



ASSET BACKED ARBITRAGED SECURITIES (PROPRIETARY) LIMITED

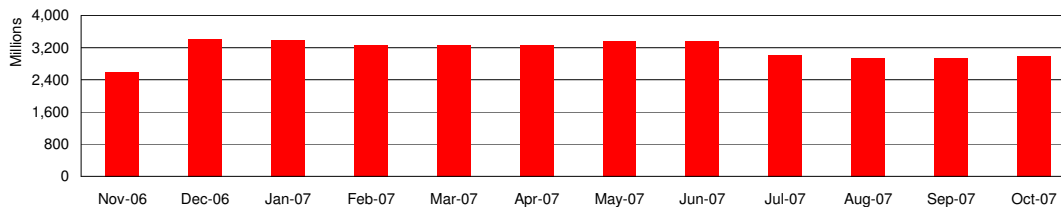
(Incorporated with limited liability under Registration Number 2002/019991/07 in the Republic of South Africa)

ABACAS Horizon Series (Series 4)

31 October 2007

Debt Instruments Outstanding									
Stock Code	Certificate Number	Moody's	Issue Date	Maturity Date	Days to Maturity	Issue Price	Face Value	Weighting	
ABD69	S4 / CP00069	P-1.za	1-Aug-2007	1-Nov-2007	1	200,000,000	205,087,000	6.86%	
ABD70	S4 / CP00070	P-1.za	7-Aug-2007	7-Nov-2007	7	161,950,000	166,061,000	5.55%	
ABD71	S4 / CP00071	P-1.za	15-Aug-2007	15-Nov-2007	15	780,227,189	800,401,000	26.77%	
ABD72	S4 / CP00072	P-1.za	21-Aug-2007	21-Nov-2007	21	119,864,625	122,975,000	4.11%	
ABD73	S4 / CP00073	P-1.za	24-Aug-2007	26-Nov-2007	26	528,000,000	542,074,000	18.13%	
ABD74	S4 / CP00074	P-1.za	3-Sep-2007	3-Dec-2007	33	200,000,000	205,145,000	6.86%	
ABD75	S4 / CP00075	P-1.za	12-Sep-2007	12-Dec-2007	42	43,400,000	44,517,000	1.49%	
ABD76	S4 / CP00076	P-1.za	20-Sep-2007	20-Dec-2007	50	123,000,000	126,182,000	4.22%	
ABD77	S4 / CP00077	P-1.za	1-Oct-2007	2-Jan-2008	63	58,000,000	59,542,000	1.99%	
ABD78	S4 / CP00078	P-1.za	12-Oct-2007	14-Jan-2008	75	191,000,000	196,278,000	6.57%	
ABD80	S4 / CP00080	P-1.za	30-Oct-2007	30-Apr-2008	182	449,000,000	474,045,000	15.86%	
ABD81	S4 / CP00081	P-1.za	31-Oct-2007	31-Jan-2008	92	45,900,000	47,157,000	1.58%	
Total Debt Instrument Outstanding					51.54 days	2,900,341,814	2,989,464,000	100.00%	

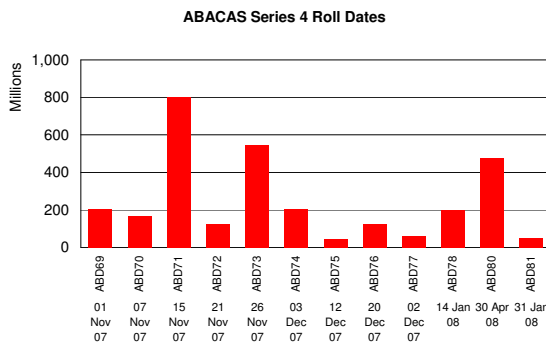
Face Value of Outstanding Debt Instruments



