	19.26%
LGL1	Liberty Group	12-Sep-2005	12-Sep-2012	4.96	R153	A+(zaf)	150,000,000	9.63%
VIP1C2	Vukile	07-Nov-2005	07-Nov-2012	5.11	3M Jibar	A1.za	54,860,000	3.52%
IN03	Inca	18-Nov-2005	11-Jun-2011	3.70	3M Jibar	A1.za	100,000,000	6.42%
JDG PN	Promissory Note	25-Apr-2006	27-Apr-2009	1.58	3M Jibar	zaA1 Confirmation	300,000,000	19.26%
Paramount	Floating Rate Loan	05-May-2006	30-Apr-2010	2.58	3M Jibar	zaA1 Confirmation	250,000,000	16.05%
NIT2B	Nitro Securitisation 2	08-Sep-2006	12-Aug-2010	2.87	3M Jibar	Aa2.za	51,060,392	3.28%
Afrox PN 2	Promissory Note	04-May-2007	04-May-2010	2.59	3M Jibar	zaA1 Confirmation	100,000,000	6.42%
NIT3B	Nitro Securitisation 3	15-May-2007	12-Jan-2011	3.29	3M Jibar	Aa2.za	68,845,564	4.42%
SHLC1	Sanlam Home Loans 103	01-Aug-2007	22-Oct-2008	1.06	3M Jibar	A(zaf)	33,000,000	2.12%
SHLC2	Sanlam Home Loans 103	01-Aug-2007	22-Oct-2010	3.06	3M Jibar	A(zaf)	54,000,000	3.47%
SHLC3	Sanlam Home Loans 103	01-Aug-2007	22-Oct-2012	5.07	3M Jibar	A(zaf)	35,000,000	2.25%
NQF1C3	Nqaba Finance 1	28-Sep-2007	22-May-2010	2.64	3M Jibar	A(zaf)	11,000,000	0.71%

Total Assets in Portfolio 3.43 years 1,557,765,956 100.00%

Asset Pool Composition

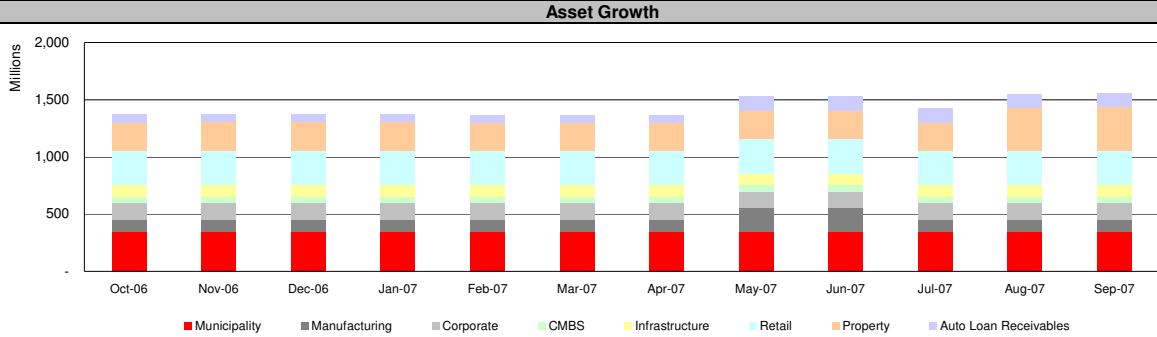




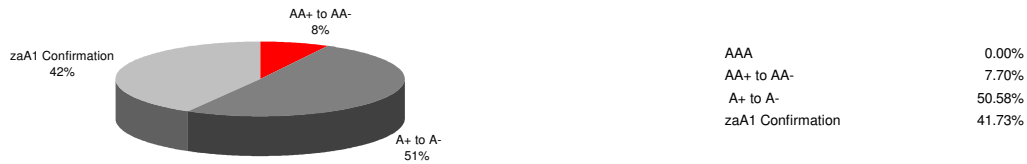
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Credit Concentration of Assets



Other

Liquidity Facility Provider		Credit Enhancement Facility Provider	
Name	ABSA Capital	Name	ABSA Capital
Rating	zaA1+	Rating	zaA1+
Available Facility	1,600 (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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