

Current Silk Road Pool Factors

IPD: 21/03/2012

| Silk Road Finance Number Two | Class Aa | Class Ab | Class B1 VFN | Class B2 VFN | Class C VFN |
|-------------------------------------|----------|----------|--------------|--------------|-------------|
| Original Rating | AAA/Aaa | AAA/Aaa | N/A | N/A | N/A |
| Factor | 90.45300 | 90.45300 | 100.0000 | 100.0000 | 100.0000 |