



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 October 2023



IMPUMELELO CP NOTE PROGRAMME: SERIES1

Programme Details

Reporting Period	31-October-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	24-October-2024
Shortest Maturity Date	06-November-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
AGN349MF	iMpumelelo Series 1	24-Nov-22	24-Nov-23	0.07	458,000,000	N/A (private placement)	ZAR-JIBAR-3M
AGN352MF	iMpumelelo Series 1	30-Nov-22	30-Nov-23	0.08	2,500,000	N/A (private placement)	ZAR-JIBAR-3M
AGN354MF	iMpumelelo Series 1	07-Feb-23	07-Feb-24	0.27	6,150,000	N/A (private placement)	ZAR-JIBAR-3M
AGN355MF	iMpumelelo Series 1	24-Feb-23	19-Jan-24	0.22	61,228,305	N/A (private placement)	ZAR-JIBAR-3M
AGN362MF	iMpumelelo Series 1	31-Mar-23	28-Mar-24	0.41	10,515,376	N/A (private placement)	ZAR-JIBAR-3M
AGN361MF	iMpumelelo Series 1	28-Mar-23	28-Mar-24	0.41	18,730,000	N/A (private placement)	ZAR-JIBAR-3M
AGN363MF	iMpumelelo Series 1	11-Apr-23	28-Mar-24	0.41	267,044,776	N/A (private placement)	ZAR-JIBAR-3M
AGN365MF	iMpumelelo Series 1	21-Apr-23	22-Apr-24	0.48	16,000,000	N/A (private placement)	ZAR-JIBAR-3M
AGN367MF	iMpumelelo Series 1	03-May-23	03-May-24	0.51	27,000,000	N/A (private placement)	ZAR-JIBAR-3M
AGN368MF	iMpumelelo Series 1	05-May-23	06-May-24	0.52	564,000,000	N/A (private placement)	ZAR-JIBAR-3M
AGN370MF	iMpumelelo Series 1	22-May-23	22-May-24	0.56	20,088,118	N/A (private placement)	ZAR-JIBAR-3M
AGN371MF	iMpumelelo Series 1	07-Jun-23	07-Jun-24	0.60	493,858,200	N/A (private placement)	ZAR-JIBAR-3M
AGN372MF	iMpumelelo Series 1	09-Jun-23	10-Jun-24	0.61	458,730,000	N/A (private placement)	ZAR-JIBAR-3M
AGN373MF	iMpumelelo Series 1	27-Jun-23	27-Jun-24	0.66	56,000,000	N/A (private placement)	ZAR-JIBAR-3M
AGN374MF	iMpumelelo Series 1	13-Jul-23	12-Jul-24	0.70	200,000,000	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
AGN378MF	iMpumelelo Series 1	19-Jul-23	19-Jul-24	0.72	9,980,000	N/A (private placement)	ZAR-JIBAR-3M
AGN376M	iMpumelelo Series 1	21-Jul-23	19-Jan-24	0.22	10,000,000	ZAM000633833	Fixed Rate
AGN377MF	iMpumelelo Series 1	24-Jul-23	24-Jul-24	0.73	7,000,000	N/A (private placement)	ZAR-JIBAR-3M
AGN379M	iMpumelelo Series 1	04-Aug-23	06-Nov-23	0.02	52,100,000	ZAM000635499	Fixed Rate
AGN380MF	iMpumelelo Series 1	11-Aug-23	12-Aug-24	0.78	1,000,000,000	N/A (private placement)	ZAR-JIBAR-3M
AGN381MF	iMpumelelo Series 1	21-Aug-23	21-Aug-24	0.81	300,000,000	N/A (private placement)	ZAR-JIBAR-3M
AGN382MF	iMpumelelo Series 1	29-Aug-23	29-Aug-24	0.83	2,000,000	N/A (private placement)	ZAR-JIBAR-3M
AGN383MF	iMpumelelo Series 1	05-Sep-23	05-Sep-24	0.85	450,000,000	N/A (private placement)	ZAR-JIBAR-3M
AGN384M	iMpumelelo Series 1	12-Sep-23	12-Sep-24	0.87	100,000,000	N/A (private placement)	ZAR-JIBAR-3M
AGN385MF	iMpumelelo Series 1	12-Sep-23	11-Sep-24	0.87	200,000,000	N/A (private placement)	ZAR-JIBAR-3M
AGN386M	iMpumelelo Series 1	13-Sep-23	13-Dec-23	0.12	250,000,000	ZAM000640473	Fixed Rate
AGN388M	iMpumelelo Series 1	14-Sep-23	14-Dec-23	0.12	250,000,000	ZAM000640820	Fixed Rate
AGN387M	iMpumelelo Series 1	14-Sep-23	13-Sep-24	0.87	521,000,000	ZAM000640762	Fixed Rate
AGN389M	iMpumelelo Series 1	18-Sep-23	18-Dec-23	0.13	11,000,000	ZAM000640952	Fixed Rate

