ABSA

Corporate and Investment Banking



Investment Performance Update

Valuation Date: 31/08/2016

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EQUITY INVESTMENTS - SECONDARY MARKET UPDATE AS AT: 31/08/2016

Investment	ID	Time to Maturity (months)	Capital Loss Barrier/Floor	Coupon/ Minimum Return	Participation	Underlying(s)	Strike Index/Basket Level	Current Index/Basket Level	Current Index/Basket Performance	Indicative Maturity Value[1]
Absa Smart Allocator (USD) - Issue 2	XS1068108932	39	N/A		140%	Barclays Multi Asset Sharpe Risk Diversified RC 5% USD Index	148.44	134.81	-9.18%	0.00%
Absa Smart Allocator Note - Issue 3	ZAG000121807	39	N/A		120%	Barclays Multi Asset Sharpe Risk Diversified RC 5% USD Index	147.83	134.81	-8.81%	0.00%
Absa USD Smart Allocator 90 - Balanced - Issue 4	XS1144646947	43	94% Floor		180%	Barclays Multi Asset Sharpe Risk Diversified RC 5% USD Index	157.06	134.81	-14.17%	-6.00%
Best 5 of 20 Note	ZAG000130576	49	60% American Barrier (Close)		100%	Basket	100	118.99	18.99%	18.99%
Best of European Giants - Issue 1	ZAE000200648	40	N/A		100%	Basket	100	123.24	23.24%	23.24%
Black Chips Accelerator Issue 1	ZAE000173548	14	50% Floor		180%	Barclays Black Chips Price Return USD Index	132.02	170.03	28.79%	51.83%
Black Chips Accelerator Issue 2	ZAE000174520	3	50% Floor		177%	Barclays Black Chips Price Return USD Index	133.75	170.03	27.13%	48.02%
Black Chips Accelerator Issue 3	ZAE000175543	5	50% Floor		187%	Barclays Black Chips Price Return USD Index	141.43	170.03	20.22%	37.81%

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Black Chips Accelerator Issue 4	ZAE000176400	6	50% Floor		162%	Barclays Black Chips Price Return USD Index	140.12	170.03	21.35%	34.59%
Black Chips Accelerator Issue 5	ZAE000177408	7	50% Floor		155%	Barclays Black Chips Price Return USD Index	144.1	170.03	18.00%	27.90%
Black Chips Accelerator Issue 6	ZAE000179602	9	50% Floor		144%	Barclays Black Chips Price Return USD Index	146.77	170.03	15.85%	22.82%
Black Chips Protector Issue 1	ZAE000173555	14	N/A		140%	Barclays Black Chips Price Return USD Index	132.02	170.03	28.79%	40.31%
Black Chips Protector Issue 10	ZAE000189411	18	N/A		160%	Barclays Black Chips Price Return USD Index	159.54	170.03	6.58%	10.53%
Black Chips Protector Issue 11	ZAE000191334	20	N/A		140%	Barclays Black Chips Price Return USD Index	165.85	170.03	2.52%	3.53%
Black Chips Protector Issue 12	ZAE000192704	22	N/A		140%	Barclays Black Chips Price Return USD Index	167.72	170.03	1.38%	1.93%
Black Chips Protector Issue 13	ZAE000196150	25	N/A		140%	Barclays Black Chips Price Return USD Index	169.63	170.03	0.24%	0.33%

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Black Chips Protector Issue 14	ZAE000199477	27	N/A		140%	Barclays Black Chips Price Return USD Index	169.08	170.03	0.56%	0.78%
Black Chips Protector Issue 2	ZAE000174538	3	N/A		122%	Barclays Black Chips Price Return USD Index	133.75	170.03	27.13%	24.10%
Black Chips Protector Issue 4	ZAE000177390	7	N/A		116%	Barclays Black Chips Price Return USD Index	144.1	170.03	18.00%	16.55%
Black Chips Protector Issue 6	ZAE000179636	9	N/A		106%	Barclays Black Chips Price Return USD Index	146.77	170.03	15.85%	14.77%
Black Chips Protector Issue 7	ZAE000181061	11	N/A		120%	Barclays Black Chips Price Return USD Index	145.56	170.03	16.81%	20.51%
Black Chips Protector Issue 8	ZAE000182895	12	N/A		140%	Barclays Black Chips Price Return USD Index	146.19	170.03	16.30%	23.01%
Black Chips Protector Issue 9	ZAE000185880	14	N/A		142%	Barclays Black Chips Price Return USD Index	155	170.03	9.69%	13.76%
Developed Markets Dual Index Protector Issue 1	ZAE000166765	7	N/A		105%	S&P 500 Index	1,397.11	2,170.95	55.39%	54.03%
						Euro STOXX 50 Index	2,525.43	3,023.13	19.71%	

