



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: 28 February 2022



IMPUMELELO CP NOTE PROGRAMME: SERIES1

Programme Details

Reporting Period	28-February-2022
Programme Type	Fully Supported Hybrid ABCP Conduit
Maximum Programme Size	ZAR 10,000,000,000
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 7,486,250,000
Longest Maturity Date	7-February-2023
Shortest Maturity Date	19-April-2022

COLLATERAL POOL DATA

Total Nominal of Acquired Assets	ZAR 7,486,250,000
Number of Assets in Programme:	
Corporate Bonds	1
Term Loans	12
Longest Maturity Date	31-December-2027
Shortest Maturity Date	21-November-2022

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
AGN291M	iMpumelelo Series 1	03-May-21	03-May-22	0.18	27,000,000	ZAM000540558	ZAR-JIBAR-3M
AGN292M	iMpumelelo Series 1	05-May-21	05-May-22	0.18	880,000,000	N/A (private placement)	ZAR-JIBAR-1M
AGN297M	iMpumelelo Series 1	13-Jul-21	13-Jul-22	0.37	300,000,000	N/A (private placement)	ZAR-JIBAR-1M
AGN300M	iMpumelelo Series 1	24-Aug-21	24-Aug-22	0.48	500,000,000	N/A (private placement)	ZAR-JIBAR-1M
AGN307M	iMpumelelo Series 1	23-Sep-21	23-Sep-22	0.57	100,000,000	ZAM000552512	ZAR-JIBAR-3M
AGN311MF	iMpumelelo Series 1	30-Nov-21	30-Nov-22	0.75	202,500,000	N/A (private placement)	ZAR-JIBAR-3M
AGN313MF	iMpumelelo Series 1	23-Nov-21	23-Nov-22	0.73	458,000,000	N/A (private placement)	ZAR-JIBAR-3M
AGN316MF	iMpumelelo Series 1	17-Jan-22	19-Apr-22	0.14	652,641,882	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
AGN317MF	iMpumelelo Series 1	31-Jan-22	31-Jan-23	0.92	300,000,000	N/A (private placement)	ZAR-JIBAR-3M
AGN318MF	iMpumelelo Series 1	28-Feb-22	30-May-22	0.25	3,147,358,118	N/A (private placement)	ZAR-JIBAR-3M
AGN319MF	iMpumelelo Series 1	07-Feb-22	07-Feb-23	0.94	579,250,000	N/A (private placement)	ZAR-JIBAR-3M
AGN320MF	iMpumelelo Series 1	07-Feb-22	09-May-22	0.19	339,500,000	N/A (private placement)	ZAR-JIBAR-3M

Total

7,486,250,000

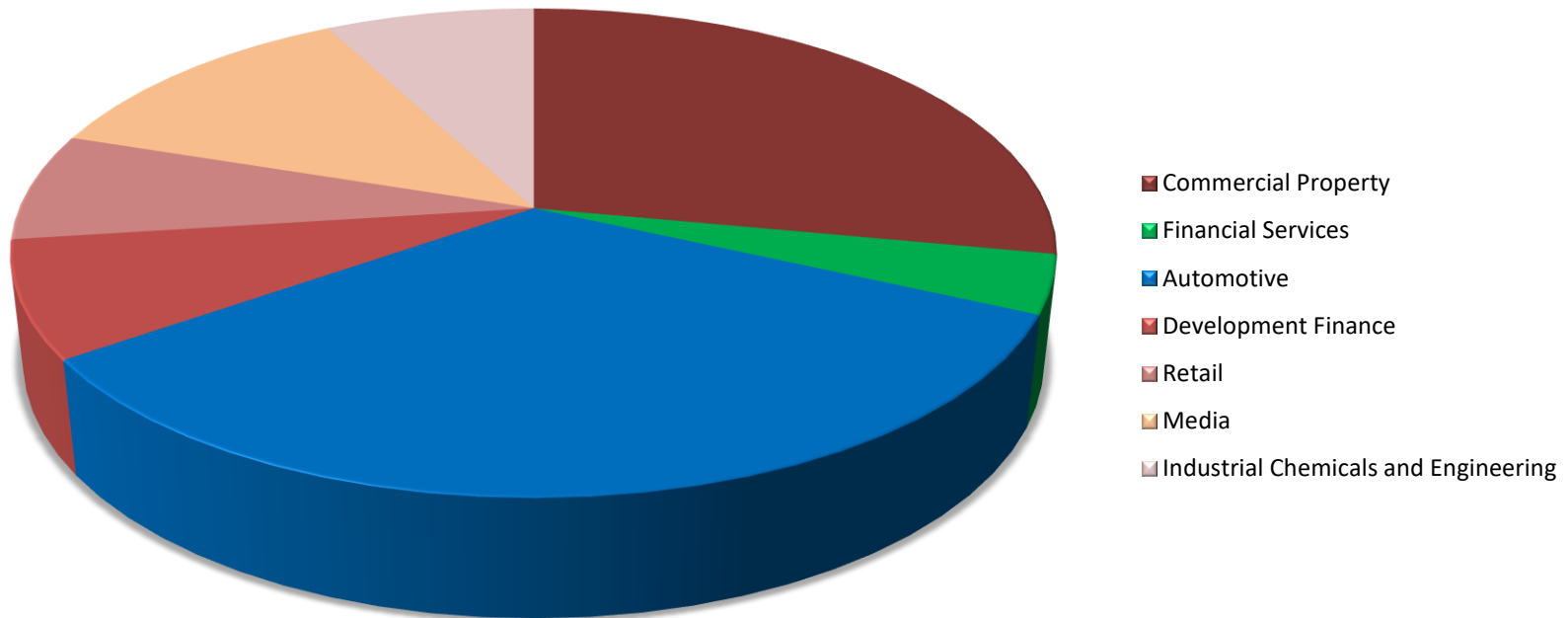
ASSET POOL COMPOSITION

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	2.74	1,000,000,000	N/A	Commercial Property
PAR04TL	Business Venture Investment (Pareto Limited)	Term Loan	30-Sep-26	4.59	500,000,000	N/A	
GRT01	Growthpoint Properties Limited	Term Loan	13-Dec-24	2.79	680,000,000	N/A	
DCM01	Dis-Chem Pharmacies Limited	Term Loan	27-Feb-23	1.00	400,000,000	N/A	Retail
DCM02	Dis-Chem Pharmacies Limited	Term Loan	27-Feb-23	1.00	156,250,000	N/A	
TFS04TL	Toyota Financial Services (Pty) Limited	Term Loan	06-Dec-22	0.77	300,000,000	N/A	Automotive
TFS05TL	Toyota Financial Services (Pty) Limited	Term Loan	31-Jul-23	1.42	300,000,000		
TFS06TL	Toyota Financial Services (Pty) Limited	Term Loan	31-Jan-23	0.92	300,000,000	N/A	
MBP041	Mercedes-Benz South Africa Limited	Term Loan	14-Apr-23	1.12	1,000,000,000	N/A	
MBP042	Mercedes-Benz South Africa Limited	Term Loan	27-Feb-23	1.00	1,000,000,000		
DSY01	Discovery Limited	Bond	21-Nov-22	0.73	300,000,000	A1.za	Financial Services
MCG01	MultiChoice Group Treasury Services	Term Loan	30-Sep-26	4.59	950,000,000	N/A	Media
ALQ01	Air Liquide Large Industries	Term Loan	31-Dec-27	5.84	600,000,000	N/A	Industrial Chemicals and Engineering

Total

7,486,250,000

INDUSTRY DISTRIBUTION



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