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## iMpumelelo CP Note Programme 1 (RF) Limited

(Incorporated in South Africa with limited liability under registration number 2013/211998/06)

Guaranteed by Absa Bank Limited

Series 1: Investor Report: 30 September 2020



# IMPUMELELO CP NOTE PROGRAMME: SERIES1

## Programme Details

Reporting Period	30-September-2020
Programme Type	Fully Supported Hybrid ABCP Conduit
Maximum Programme Size	ZAR10,000,000,000
Inception Date	31 July 2014 and restructured on 31 July 2015
Commercial Paper Rating	A1+ (ZA)(sf)
Sponsor	Absa Bank Limited
Credit Rating of Guarantee Provider	F1+ (zaf)
Programme Administrator	Absa Bank Limited
Hedge Counterparty	Absa Bank Limited
Guarantee Provider	Absa Bank Limited

## COMERCIAL PAPER IN ISSUANCE

Commercial Paper outstanding	ZAR 8,423,500,000
Longest Maturity Date	16-September-2021
Shortest Maturity Date	6-November-2020

## COLLATERAL POOL DATA

Total Nominal of Acquired Assets	ZAR 8,423,500,000
Number of Assets in Programme:	
Corporate Bonds	3
Term Loans	15
Longest Maturity Date	13-December-2024
Shortest Maturity Date	26-February-2021

## AVAILABLE FACILITIES

The Guarantee under the facility is immediate and irrevocable. To date there has been no amounts utilised under the guarantee.

## SURVEILLANCE

Event	Breach (Yes/No)
Programme Event of Default	No
Programme Termination Event	No
Commercial Paper Stop Issuance Event	No
Acquired Asset Event of Default	No

**COMMERCIAL PAPER**

Stock Code	Issuer name	Issue Date	Expected Maturity Date	WAL (Years)	Nominal (ZAR)	ISIN	Rate Ref
AGN229M	iMpumelelo Series 1	07-Nov-19	06-Nov-20	0.10	1,000,000,000	N/A (private placement)	ZAR-JIBAR-1M
AGN230M	iMpumelelo Series 1	07-Nov-19	06-Nov-20	0.10	100,000,000	N/A (private placement)	ZAR-JIBAR-3M
AGN231M	iMpumelelo Series 1	13-Nov-19	12-Nov-20	0.12	500,000,000	N/A (private placement)	ZAR-JIBAR-3M
AGN234M	iMpumelelo Series 1	29-Nov-19	27-Nov-20	0.16	60,000,000	ZAM000488030	ZAR-JIBAR-3M
AGN239M	iMpumelelo Series 1	15-Jan-20	14-Jan-21	0.29	1,000,000,000	ZAM000492883	ZAR-JIBAR-3M
AGN 240M	iMpumelelo Series 1	13-Jan-20	12-Jan-21	0.28	50,000,000	ZAM000492289	Fixed
AGN 242M	iMpumelelo Series 1	05-Feb-20	05-Feb-21	0.35	150,000,000	N/A (private placement)	Fixed
AGN 245M	iMpumelelo Series 1	24-Feb-20	24-Feb-21	0.40	15,000,000	ZAM000498278	Fixed
AGN257MF	iMpumelelo Series 1	16-Apr-20	16-Apr-21	0.54	400,000,000	N/A (private placement)	ZAR-JIBAR-3M

COMMERCIAL PAPER

Stock Code	Issuer name	Issue Date	Expected Maturity Date	WAL (Years)	Nominal (ZAR)	ISIN	Rate Ref
AGN263MF	iMpumelelo Series 1	20-Apr-20	20-Apr-21	0.55	100,000,000	N/A (private placement)	ZAR-JIBAR-3M
AGN259M	iMpumelelo Series 1	05-May-20	05-May-21	0.59	350,000,000	N/A (private placement)	ZAR-JIBAR-1M
AGN264M	iMpumelelo Series 1	21-May-20	21-May-21	0.64	35,000,000	ZAM000511450	Fixed
AGN267M	iMpumelelo Series 1	14-Jul-20	14-Jul-21	0.79	500,000,000	N/A (private placement)	ZAR-JIBAR-3M
AGN272MF	iMpumelelo Series 1	27-Aug-20	27-Aug-21	0.91	3,518,500,000	N/A (private placement)	ZAR-JIBAR-3M
AGN277MF	iMpumelelo Series 1	09-Sep-20	27-Aug-21	0.91	145,000,000	N/A (private placement)	ZAR-JIBAR-3M
AGN278MF	iMpumelelo Series 1	17-Sep-20	16-Sep-21	0.96	500,000,000	N/A (private placement)	ZAR-JIBAR-3M