COMMERCIAL PAPER

Stock Code	Issuer name	Issue Date	Expected Maturity Date	WAL (Years)	Nominal (ZAR)	ISIN	Rate Ref
AGN390M	iMpumelelo Series 1	21-Sep-23	20-Sep-24	0.89	750,000,000	ZAM000641323	Fixed Rate
AGN391MF	iMpumelelo Series 1	26-Sep-23	26-Sep-24	0.91	9,000,000	N/A (private placement)	ZAR-JIBAR-3M
AGN398MF	iMpumelelo Series 1	02-Oct-23	02-Oct-24	0.92	524,980,000	N/A (private placement)	ZAR-JIBAR-3M
AGN393M	iMpumelelo Series 1	03-Oct-23	02-Oct-24	0.92	241,000,000	ZAM000642404	Fixed Rate
AGN392M	iMpumelelo Series 1	03-Oct-23	02-Oct-24	0.92	369,000,000	ZAM000642404	Fixed Rate
AGN394M	iMpumelelo Series 1	05-Oct-23	04-Oct-24	0.93	450,000,000	ZAM000642792	Fixed Rate
AGN395MF	iMpumelelo Series 1	11-Oct-23	11-Oct-24	0.95	70,000,000	N/A (private placement)	ZAR-JIBAR-3M
AGN396M	iMpumelelo Series 1	18-Oct-23	17-Oct-24	0.96	100,000,000	ZAM000644186	Fixed Rate
AGN397MF	iMpumelelo Series 1	24-Oct-23	24-Oct-24	0.98	700,000,000	N/A (private placement)	ZAR-JIBAR-3M

Total

9,036,904,775

ASSET POOL COMPOSITION

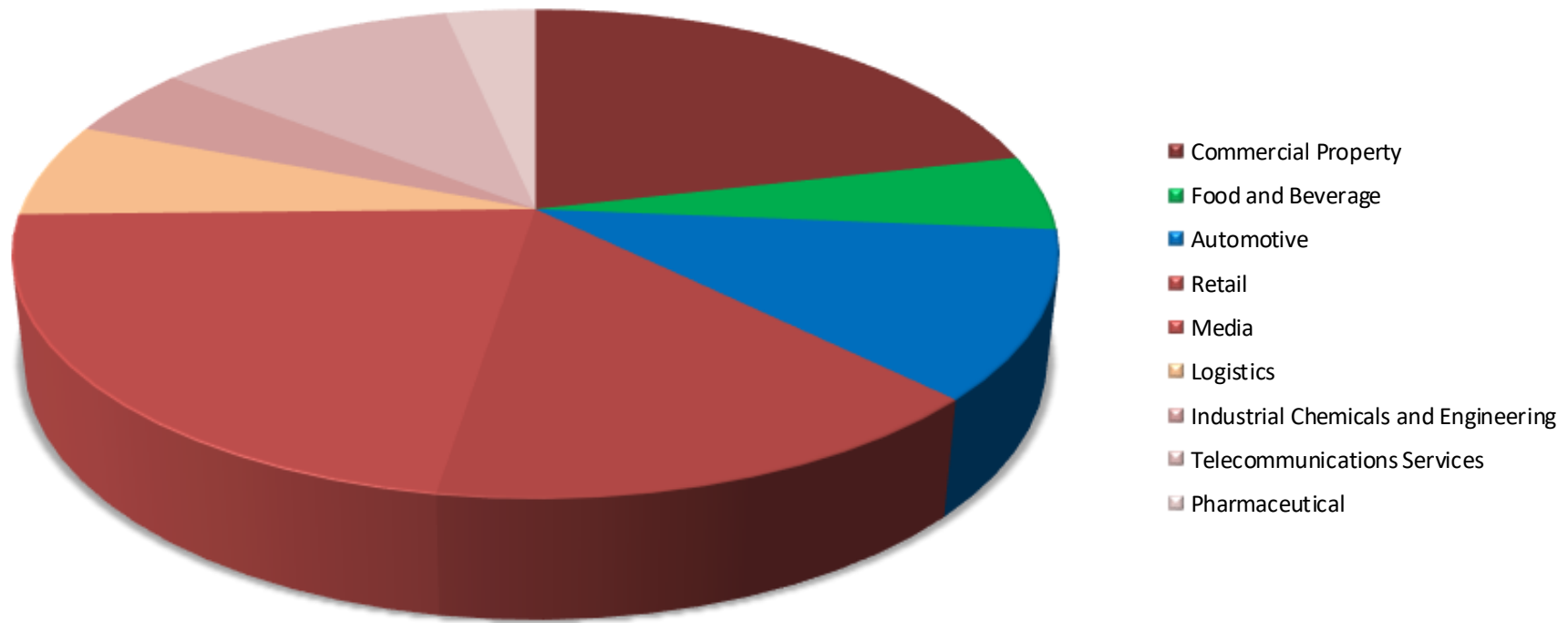
Stock Code	Issuer Name	Asset Class	Expected Maturity Date	WAL (Years)	Nominal (ZAR)	Asset Rating	Industry
PAR02TL	Business Venture Investment (Pareto Limited)	Term Loan	30-Sep-26	3.00	500,000,000	N/A	Commercial Property
PAR04TL	Business Venture Investment (Pareto Limited)	Term Loan	25-Nov-24	1.16	750,000,000	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



