



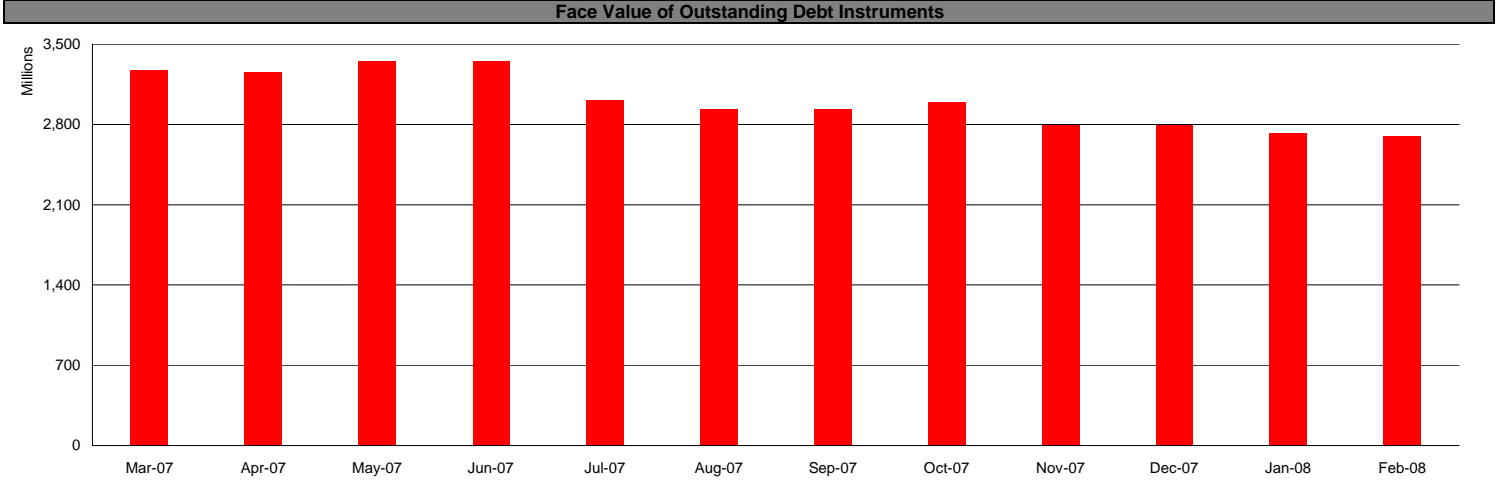
ASSET BACKED ARBITRAGED SECURITIES (PROPRIETARY) LIMITED

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

ABACAS Horizon Series (Series 4)

29 February 2008

Debt Instruments Outstanding									
Stock Code	Certificate Number	Moody's	Issue Date	Maturity Date	Days to Maturity	Issue Price	Face Value	Weighting	
ABD80	S4 / CP00080	P-1.za	30-Oct-2007	30-Apr-2008	61	449,000,000	474,045,000	17.61%	
ABD87	S4 / CP00087	P-1.za	3-Dec-2007	3-Mar-2008	3	200,000,000	205,662,000	7.64%	
ABD88	S4 / CP00088	P-1.za	12-Dec-2007	12-Mar-2008	12	43,400,000	44,640,000	1.66%	
ABD89	S4 / CP00089	P-1.za	20-Dec-2007	20-Mar-2008	20	123,000,000	126,513,000	4.70%	
ABD90	S4 / CP00090	P-1.za	14-Jan-2008	14-Apr-2008	45	191,000,000	196,564,000	7.30%	
ABD91	S4 / CP00091	P-1.za	31-Jan-2008	30-Apr-2008	61	33,600,000	34,563,000	1.28%	
ABD92	S4 / CP00092	P-1.za	1-Feb-2008	2-May-2008	63	200,000,000	205,735,000	7.64%	
ABD93	S4 / CP00093	P-1.za	7-Feb-2008	7-May-2008	68	161,950,000	166,540,000	6.19%	
ABD94	S4 / CP00094	P-1.za	15-Feb-2008	15-May-2008	76	607,000,000	624,193,000	23.19%	
ABD95	S4 / CP00095	P-1.za	21-Feb-2008	21-May-2008	82	78,652,959	80,900,000	3.01%	
ABD97	S4 / CP00097	P-1.za	25-Feb-2008	25-Mar-2008	25	528,000,000	532,800,000	19.79%	
Total Debt Instrument Outstanding					50.23 days	2,615,602,959	2,692,155,000	100.00%	



