



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 June 2024



IMPUMELELO CP NOTE PROGRAMME: SERIES1

Programme Details

Reporting Period	30-June-2024
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 8,916,844,775
Longest Maturity Date	27-June-2025
Shortest Maturity Date	12-July-2024

COLLATERAL POOL DATA

Total Nominal of Acquired Assets	ZAR 8,916,844,775
Number of Assets in Programme:	
Corporate Bonds	0
Term Loans	17
Longest Maturity Date	28-December-2029
Shortest Maturity Date	31-March-2025

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
AGN374MF	iMpumelelo Series 1	13-Jul-23	12-Jul-24	0.03	200,000,000	N/A (private placement)	ZAR-JIBAR-3M
AGN378MF	iMpumelelo Series 1	19-Jul-23	19-Jul-24	0.05	9,980,000	N/A (private placement)	ZAR-JIBAR-3M
AGN377MF	iMpumelelo Series 1	24-Jul-23	24-Jul-24	0.07	7,000,000	N/A (private placement)	ZAR-JIBAR-3M
AGN380MF	iMpumelelo Series 1	11-Aug-23	12-Aug-24	0.12	500,000,000	N/A (private placement)	ZAR-JIBAR-3M
AGN382MF	iMpumelelo Series 1	29-Aug-23	29-Aug-24	0.16	2,000,000	N/A (private placement)	ZAR-JIBAR-3M
AGN383MF	iMpumelelo Series 1	05-Sep-23	05-Sep-24	0.18	150,000,000	N/A (private placement)	ZAR-JIBAR-3M
AGN385MF	iMpumelelo Series 1	12-Sep-23	12-Sep-24	0.20	100,000,000	N/A (private placement)	ZAR-JIBAR-3M
AGN384M	iMpumelelo Series 1	12-Sep-23	11-Sep-24	0.20	200,000,000	N/A (private placement)	ZAR-JIBAR-3M
AGN387M	iMpumelelo Series 1	14-Sep-23	13-Sep-24	0.21	521,000,000	ZAM000640762	ZAR-JIBAR-3M
AGN390M	iMpumelelo Series 1	21-Sep-23	20-Sep-24	0.22	750,000,000	ZAM000641323	ZAR-JIBAR-3M
AGN391MF	iMpumelelo Series 1	26-Sep-23	26-Sep-24	0.24	9,000,000	N/A (private placement)	ZAR-JIBAR-3M
AGN398MF	iMpumelelo Series 1	02-Oct-23	02-Oct-24	0.26	524,980,000	N/A (private placement)	ZAR-JIBAR-3M
AGN393M	iMpumelelo Series 1	03-Oct-23	02-Oct-24	0.26	241,000,000	ZAM000642404	ZAR-JIBAR-3M
AGN392M	iMpumelelo Series 1	03-Oct-23	02-Oct-24	0.26	369,000,000	ZAM000642404	ZAR-JIBAR-3M
AGN394M	iMpumelelo Series 1	05-Oct-23	04-Oct-24	0.26	450,000,000	ZAM000642792	ZAR-JIBAR-3M

COMMERCIAL PAPER

Stock Code	Issuer name	Issue Date	Expected Maturity Date	WAL (Years)	Nominal (ZAR)	ISIN	Rate Ref
AGN395MF	iMpumelelo Series 1	11-Oct-23	11-Oct-24	0.28	70,000,000	N/A (private placement)	ZAR-JIBAR-3M
AGN396M	iMpumelelo Series 1	18-Oct-23	17-Oct-24	0.30	71,000,000	ZAM000644186	ZAR-JIBAR-3M
AGN397MF	iMpumelelo Series 1	24-Oct-23	24-Oct-24	0.32	20,000,000	N/A (private placement)	ZAR-JIBAR-3M
AGN399MF	iMpumelelo Series 1	06-Nov-23	06-Nov-24	0.35	52,100,000	N/A (private placement)	ZAR-JIBAR-3M
AGN401MF	iMpumelelo Series 1	21-Nov-23	21-Nov-24	0.39	37,310,000	N/A (private placement)	ZAR-JIBAR-3M
AGN403MF	iMpumelelo Series 1	30-Nov-23	29-Nov-24	0.42	2,500,000	N/A (private placement)	ZAR-JIBAR-3M
AGN404MF	iMpumelelo Series 1	18-Dec-23	18-Dec-24	0.47	11,000,000	N/A (private placement)	ZAR-JIBAR-3M
AGN405MF	iMpumelelo Series 1	19-Jan-24	17-Jan-25	0.55	31,208,305	N/A (private placement)	ZAR-JIBAR-3M
AGN406MF	iMpumelelo Series 1	07-Feb-24	06-Feb-25	0.61	6,150,000	N/A (private placement)	ZAR-JIBAR-3M
AGN407M	iMpumelelo Series 1	16-Feb-24	16-Aug-24	0.13	49,000,000	ZAM000656180	ZAR-JIBAR-3M
AGN408MF	iMpumelelo Series 1	14-Feb-24	13-Feb-25	0.62	30,670,000	N/A (private placement)	ZAR-JIBAR-3M
AGN409M	iMpumelelo Series 1	12-Mar-24	12-Mar-25	0.70	550,000,000	ZAM000659333	ZAR-JIBAR-3M
AGN410M	iMpumelelo Series 1	14-Mar-24	14-Mar-25	0.70	500,000,000	ZAM000659689	Fixed Rate
AGN411M	iMpumelelo Series 1	18-Mar-24	18-Mar-25	0.72	500,000,000	ZAM000660109	Fixed Rate