**Total**

**8,423,500,000**



**ASSET POOL COMPOSITION**

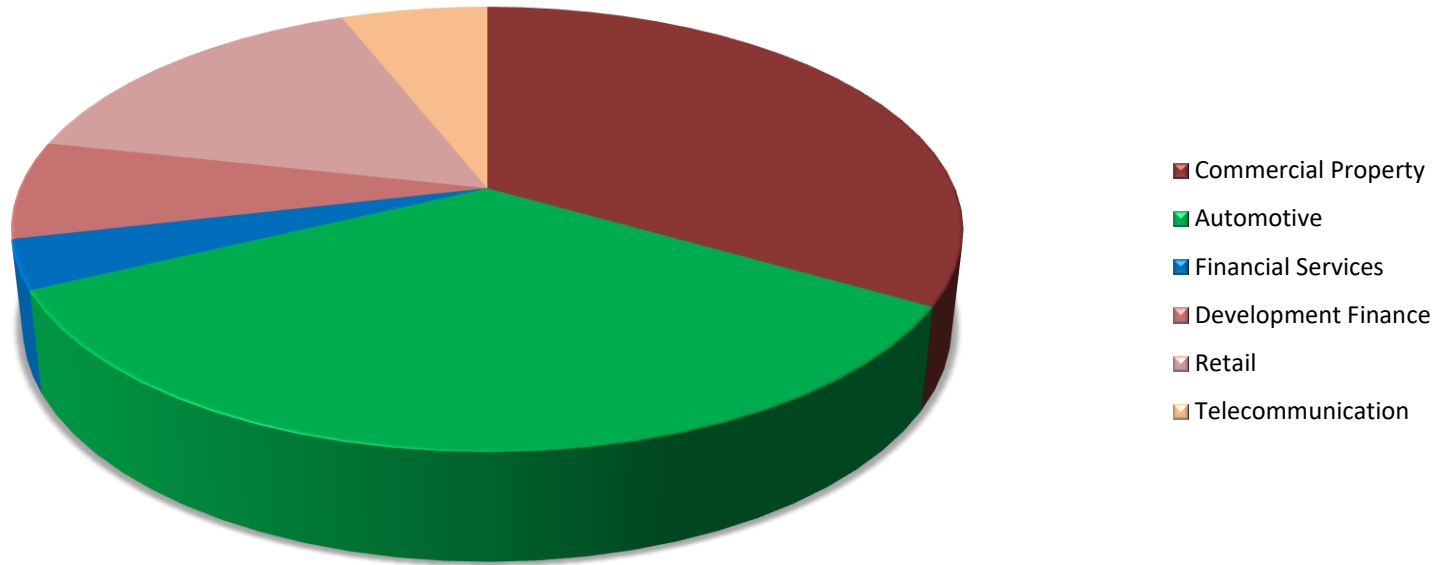
Stock Code	Issuer Name	Asset Class	Expected Maturity Date	WAL (Years)	Nominal (ZAR)	Asset Rating	Industry
PAR02TL	Business Venture Investment (Pareto Limited)	Term Loan	25-Nov-24	4.16	1,000,000,000	N/A	Commercial Property
PAR04TL	Business Venture Investment (Pareto Limited)	Term Loan	30-Nov-21	1.17	500,000,000		
LYN02TL	Lynwoodbridge Office Park (Attacq Retail Fund Pty (Ltd)	Term Loan	07-Dec-22	2.19	83,641,882	N/A	
LYN03TL	Lynwoodbridge Office Park (Attacq Retail Fund Pty (Ltd)	Term Loan	07-Jan-22	1.27	88,835,332		
ATT02TL	Lynwoodbridge Office Park (Attacq Retail Fund Pty (Ltd)	Term Loan	07-Dec-22	2.19	222,358,118		
ATT03TL	Lynwoodbridge Office Park (Attacq Retail Fund Pty (Ltd)	Term Loan	07-Jan-22	1.27	236,164,668		
MMT01	Massmart M&F Company	Term Loan	26-Feb-21	0.41	600,000,000	N/A	Retail
DCM01	Dis-Chem Pharmacies Limited	Term Loan	27-Feb-23	2.41	400,000,000	N/A	
DCM02	Dis-Chem Pharmacies Limited	Term Loan	27-Feb-23	1.51	312,500,000		
MTN01TL	Mobile Telephone Networks holdings Limited	Term Loan	18-Jul-24	3.80	500,000,000	N/A	Telecommunication

**ASSET POOL COMPOSITION**

Stock Code	Issuer Name	Asset Class	Expected Maturity Date	WAL (Years)	Nominal (ZAR)	Asset Rating	Industry
TFS01TL	Toyota Financial Services (Pty) Limited	Term Loan	30-Jun-21	0.75	300,000,000	N/A	Automotive
TFS02TL	Toyota Financial Services (Pty) Limited	Term Loan	06-Dec-21	1.18	300,000,000		
TFS04TL	Toyota Financial Services (Pty) Limited	Term Loan	06-Dec-22	2.18	300,000,000	N/A	
MBP041	Mercedes-Benz South Africa Limited	Bond	13-Apr-21	0.53	1,000,000,000	AAA (zaf)	
MBP042	Mercedes-Benz South Africa Limited	Term Loan	27-Feb-23	2.41	1,000,000,000	N/A	
IDCP07	Industrial Development Corporation of South Africa	Bond	15-Dec-22	2.21	600,000,000	Aa3.za	
DSY01	Discovery Limited	Bond	21-Nov-22	2.14	300,000,000	A1.za	Financial Services
GRT01	Growthpoint Properties Limited	Term Loan	13-Dec-24	4.21	680,000,000	N/A	Commercial Property

**Total**
**8,423,500,000**

## INDUSTRY DISTRIBUTION





## CONTACT DETAILS

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