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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: 31 March 2022



# IMPUMELELO CP NOTE PROGRAMME: SERIES1

## Programme Details

Reporting Period	31-March-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 7,904,980,000
Longest Maturity Date	31-March-2023
Shortest Maturity Date	19-April-2022

## COLLATERAL POOL DATA

Total Nominal of Acquired Assets	ZAR 7,904,980,000
Number of Assets in Programme:	
Corporate Bonds	1
Term Loans	14
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	0.09	27,000,000	ZAM000540558	ZAR-JIBAR-3M
AGN292M	iMpumelelo Series 1	05-May-21	05-May-22	0.10	880,000,000	N/A (private placement)	ZAR-JIBAR-1M
AGN297M	iMpumelelo Series 1	13-Jul-21	13-Jul-22	0.28	300,000,000	N/A (private placement)	ZAR-JIBAR-1M
AGN300M	iMpumelelo Series 1	24-Aug-21	24-Aug-22	0.40	500,000,000	N/A (private placement)	ZAR-JIBAR-1M
AGN307M	iMpumelelo Series 1	23-Sep-21	23-Sep-22	0.48	100,000,000	ZAM000552512	ZAR-JIBAR-3M
AGN311MF	iMpumelelo Series 1	30-Nov-21	30-Nov-22	0.67	202,500,000	N/A (private placement)	ZAR-JIBAR-3M
AGN313MF	iMpumelelo Series 1	23-Nov-21	23-Nov-22	0.65	458,000,000	N/A (private placement)	ZAR-JIBAR-3M
AGN316MF	iMpumelelo Series 1	17-Jan-22	19-Apr-22	0.05	652,641,882	N/A (private placement)	ZAR-JIBAR-3M
AGN317MF	iMpumelelo Series 1	31-Jan-22	31-Jan-23	0.84	300,000,000	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
AGN318MF	iMpumelelo Series 1	28-Feb-22	30-May-22	0.16	3,147,358,118	N/A (private placement)	ZAR-JIBAR-3M
AGN319MF	iMpumelelo Series 1	07-Feb-22	07-Feb-23	0.86	579,250,000	N/A (private placement)	ZAR-JIBAR-3M
AGN320MF	iMpumelelo Series 1	07-Feb-22	09-May-22	0.11	339,500,000	N/A (private placement)	ZAR-JIBAR-3M
AGN321MF	iMpumelelo Series 1	28-Mar-22	28-Mar-23	0.99	18,730,000	N/A (private placement)	ZAR-JIBAR-3M
AGN322MF	iMpumelelo Series 1	31-Mar-22	31-Mar-23	1.00	400,000,000	N/A (private placement)	ZAR-JIBAR-3M