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Developed Markets Dual Index Protector Issue 3	ZAE000167011	8	N/A		105%	S&P 500 Index	1,387.57	2,170.95	56.46%	55.32%
						Euro STOXX 50 Index	2,352.24	3,023.13	28.52%	
Dual Index WO Autocall Issue 3	ZAG000124447	42	60% European Barrier	15.80% p.a.	100%	Euro STOXX 50 Index	3,618.21	3,023.13	-16.45%	0.00%
						S&P 500 Index	2,101.04	2,170.95	3.33%	
EURO STOXX 50 Autocall Issue 12	ZAG000120122	13	60% American Barrier (Close)	16.50% p.a.	100%	Euro STOXX 50 Index	3,235.07	3,023.13	-6.55%	0.00%
EURO STOXX 50 Autocall Issue 13	ZAG000124587	19	60% European Barrier	16.50% p.a.	100%	Euro STOXX 50 Index	3,649.54	3,023.13	-17.16%	0.00%
EURO STOXX 50 Autocall Issue 14	ZAG000125931	20	60% European Barrier	16.35% p.a.	100%	Euro STOXX 50 Index	3,724.49	3,023.13	-18.83%	0.00%
EURO STOXX 50 Autocall Issue 16	ZAG000127234	45	60% European Barrier	16.50% p.a.	100%	Euro STOXX 50 Index	3,510.01	3,023.13	-13.87%	0.00%
EURO STOXX 50 Autocall Issue 17	ZAG000128372	23	60% European Barrier	16.00% p.a.	100%	Euro STOXX 50 Index	3,647.96	3,023.13	-17.13%	0.00%
European Growth Basket 2014 - Issue 1 (With FX)	ZAE000192720	16	N/A		196.85%	FTSE 100 Index	6,671.45	6,781.51	1.65%	0.00%
						Euro STOXX 50 Index	3,134.98	3,023.13	-3.57%	

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European Growth Basket 2014 - Issue 1 (ZAR Only)	ZAE000192712	16	N/A		193.82%	FTSE 100 Index	6,671.45	6,781.51	1.65%	0.00%
						Euro STOXX 50 Index	3,134.98	3,023.13	-3.57%	
European Growth Basket 2014 - Issue 2	ZAE000196093	18	N/A		187%	FTSE 100 Index	6,569.07	6,781.51	3.23%	0.00%
						Euro STOXX 50 Index	3,141.63	3,023.13	-3.77%	
European Growth Basket 2014 - Issue 4	ZAE000194064	17	N/A		192%	FTSE 100 Index	6,597.82	6,781.51	2.78%	0.00%
						Euro STOXX 50 Index	3,117.04	3,023.13	-3.01%	
European Growth Basket 2014 - Issue 5	ZAE000198925	20	N/A		200%	FTSE 100 Index	6,660.32	6,781.51	1.82%	0.00%
						Euro STOXX 50 Index	3,342.86	3,023.13	-9.56%	
European Growth Basket 2014 - Issue 6	ZAE000200630	22	N/A		179.75%	FTSE 100 Index	6,819.3	6,781.51	-0.55%	0.00%
						Euro STOXX 50 Index	3,469.38	3,023.13	-12.86%	
European Growth Basket 2014 - Issue 7	ZAE000203204	24	N/A		175%	FTSE 100 Index	6,844.15	6,781.51	-0.92%	0.00%
						Euro STOXX 50 Index	3,641.72	3,023.13	-16.99%	

