

FORM A3

REPORTING TEMPLATE: DETAILS OF PERFORMANCE OF UNDERLYING ASSETS

Please note that the investor report does not need to match this template but all of the required information must be included.

[Name of SPV/Conduit]		
Main objective/purpose of the transaction or programme		
Transaction / Programme Information		
Transaction type		E.g. Traditional securitisation / ABCP conduit / etc.
Single issue transaction or Programme		
Revolving or static securitisation / Conduit / ABS type		
Inception date		
Originator (if applicable)		
Servicer (if applicable)		
Administrator (if applicable)		
Back-up or standby servicer (if applicable)		
Maximum programme / issue size (if applicable)		
Reporting period		
Rating Agency (if applicable)		
Credit rating of programme (if applicable)		
Contact person details		Name, telephone number and email
Asset Data		
Type of underlying assets		As at current reporting period
Initial number of assets		As at end of previous reporting period
Initial value of assets		As at end of previous reporting period
Number of assets outstanding		As at current reporting period
Total value of assets outstanding		As at current reporting period
Weighted average time to maturity		As at current reporting period
Average time to maturity		As at current reporting period
Maximum maturity		As at current reporting period
Weighted average interest/coupon rate		As at current reporting period
Maturity analysis of asset pool		Include a graph depicting the maturity analysis of the asset pool

For each underlying asset that accounts for 10% or more of the total value of the underlying assets, the following must be disclosed

<i>Name of the obligor</i>		
<i>Nominal amount</i>	R	% of asset pool value
<i>Expected maturity date</i>		
<i>Credit rating (if applicable)</i>		
<i>Rating type (if applicable)</i>		Short term or long term, national or global scale
<i>Asset type</i>		E.g. Corporate loan / bond
<i>Listed / Unlisted and if listed, the bond code</i>		
<i>Industry of the obligor</i>		
<i>Country of origin</i>		Only insert if not all of the assets originated in South Africa

For all ABS (including Securitisations)

Largest asset value		As at current reporting period
Average asset value		As at current reporting period
Weighted average committed loan to value (if applicable)		As at current reporting period
Weighted average current loan to value (if applicable)		As at current reporting period
Asset analysis		Please provide a table and data for an analysis of the assets relevant to the asset type (e.g. vehicle loan securitisations should show instalment payment date analysis, fixed or floating rates, new or used, vehicle make and model analysis, geographical distribution, etc.)

Liability Data

Initial nominal amount		Only include if once-off issuance
Total principal repaid to reporting date		Only include if once-off issuance
Notes outstanding		As at reporting date
Maturity analysis of the notes		Include a graph depicting the maturity analysis of the notes

For Conduits / non-securitisation ABS

Longest maturity date		
Shortest maturity date		
Maximum tenor allowed (if applicable)		
Average tenor		
Largest outstanding amount and date of maturity		
Credit rating of notes (if applicable)		Include separate columns if various rated notes

Issue price		Include separate columns if various rated notes
Accreted value (if applicable)		Include separate columns if various rated notes
Face value (if applicable)		Include separate columns if various rated notes

For securitisations

	Per class of notes		
JSE bond code			
ISIN code			
Currency			
Type of notes			
Rating Agency (if applicable)			
Long term credit rating(if applicable)			
Short term credit rating(if applicable)			
Initial nominal amount (if a once-off issuance)			
Nominal amount at reporting date			
Coupon / Interest rate (include margin if applicable)			
Interest payment			
Interest not paid (if applicable)			
Scheduled maturity			
Final legal maturity(if applicable)			
Step-up margin (if applicable)			
Step-up call date (if applicable)			
Credit enhancement (%)(if applicable)			

Liquidity Facility

Liquidity facilities available (Yes / No)	
Purpose of liquidity facilities (if Yes to the above)	
Total size of liquidity facilities (if Yes to the above)	

Breakdown of liquidity facilities

	Provider	Credit rating of provider	Maximum limits	Amount drawn
Super senior liquidity facility, if applicable (i.e. capital and interest payments ranks senior to most senior class of notes)				
Senior liquidity facility, if				

applicable (i.e. capital and interest payments ranks *pari passu* with most senior class of notes)

Mezzanine / Junior liquidity facility, if applicable

Credit Enhancement

Credit enhancement available (Yes/ No)

Available to each noteholder (Yes / No)

Provider (if applicable)

Credit rating of provider (if applicable)

Details of credit enhancement (if applicable)

Credit enhancement limit (if applicable)

Current value of credit enhancement (if applicable)

Credit enhancement committed and not drawn (if applicable)

R		% of notes outstanding
R		% of notes outstanding
R		% of notes outstanding

Hedge Counterparty

Hedge counterparty (if applicable)

Credit rating of hedge counterparty (if applicable)

Type of hedge provided (if applicable)

Exposure to SPV / Conduit (if applicable)

Other Facilities

Provider (if applicable)

Credit rating of provider (if applicable)

Type and purpose of facility (if applicable)

Allocation of funds

Please include a detailed table showing the flow of funds for the reporting period, in accordance with the priority of payments / as stated in the placing document.

Transaction / Programme Events

If applicable, please include a list of all trigger events, the trigger event test, test amount, current level and if a breach has occurred. Please also include any portfolio covenants, early amortisation events, payment suspension events, programme wind down events, etc.

Other information

If information on the following is available and if applicable, please include this in the report: cash reserves, loss analysis, default analysis, arrears breakdown, changes in the asset pool and any other information that would be considered relevant to an investor.