Upcoming Debt Instruments Maturities

Code	Maturity Date	Face Value	Days to Maturity
ABD69	1-Nov-2007	205,087,000	1
ABD70	7-Nov-2007	166,061,000	7
ABD71	15-Nov-2007	800,401,000	15
ABD72	21-Nov-2007	122,975,000	21
ABD73	26-Nov-2007	542,074,000	26
ABD74	3-Dec-2007	205,145,000	33
ABD75	12-Dec-2007	44,517,000	42
ABD76	20-Dec-2007	126,182,000	50
ABD77	2-Jan-2008	59,542,000	63
ABD78	14-Jan-2008	196,278,000	75
ABD80	30-Apr-2008	474,045,000	182
ABD81	31-Jan-2008	47,157,000	92

Weighted Average Tenure of Outstanding Debt Instruments **2,989,464,000** **51.54 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	3.02	3M Jibar	Aaa.za	35,030,000	1.21%	
VIP1A2	Vukile	07-Nov-2005	07-Nov-2012	5.02	3M Jibar	Aaa.za	68,020,000	2.35%	
VIP1B1	Vukile	07-Nov-2005	07-Nov-2010	3.02	3M Jibar	Aa1.za	32,780,000	1.13%	
VIP1B2	Vukile	07-Nov-2005	07-Nov-2012	5.02	3M Jibar	Aa1.za	26,120,000	0.90%	
GPT2A1	Growthpoint 2	01-Dec-2006	01-Sep-2011	3.84	3M Jibar	Aaa.za	200,000,000	6.90%	
GPT3A1	Growthpoint 3	10-Nov-2006	01-Nov-2009	2.01	3M Jibar	Aaa.za	200,000,000	6.90%	
PRP1A3	PROPS	01-Oct-2007	01-Oct-2012	4.92	3M Jibar	Aaa.za	58,000,000	2.00%	
ABS: Auto Loan Receivables									
AUTO44	Auto Loans IVA4	31-Oct-2005	13-Jul-2008	0.70	3M Jibar	Aaa.za	45,900,000	1.58%	
N1A809	Nitro 1	28-Mar-2006	12-Sep-2008	0.87	3M Jibar	Aaa.za	10,400,000	0.36%	
N1A812	Nitro 1	28-Mar-2006	12-Dec-2008	1.12	3M Jibar	Aaa.za	20,000,000	0.69%	
N1A903	Nitro 1	28-Mar-2006	12-Mar-2009	1.36	3M Jibar	Aaa.za	13,000,000	0.45%	
VF2A6	Accelerator Fund 2	22-Aug-2006	18-Mar-2009	1.38	3M Jibar	Aaa.za	123,000,000	4.24%	
N3A010	Nitro 3	15-May-2007	12-Oct-2010	2.95	3M Jibar	Aaa.za	158,000,000	5.45%	
N3A101	Nitro 3	15-May-2007	12-Jan-2011	3.20	3M Jibar	Aaa.za	33,000,000	1.14%	
ABS: Residential Mortgage Backed Securities									
BLG1A2	Blue Granite	28-Oct-2005	21-Nov-2010	3.06	3M Jibar	Aaa.za	500,000,000	17.24%	
BLG1B	Blue Granite	28-Oct-2005	21-Nov-2015	8.06	3M Jibar	Aa1.za	28,000,000	0.97%	
THE3A	Thekwini 3	21-Nov-2005	12-Feb-2008	0.28	3M Jibar	Aaa.za	119,864,625	4.13%	
PRM1A1	Private Residential	15-Dec-2006	15-Nov-2010	3.04	3M Jibar	Aaa.za	574,000,000	19.79%	
PRM1B1	Private Residential	15-Dec-2006	15-Nov-2010	3.04	3M Jibar	Aa1.za	33,000,000	1.14%	
BLG3A2	Blue Granite 3	09-Nov-2006	30-Oct-2011	4.00	3M Jibar	Aaa.za	392,000,000	13.52%	
BLG3B	Blue Granite 3	09-Nov-2006	30-Oct-2011	4.00	3M Jibar	Aa1.za	57,000,000	1.97%	
Cash									
Cash	Fixed Rate Investment	04-Oct-2007	14-Nov-2007	0.04	Fixed Rate	N/A	173,227,189	5.97%	
Total Assets in Portfolio				2.89 years			2,900,341,814	100.00%	