COMMERCIAL PAPER

Stock Code	Issuer name	Issue Date	Expected Maturity Date	WAL (Years)	Nominal (ZAR)	ISIN	Rate Ref
AGN412MF	iMpumelelo Series 1	20-Mar-24	20-Mar-25	0.72	24,000,000	N/A (private placement)	ZAR-JIBAR-3M
AGN413MF	iMpumelelo Series 1	28-Mar-24	28-Mar-25	0.74	15,000,000	N/A (private placement)	ZAR-JIBAR-3M
AGN414M	iMpumelelo Series 1	09-Apr-24	09-Apr-25	0.78	600,000,000	ZAM000663053	Fixed Rate
AGN415MF	iMpumelelo Series 1	22-Apr-24	22-Apr-25	0.81	16,000,000	N/A (private placement)	ZAR-JIBAR-3M
AGN416MF	iMpumelelo Series 1	26-Apr-24	25-Apr-25	0.82	5,000,000	N/A (private placement)	ZAR-JIBAR-3M
AGN417M	iMpumelelo Series 1	02-May-24	25-Apr-25	0.82	150,000,000	ZAM000666668	Fixed Rate
AGN418M	iMpumelelo Series 1	02-May-24	25-Apr-25	0.82	200,000,000	ZAM000666676	ZAR-JIBAR-3M
AGN419MF	iMpumelelo Series 1	03-May-24	02-May-25	0.84	27,000,000	N/A (private placement)	ZAR-JIBAR-3M
AGN420MF	iMpumelelo Series 1	06-May-24	06-May-25	0.85	564,000,000	N/A (private placement)	ZAR-JIBAR-3M
AGN421MF	iMpumelelo Series 1	22-May-24	22-May-25	0.89	20,088,118	N/A (private placement)	ZAR-JIBAR-3M
AGN422MF	iMpumelelo Series 1	10-Jun-24	10-Jun-25	0.95	258,858,352	N/A (private placement)	ZAR-JIBAR-3M
AGN423M	iMpumelelo Series 1	13-Jun-24	13-Jun-25	0.95	385,000,000	ZAM000671684	ZAR-JIBAR-3M
AGN424MF	iMpumelelo Series 1	27-Jun-24	27-Jun-25	0.99	7,000,000	N/A (private placement)	ZAR-JIBAR-3M
AGN425MF	iMpumelelo Series 1	28-Jun-24	27-Jun-25	0.99	680,000,000	N/A (private placement)	ZAR-JIBAR-3M

