

Generic Auto ABS Transaction

Assumptions table containing Note coupon (1.297% per annum), Servicing fee (1% per annum), Average receivable yield (5.57% per annum, incl. yield supp.), Excess spread (3.27% per annum), Prepayment speed (1.4 ABS), Hard credit enhancement (10% of initial gross receivable, through year 4), Cumulative loss (1.25% per annum), Discount rate for residual interest (10% per annum), Discount rate per month (0.82%), and First interest period (37 days).

Main data table with columns for Month, Receivable, Yield Supplement O/C, Month End Adjusted Pool Balance, Month End Note Balance, Reivable Principals (gross, no loss), Reivable Interest Collections, Reivable Principal Collections (net of losses), Servicing Fee, Note Interest Payment, Note Principal Payment, Residual Cash Flow, Present Value of Cumulative Residual Interest at Closing Date, Total ABS Interest, Risk Retention Ratio, Present Value of Residual Interest at Closing Date, Present Value of Cumulative Residual Interest at Closing Date through Payment Date, Projected Cash Flow Rate, Principal Payment of All ABS Interest, and Projected Principal Payment Rate.