Upcoming Debt Instruments Maturities					ABACAS Series 4 Roll Dates									
Code	Maturity Date	Face Value	Days to Maturity	Maturity										
ABD80	30-Apr-2008	474,045,000	61											
ABD87	3-Mar-2008	205,662,000	3											
ABD88	12-Mar-2008	44,640,000	12											
ABD89	20-Mar-2008	126,513,000	20											
ABD90	14-Apr-2008	196,564,000	45											
ABD91	30-Apr-2008	34,563,000	61											
ABD92	2-May-2008	205,735,000	63											
ABD93	7-May-2008	166,540,000	68											
ABD94	15-May-2008	624,193,000	76											
ABD95	21-May-2008	80,900,000	82											
ABD97	25-Mar-2008	532,800,000	25											

Weighted Average Tenure of Outstanding Debt Instruments		
2,692,155,000	50.23 days	

Underlying Assets									
Code	Asset	Issue	WAL	Maturity	WAL	Benchmark	Rating	Nominal Value	Weighting
ABS: Commercial Mortgage Backed Securities									
VIP1A1	Vukile	07-Nov-2005	07-Nov-2010	2.69	3M Jibar	Aaa.za		35,030,000	1.34%
VIP1A2	Vukile	07-Nov-2005	07-Nov-2012	4.69	3M Jibar	Aaa.za		68,020,000	2.60%
VIP1B1	Vukile	07-Nov-2005	07-Nov-2010	2.69	3M Jibar	Aa1.za		32,780,000	1.25%
VIP1B2	Vukile	07-Nov-2005	07-Nov-2012	4.69	3M Jibar	Aa1.za		26,120,000	1.00%
GPT2A1	Growthpoint 2	01-Dec-2006	01-Sep-2011	3.51	3M Jibar	Aaa.za		200,000,000	7.65%
GPT3A1	Growthpoint 3	10-Nov-2006	01-Nov-2009	1.67	3M Jibar	Aaa.za		200,000,000	7.65%
ABS: Auto Loan Receivables									
AUTO044	Auto Loans IVA4	31-Oct-2005	13-Jul-2008	0.37	3M Jibar	Aaa.za		33,600,000	1.28%
N1A809	Nitro 1	28-Mar-2006	12-Sep-2008	0.54	3M Jibar	Aaa.za		10,400,000	0.40%
N1A812	Nitro 1	28-Mar-2006	12-Dec-2008	0.79	3M Jibar	Aaa.za		20,000,000	0.76%
N1A903	Nitro 1	28-Mar-2006	12-Mar-2009	1.03	3M Jibar	Aaa.za		13,000,000	0.50%
VF2A6	Accelerator Fund 2	22-Aug-2006	18-Mar-2009	1.05	3M Jibar	Aaa.za		123,000,000	4.70%
N3A010	Nitro 3	15-May-2007	12-Oct-2010	2.62	3M Jibar	Aaa.za		158,000,000	6.04%
N3A101	Nitro 3	15-May-2007	12-Jan-2011	2.87	3M Jibar	Aaa.za		33,000,000	1.26%
ABS: Residential Mortgage Backed Securities									
BLG1A2	Blue Granite	28-Oct-2005	21-Nov-2010	2.73	3M Jibar	Aaa.za		500,000,000	19.12%
BLG1B	Blue Granite	28-Oct-2005	21-Nov-2015	7.73	3M Jibar	Aa1.za		28,000,000	1.07%
THE3A	Thekwini 3	21-Nov-2005	21-Nov-2008	0.22	3M Jibar	Aaa.za		78,652,959	3.01%
PRM1A1	Private Residential	15-Dec-2006	15-Nov-2010	2.71	3M Jibar	Aaa.za		574,000,000	21.95%
PRM1B1	Private Residential	15-Dec-2006	15-Nov-2010	2.71	3M Jibar	Aa1.za		33,000,000	1.26%
BLG3A2	Blue Granite 3	09-Nov-2006	30-Oct-2011	3.67	3M Jibar	Aaa.za		392,000,000	14.99%
BLG3B	Blue Granite 3	09-Nov-2006	30-Oct-2011	3.67	3M Jibar	Aa1.za		57,000,000	2.18%
Total Assets in Portfolio					2.77 years			2,615,602,959	100.00%