Total

8,916,844,775

ASSET POOL COMPOSITION

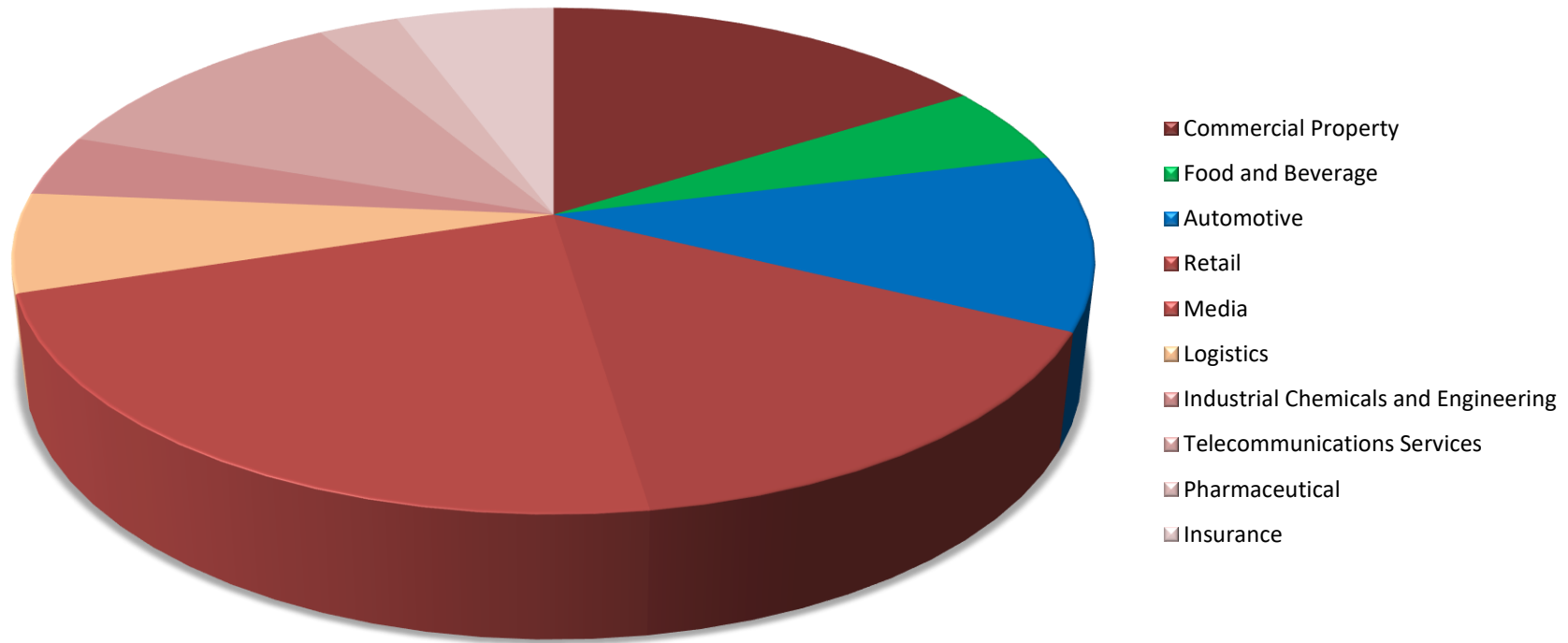
Stock Code	Issuer Name	Asset Class	Expected Maturity Date	WAL (Years)	Nominal (ZAR)	Asset Rating	Industry
PAR02TL	Business Venture Investment (Pareto Limited)	Term Loan	30-Sep-26	2.25	500,000,000	N/A	Commercial Property
RDP01	Redefine Properties Ltd	Term Loan	22-May-29	4.90	250,000,000	N/A	
GRT01	Growthpoint Properties Limited	Term Loan	28-Dec-29	5.50	680,000,000	N/A	
FRG03	Foschini Retail Group (Pty) Limited	Term Loan	17-Mar-28	3.72	850,000,000	N/A	Retail
VWH01	V and A Waterfront Holdings (Pty) Ltd	Term Loan	05-Oct-27	3.27	250,000,000	N/A	
PKR01	Pepkorfin (Pty) Limited	Term Loan	31-Mar-26	1.75	44,507,463	N/A	
PKR02	Pepkorfin (Pty) Limited	Term Loan	31-Mar-27	2.75	222,537,312	N/A	
TFS07TL	Toyota Financial Services (Pty) Limited	Term Loan	27-Feb-26	1.66	300,000,000	N/A	Automotive
TFS08TL	Toyota Financial Services (Pty) Limited	Term Loan	28-Apr-26	1.83	300,000,000	N/A	
FFS01	FFS Finance SA (Pty) Limited	Term Loan	31-Mar-25	0.75	400,000,000	N/A	
MCG02	MultiChoice Group Treasury Services (Pty) Ltd	Term Loan	28-Feb-28	3.67	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	3.50	349,800,000	N/A	Industrial Chemicals and Engineering
CCB01	Coca Cola Beverages SA Limited	Term Loan	29-Apr-25	0.83	450,000,000	N/A	Food and Beverage
PLP01	Plumbago Logistics Platform (Pty) Ltd	Term Loan	07-Jun-27	2.94	565,000,000	N/A	Logistics
VOD01	Vodacom Proprietary Limited	Term Loan	30-Nov-28	4.42	1,000,000,000	N/A	Telecommunications Services
DCP01	Dis-Chem Pharmacies Limited	Term Loan	21-Aug-28	4.15	255,000,000	N/A	Pharmaceutical
OMP01	OMP Holdco (Pty) Ltd	Term Loan	31-May-28	3.92	500,000,000	N/A	Insurance

8,916,844,775

INDUSTRY DISTRIBUTION



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