Out of the Ordinary®

Investec

Specialist Bank and Asset Manager

Investec Limited silo financial information (excluding the results of Investec plc)

Unaudited condensed consolidated financial information for the six months ended 30 September 2012

Investec Limited silo financial information (excluding the results of Investec plc)

Unaudited

Analysis of rated counterparties in each standardised credit risk exposure class

The table below shows the exposure amounts associated with the credit quality steps and the relevant risk weightings.

Credit quality steps	Risk weight	30 Sept 2012 Exposure R'mn	30 Sept 2012 Exposure after credit risk mitigation R'mn	31 March 2012 Exposure R'mn	31 March 2012 Exposure after credit risk mitigation R'mn
Central Banks and sovereigns:					
1	0%	39 332	39 332	38 679	38 679
2	20%	-	-	-	-
3	50%	38	38	29	29
4	100%	-	-	-	-
5	100%	-	-	-	-
6	150%	-	-	-	-
Institutions original effective maturity of more than three months:					
1	20%	1 704	1 623	2 450	2 308
2	50%	12 686	12 686	15 901	12 239
3	50%	9 162	9 160	10 185	10 171
4	100%	-	-	-	-
5	100%	-	-	-	-
6	150%	-	-	-	-
Short term claims on institutions:					
1	20%	476	476	841	841
2	20%	11 003	11 003	12 324	12 324
3	20%	2 176	2 176	1 745	1 745
4	50%	43	43	-	-
5	50%	-	-	-	-
6	150%	-	-	-	-
Corporates:					
1	20%	1 692	1 178	1 052	620
2	50%	860	473	149	149
3	100%	519	312	142	142
4	100%	130	130	125	125
5	150%	-	-	-	-
6	150%	-	-	-	-
Securitisation positions:					
1	20%	1 473	1 473	1 332	1 332
2	50%	3 627	3 627	2 691	2 691
3	100%	1 162	1 162	980	980
4	350%	366	366	286	286
5	1250%	72	72	496	496
Total rated counterparty exposures		**86 521**	**85 330**	**89 407**	**85 157**