



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 2023



IMPUMELELO CP NOTE PROGRAMME: SERIES1

Programme Details

Reporting Period	30-September-2023
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 9,036,904,775
Longest Maturity Date	26-September-2024
Shortest Maturity Date	02-October-2023

COLLATERAL POOL DATA

Total Nominal of Acquired Assets	ZAR 9,036,904,775
Number of Assets in Programme:	
Corporate Bonds	0
Term Loans	16
Longest Maturity Date	30-November-2028
Shortest Maturity Date	31-March-2024

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

Stock Code	Issuer name	Issue Date	Expected Maturity Date	WAL (Years)	Nominal (ZAR)	ISIN	Rate Ref
AGN347MF	iMpumelelo Series 1	30-Sep-22	02-Oct-23	0.01	524,980,000	N/A (private placement)	ZAR-JIBAR-3M
AGN374M	iMpumelelo Series 1	18-Oct-22	18-Oct-23	0.05	100,000,000	ZAM000596055	ZAR-PRIME
AGN348MF	iMpumelelo Series 1	05-Oct-22	05-Oct-23	0.01	250,000,000	N/A (private placement)	ZAR-JIBAR-3M
AGN349MF	iMpumelelo Series 1	24-Nov-22	24-Nov-23	0.15	458,000,000	N/A (private placement)	ZAR-JIBAR-3M
AGN352MF	iMpumelelo Series 1	30-Nov-22	30-Nov-23	0.17	202,500,000	N/A (private placement)	ZAR-JIBAR-3M
AGN354MF	iMpumelelo Series 1	07-Feb-23	07-Feb-24	0.36	6,150,000	N/A (private placement)	ZAR-JIBAR-3M
AGN355MF	iMpumelelo Series 1	24-Feb-23	19-Jan-24	0.30	61,228,305	N/A (private placement)	ZAR-JIBAR-3M
AGN360MF	iMpumelelo Series 1	24-Mar-23	25-Mar-24	0.48	73,893,495	N/A (private placement)	ZAR-JIBAR-3M
AGN362MF	iMpumelelo Series 1	31-Mar-23	28-Mar-24	0.49	74,980,000	N/A (private placement)	ZAR-JIBAR-3M
AGN361MF	iMpumelelo Series 1	28-Mar-23	28-Mar-24	0.49	18,730,000	N/A (private placement)	ZAR-JIBAR-3M
AGN363MF	iMpumelelo Series 1	11-Apr-23	28-Mar-24	0.49	267,044,776	N/A (private placement)	ZAR-JIBAR-3M
AGN364MF	iMpumelelo Series 1	20-Apr-23	22-Apr-24	0.56	102,641,881	N/A (private placement)	ZAR-JIBAR-3M
AGN365MF	iMpumelelo Series 1	21-Apr-23	22-Apr-24	0.56	16,000,000	N/A (private placement)	ZAR-JIBAR-3M
AGN367MF	iMpumelelo Series 1	03-May-23	03-May-24	0.59	27,000,000	N/A (private placement)	ZAR-JIBAR-3M
AGN368MF	iMpumelelo Series 1	05-May-23	06-May-24	0.60	564,000,000	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
