

Current Silk Road Pool Factors

IPD: 21/12/2011

Silk Road Finance Number Two	Class Aa	Class Ab VFN	Class B1 VFN	Class B2 VFN	Class C VFN
Original Rating	AAA/Aaa	AAA/Aaa	N/A	N/A	N/A
Factor	0.94497	0.94497	100.0000	100.0000	100.0000