



## Storm King Funding, Asset-Backed Commercial Paper Notes

A new Auto Floorplan program (Deal 65) was added in November.

### Traditional Asset Deals

Deal	Asset Class	Seller Industry	Seller Rating	Funded Amount	Initial CE	Current CE	CE / Loss Coverage	Delinq	Performance Ratios	Transaction Assessment
52	Equipment Floorplan	Cptv. Equipment	Inv	508,000,000	55.90%	64.51%	Inf	0.14%	0.01% 0.06% 30.75%	AAA
53	Auto Fleet	Cptv. Auto	Not Rated	180,971,649	11.25%	16.37%	Inf	0.17%	0.00%	AAA
54	Auto Loans	Cptv. Auto	Inv	137,351,340	10.40%	21.02%	817.32	0.13%	0.49%	AAA
58	Auto Loans	Fin. Svc. - Bank	Non Inv	479,398,000	6.50%	7.96%	Inf	0.17%	0.00%	AAA
61.1	Conv. Mtg.	Fin. Svc. - Other	Inv	63,167,448	4.99%	1.42%	Inf		0.00%	AAA
61.2	Ins. Mtg.	Fin. Svc. - Other	Inv	189,502,343	4.99%	1.42%	Inf		0.00%	AAA
65	Auto Floorplan	Cptv. Auto	Not Rated	31,000,265	30.00%	30.00%	Inf		1.87% 0.00% 58.96%	AAA
<b>Total</b>				<b>1,589,391,045</b>						

\* See Appendix A for the "Other" ratios by asset class

### Note:

RBC Loss Rates have been annualized since April 2010.

Program wide credit enhancement (PWCE): 10.00%. PWCE is not included in the above Total CE or CE/Loss Coverage calculation.

Initial Credit Enhancement levels in this trust are calculated as of the inception of each transaction.

CE/Loss Coverage is provided by RBC.

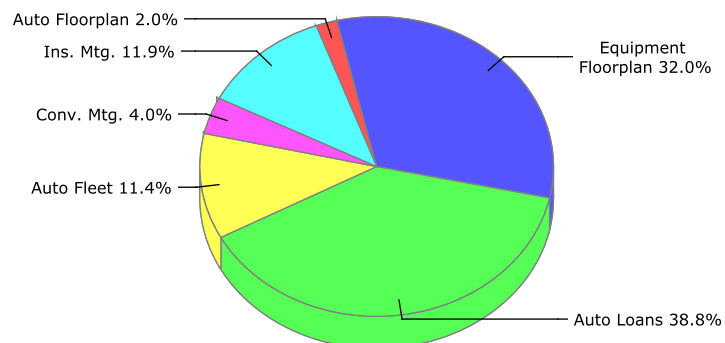
The Initial CE for Deal 53 and Deal 54 were revised.

Deal 52 was restructured in May. Number captures 6.5% Subnote as well as annualizing the monthly interest received.

Deal 61 is split into Insured and Conventional mortgages. A minimum of 75% of the mortgages is required to be insured. 75% is the amount shown in this report.

Deal 54 credit enhancement does not include yield supplement.

**Asset Composition (Asset)**



**Industry Composition (Asset)**