AGN369MF	iMpumelelo Series 1	11-May-23	13-May-24	0.62	309,088,118	N/A (private placement)	ZAR-JIBAR-3M
AGN370MF	iMpumelelo Series 1	22-May-23	22-May-24	0.64	150,000,000	N/A (private placement)	ZAR-JIBAR-3M
AGN371MF	iMpumelelo Series 1	07-Jun-23	07-Jun-24	0.69	493,858,200	N/A (private placement)	ZAR-JIBAR-3M
AGN372MF	iMpumelelo Series 1	09-Jun-23	10-Jun-24	0.70	458,730,000	N/A (private placement)	ZAR-JIBAR-3M
AGN373MF	iMpumelelo Series 1	27-Jun-23	27-Jun-24	0.74	56,000,000	N/A (private placement)	ZAR-JIBAR-3M
AGN374MF	iMpumelelo Series 1	13-Jul-23	12-Jul-24	0.78	200,000,000	N/A (private placement)	ZAR-JIBAR-3M
AGN378MF	iMpumelelo Series 1	19-Jul-23	19-Jul-24	0.80	9,980,000	N/A (private placement)	ZAR-JIBAR-3M
AGN376M	iMpumelelo Series 1	21-Jul-23	19-Jan-24	0.30	10,000,000	ZAM000633833	Fixed Rate
AGN375M	iMpumelelo Series 1	24-Jul-23	24-Oct-23	0.07	700,000,000	ZAM000634161	Fixed Rate
AGN377MF	iMpumelelo Series 1	24-Jul-23	24-Jul-24	0.82	7,000,000	N/A (private placement)	ZAR-JIBAR-3M
AGN379M	iMpumelelo Series 1	04-Aug-23	06-Nov-23	0.10	52,100,000	ZAM000635499	Fixed Rate
AGN380MF	iMpumelelo Series 1	11-Aug-23	12-Aug-24	0.87	1,000,000,000	N/A (private placement)	ZAR-JIBAR-3M
AGN381MF	iMpumelelo Series 1	21-Aug-23	21-Aug-24	0.89	300,000,000	N/A (private placement)	ZAR-JIBAR-3M
AGN382MF	iMpumelelo Series 1	29-Aug-23	29-Aug-24	0.92	2,000,000	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
AGN383MF	iMpumelelo Series 1	05-Sep-23	05-Sep-24	0.93	450,000,000	N/A (private placement)	ZAR-JIBAR-3M
AGN384M	iMpumelelo Series 1	12-Sep-23	12-Sep-24	0.95	100,000,000	N/A (private placement)	ZAR-JIBAR-3M
AGN385MF	iMpumelelo Series 1	12-Sep-23	11-Sep-24	0.95	200,000,000	N/A (private placement)	ZAR-JIBAR-3M
AGN386M	iMpumelelo Series 1	13-Sep-23	13-Dec-23	0.20	250,000,000	ZAM000640473	Fixed Rate
AGN388M	iMpumelelo Series 1	14-Sep-23	14-Dec-23	0.21	250,000,000	ZAM000640820	Fixed Rate
AGN387M	iMpumelelo Series 1	14-Sep-23	13-Sep-24	0.96	521,000,000	ZAM000640762	Fixed Rate
AGN389M	iMpumelelo Series 1	18-Sep-23	18-Dec-23	0.22	11,000,000	ZAM000640952	Fixed Rate
AGN390M	iMpumelelo Series 1	21-Sep-23	20-Sep-24	0.98	750,000,000	ZAM000641323	Fixed Rate
AGN391MF	iMpumelelo Series 1	26-Sep-23	26-Sep-24	0.99	9,000,000	N/A (private placement)	ZAR-JIBAR-3M