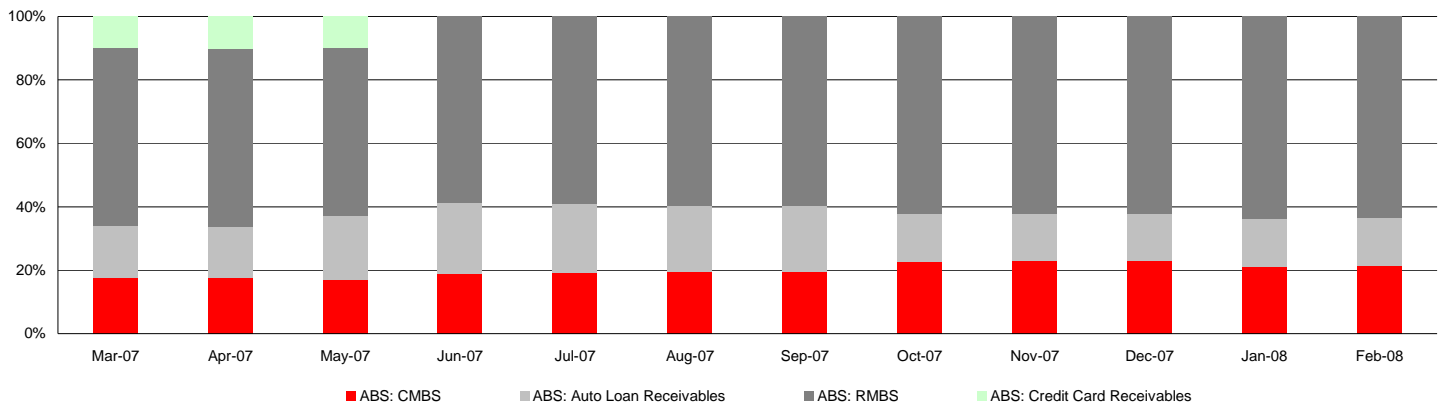
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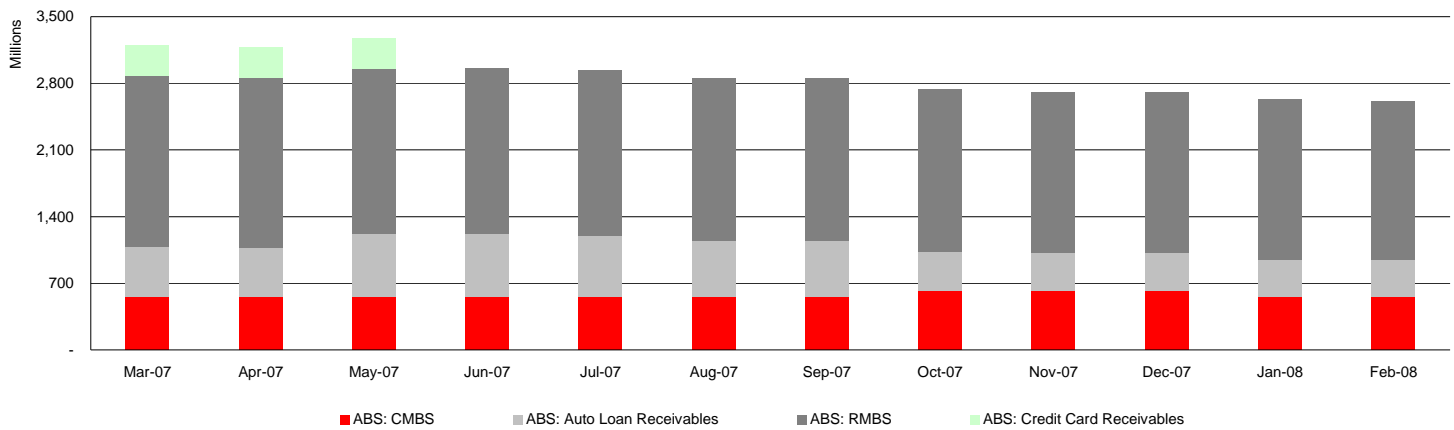
ABACAS Horizon Series (Series 4)

29 February 2008

Asset Pool Composition



Asset Growth



Credit Concentration of Assets



Other

Liquidity Facility Provider

Name: ABSA Capital
 Rating: P-1.za
 Available Facility: 2,692 (ZAR Million)
 Drawn amount: 0.00 (ZAR Million)

Credit Enhancement Facility Provider

Name: ABSA Capital
 Rating: P-1.za
 Available Facility: 0.00 (ZAR Million)
 Drawn amount: 0.00 (ZAR Million)

Hedge Counterparty

Name: ABSA Capital
 Rating: P-1.za

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