**Total**

**7,904,980,000**

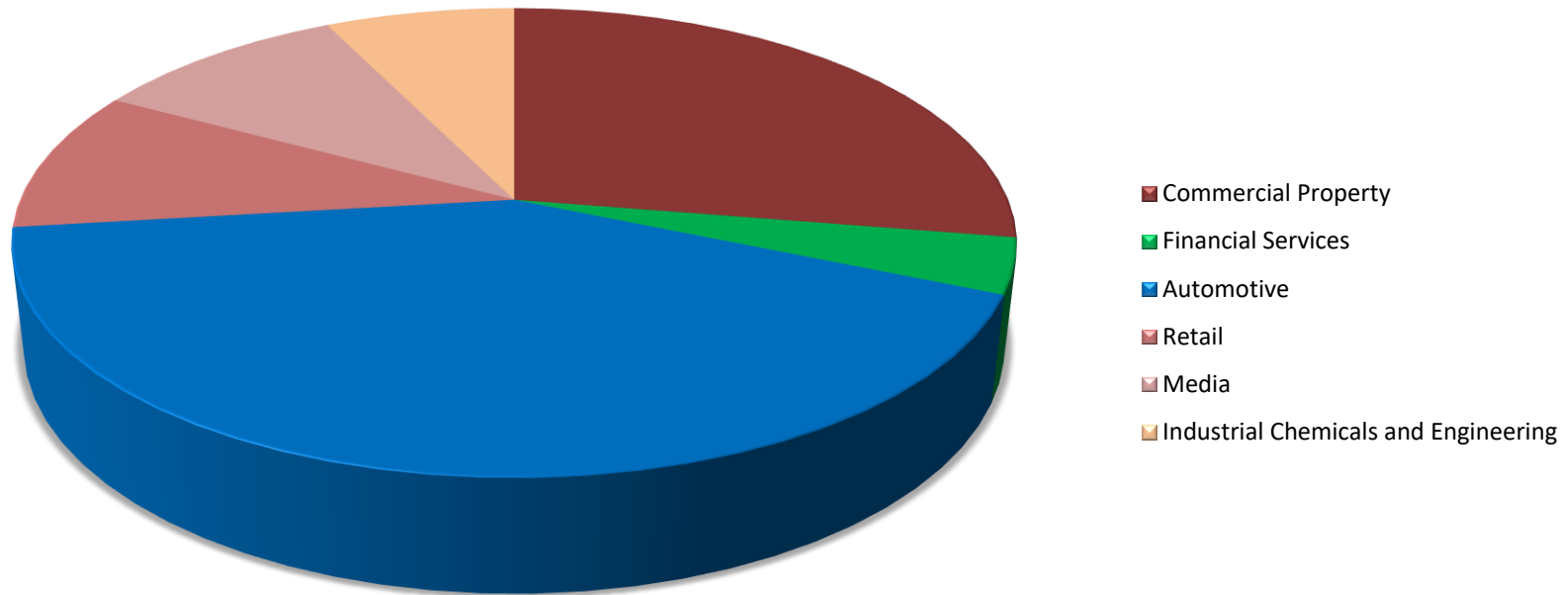
## ASSET POOL COMPOSITION

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	2.66	1,000,000,000	N/A	Commercial Property
PAR04TL	Business Venture Investment (Pareto Limited)	Term Loan	30-Sep-26	4.50	500,000,000	N/A	
GRT01	Growthpoint Properties Limited	Term Loan	13-Dec-24	2.71	680,000,000	N/A	
DCM01	Dis-Chem Pharmacies Limited	Term Loan	27-Feb-23	0.91	400,000,000	N/A	Retail
DCM02	Dis-Chem Pharmacies Limited	Term Loan	27-Feb-23	0.91	125,000,000	N/A	
FRG01	Foschini Retail Group (Pty) Limited	Term Loan	28-Mar-25	2.99	250,000,000	N/A	
TFS04TL	Toyota Financial Services (Pty) Limited	Term Loan	06-Dec-22	0.68	300,000,000	N/A	Automotive
TFS05TL	Toyota Financial Services (Pty) Limited	Term Loan	31-Jul-23	1.33	300,000,000	N/A	
TFS06TL	Toyota Financial Services (Pty) Limited	Term Loan	31-Jan-23	0.84	300,000,000	N/A	
MBP041	Mercedes-Benz South Africa Limited	Term Loan	14-Apr-23	1.04	1,000,000,000	N/A	
MBP042	Mercedes-Benz South Africa Limited	Term Loan	27-Feb-23	0.91	1,000,000,000	N/A	
FFS01	FFS Finance SA (Pty) Limited	Term Loan	31-Mar-24	2.00	400,000,000	N/A	
DSY01	Discovery Limited	Bond	21-Nov-22	0.64	300,000,000	A1.za	Financial Services
MCG01	MultiChoice Group Treasury Services	Term Loan	30-Sep-26	4.50	775,000,000	N/A	Media
ALQ01	Air Liquide Large Industries	Term Loan	31-Dec-27	5.76	574,980,000	N/A	Industrial Chemicals and Engineering

**Total**

**7,904,980,000**

## INDUSTRY DISTRIBUTION



## CONTACT DETAILS

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