Total

9,036,904,775

ASSET POOL COMPOSITION

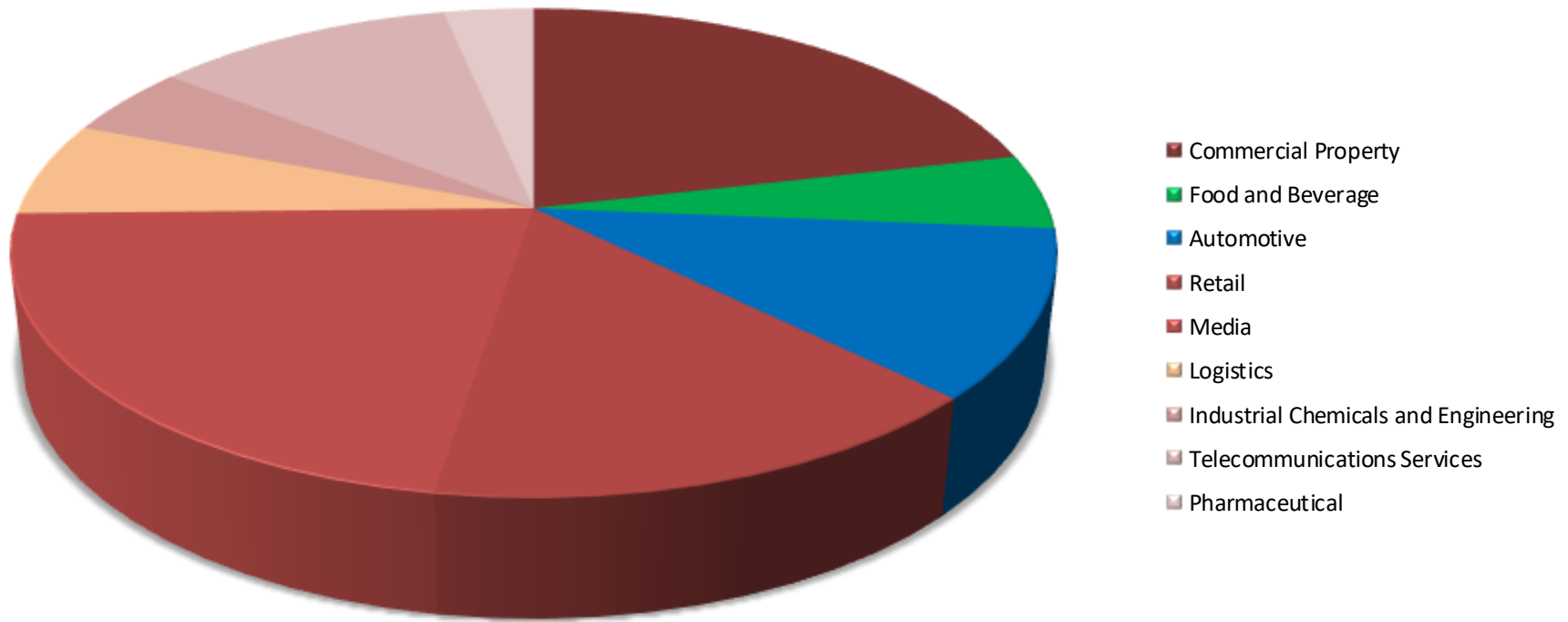
Stock Code	Issuer Name	Asset Class	Expected Maturity Date	WAL (Years)	Nominal (ZAR)	Asset Rating	Industry
PAR02TL	Business Venture Investment (Pareto Limited)	Term Loan	30-Sep-26	3.00	500,000,000	N/A	Commercial Property
PAR04TL	Business Venture Investment (Pareto Limited)	Term Loan	25-Nov-24	1.16	750,000,000	N/A	
GRT01	Growthpoint Properties Limited	Term Loan	13-Dec-24	1.21	680,000,000	N/A	
FRG03	Foschini Retail Group (Pty) Limited	Term Loan	17-Mar-28	4.47	850,000,000	N/A	Retail
VWH01	V and A Waterfront Holdings (Pty) Ltd	Term Loan	05-Oct-27	4.02	250,000,000	N/A	
PKR01	Pepkorfin (Pty) Limited	Term Loan	31-Mar-26	2.50	44,507,463	N/A	
PKR02	Pepkorfin (Pty) Limited	Term Loan	31-Mar-27	3.50	222,537,312	N/A	
TFS07TL	Toyota Financial Services (Pty) Limited	Term Loan	27-Feb-26	2.41	300,000,000	N/A	Automotive
TFS08TL	Toyota Financial Services (Pty) Limited	Term Loan	28-Apr-26	2.58	300,000,000	N/A	
FFS01	FFS Finance SA (Pty) Limited	Term Loan	31-Mar-24	0.50	400,000,000	N/A	
MCG02	MultiChoice Group Treasury Services (Pty) Ltd	Term Loan	28-Feb-28	4.42	2,000,000,000	N/A	Media

ASSET POOL COMPOSITION

Stock Code	Issuer Name	Asset Class	Expected Maturity Date	WAL (Years)	Nominal (ZAR)	Asset Rating	Industry
ALQ01	Air Liquide Large Industries (Pty) Ltd	Term Loan	31-Dec-27	4.25	424,860,000	N/A	Industrial Chemicals and Engineering
CCB01	Coca Cola Beverages SA Limited	Term Loan	29-Apr-25	1.58	450,000,000	N/A	Food and Beverage
PLP01	Plumbago Logistics Platform (Pty) Ltd	Term Loan	07-Jun-27	3.69	565,000,000	N/A	Logistics
VOD01	Vodacom Proprietary Limited	Term Loan	30-Nov-28	5.17	1,000,000,000	N/A	Telecommunications Services
DCP01	Dis-Chem Pharmacies Limited	Term Loan	21-Aug-28	4.90	300,000,000	N/A	Pharmaceutical

9,036,904,775

INDUSTRY DISRIBUTION



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