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European Growth Basket 2014 - Issue 8	ZAE000206652	27	N/A		175%	FTSE 100 Index	6,472.7	6,781.51	4.77%	0.00%
						Euro STOXX 50 Index	3,391.78	3,023.13	-10.87%	
European Income and Growth Protector - Issue 1	I&G1	51	N/A		174%	Euro STOXX 50 Index	3,269.97	3,023.13	-7.55%	1.67%
						FTSE 100 Index	6,088.05	6,781.51	11.39%	
European Income and Growth Protector - Issue 2	ZAG000134297	54	N/A		154%	Euro STOXX 50 Index	2,945.75	3,023.13	2.63%	5.33%
						FTSE 100 Index	6,097.09	6,781.51	11.23%	
European Income and Growth Protector - Issue 3	ZAG000135096	55	N/A		158%	Euro STOXX 50 Index	3,042.42	3,023.13	-0.63%	3.46%
						FTSE 100 Index	6,199.11	6,781.51	9.39%	
European Income and Growth Protector - Issue 4	ZAG000135823	56	N/A		133%	Euro STOXX 50 Index	3,142.52	3,023.13	-3.80%	0.66%
						FTSE 100 Index	6,410.26	6,781.51	5.79%	
European Income and Growth Protector - Issue 5	ZAE000217949	56	N/A		120%	Euro STOXX 50 Index	3,142.52	3,023.13	-3.80%	0.60%
						FTSE 100 Index	6,410.26	6,781.51	5.79%	

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European Income and Growth Protector - Issue 6	ZAG000137076	57	N/A		145%	Euro STOXX 50 Index	3,010.12	3,023.13	0.43%	3.43%
						FTSE 100 Index	6,219.26	6,781.51	9.04%	
European Income and Growth Protector - Issue 7	ZAG000137712	58	N/A		124.5%	Euro STOXX 50 Index	2,978.31	3,023.13	1.50%	3.05%
						FTSE 100 Index	6,261.19	6,781.51	8.31%	
European Income and Growth Protector - Issue 9	ZAG000138355	59	N/A		120%	Euro STOXX 50 Index	2,966.95	3,023.13	1.89%	0.80%
						FTSE 100 Index	6,728.99	6,781.51	0.78%	
FTSE 100 AutoCall Issue 1	ZAG000109729	1	60% American Barrier (Close)	14.00% p.a.	100%	FTSE 100 Index	6,507.65	6,781.51	4.21%	42.00%
Target Return Lock In Issue 1	ZAG000105800	20	60% American Barrier (Close)	8.25% p.a.	100%	FTSE/JSE Top 40 Index	35,679.33	46,261.02	29.66%	41.25%
Target Return Lock In Issue 2	ZAG000107251	22	60% American Barrier (Close)	10.05% p.a.	100%	FTSE/JSE Top 40 Index	34,684.53	46,261.02	33.38%	50.25%
Wealth Accelerator Issue 9	ZAE000174009	3	60% American Barrier (Close)		300%	FTSE/JSE Top 40 Index	33,274.88	46,261.02	39.03%	45.00%
Wealth Optimiser Issue 4	ZAE000173993	15	N/A		90.7%	Optimiser Strategy	100	122.23	22.23%	20.16%
Wealth Optimiser Issue 5	ZAE000178869	20	N/A		90%	Optimiser Strategy	100	114.59	14.59%	13.13%

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Wealth Optimiser Issue 6	WO6	31	N/A		95%	Optimiser Strategy	100	95.06	-4.94%	0.00%
Wealth Protector Investment Issue 16	WP16	12	N/A		100%	FTSE/JSE Top 40 Index	31,227.59	46,261.02	48.14%	48.14%

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Risk Considerations

Market Risk: The future performance of the investment cannot be guaranteed or predicted. It should be noted that past performance is not an indication of future performance.

Early Redemption Risk: The secondary market price of the investment will depend on many factors, including without limitation the value and volatility of the Underlying Index, interest rates, time remaining to maturity and the creditworthiness of the Issuer. Prior to maturity, the value may be less than the amount the investor may have received on maturity of the investment.

Credit Risk: The Investor of the product is exposed to the credit risk of the Issuer.

Inflation Risk: You should be aware that inflation may erode the real value of investments.

Tax Risk: The tax treatment of investments such as this can be complex, and the tax rates, and the basis of taxation may change during the term of the investment. Investors should seek their own tax advice.

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