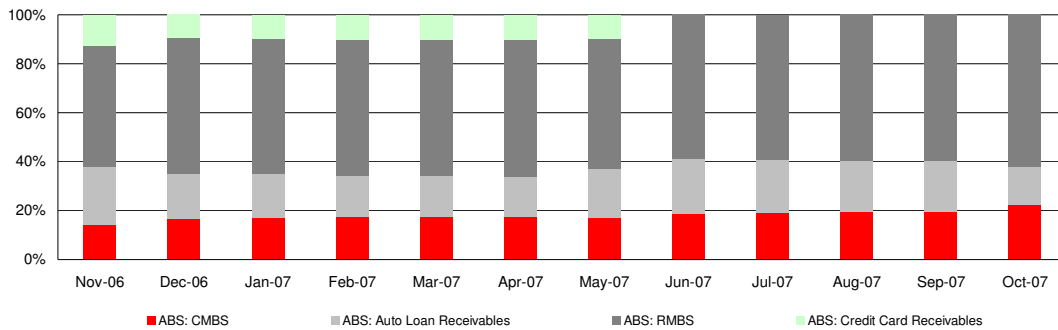
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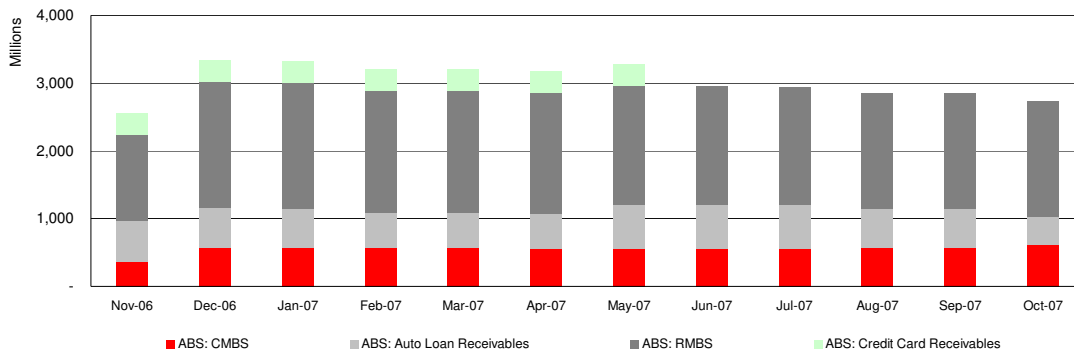
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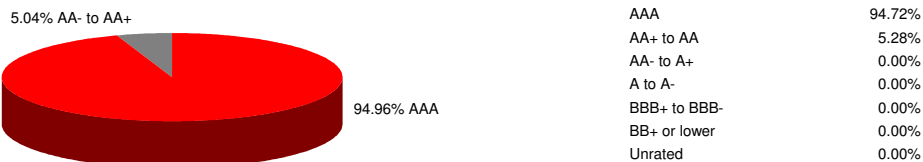
Asset Pool Composition



Asset Growth



Credit Concentration of Assets



Other

Liquidity Facility Provider		Credit Enhancement Facility Provider	
Name	ABSA Capital	Name	ABSA Capital
Rating	P-1.za	Rating	P-1.za
Available Facility	2,989 (ZAR Million)	Available Facility	0.00 (ZAR Million)
Drawn amount	0.00 (ZAR Million)	Drawn amount	0.00 (ZAR Million)

Hedge Counterparty	
Name	ABSA Capital
Rating	P-1.za

Contact Details

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