CONTACT DETAILS

Programme Accountant

Gary Nyamugama

Tel: 011 562 0237

E-mail: Gary.Nyamugama@absa.africa

Programme Structurer

Llewellyn Ince

Tel: 011 895 6849

E-mail: Llewellyn.Ince@absa.africa

Dealer

Lucille Joseph

Tel: 011 895 5131

E-mail: wholesalefunding@absa.africa

Programme Public Officer

Name: Jan Luus

Contact number: 011 846 0061

E-mail: Jan.Luus@absa.africa

This document has been prepared by ABSA Corporate and Investment Bank (a division of ABSA Bank Limited) ("Absa"), and is provided to you for information. Neither Absa nor any of its subsidiaries, affiliates or ultimate holding company, nor any of the subsidiaries or affiliates of such holding company (the "Absa Group"), nor any of the subsidiaries or affiliates of such holding company (the "Absa Group"), nor any of their respective directors, officers, employees, representatives or agents, accepts any liability whatsoever for any direct, indirect or consequential losses (in contract, delict or otherwise) arising from the use of this document or its contents or reliance on the information contained herein. The information in this document is derived from sources which are regarded as accurate and reliable and Absa does not guarantee the accuracy and/or completeness of said information. No responsibility for any error, omission or loss sustained by any person acting or refraining from acting as a result of this document is accepted by Absa and/or the author/s of the material. Past performance is not an indication of future performance and future returns are not guaranteed. It is recommended that independent detailed advice (i.e. tax, accounting, legal and financial advice) be obtained in each case prior to placing any reliance or acting on the information contained in this document. This report has been prepared for general communication and information purposes only and may not be construed as an offer to buy or sell or a solicitation of an offer to buy or sell any financial instruments referred to herein, or to participate in any particular trading strategy in any jurisdiction in relation to such financial instruments. Any additional information regarding any financial instruments and/or financial products reviewed in this report is available upon request. Any unauthorised use or disclosure of this report is prohibited. Absa and/or its subsidiaries and/or affiliates may act as bankers, arrangers and/or advisors to issuers and/or market makers in financial instruments issued by such issuers as listed in this publication. This document is being made available in the Republic of South Africa to persons who have professional experience in, and whom Absa believe, to be sufficiently knowledgeable to understand matters relating to investments. Copyright of this document is owned by Absa. No part of this document may be reproduced in any manner without prior written permission of Absa. The contents of this document are proprietary to Absa. **Manager certification:** The author/s as listed in this publication certifies/certify that no part of its/their compensation was, is or will be, either directly or indirectly, related to the information expressed in this document. Absa Bank Limited, Registration Number 1986/004794/06 is an Authorised Financial Services Provider, License Number 292, and a Registered Credit Provider, Registration Number NCRCP7.