

Moody's Group II Country	105
Moody's Group III Country	105
Moody's Group IV Country	105
Moody's Industry Classification Group	105
Moody's Non Senior Secured Loan	105
Moody's Obligation Rating	105
Moody's Rating	106
Moody's Rating Factor	106
Moody's Recovery Amount	107
Moody's Recovery Rate	107
Moody's Senior Secured Loan	108
Moody's Structured Finance Recovery Rates	108
Moody's Weighted Average Recovery Rate	109
Non-Call Period	4
Note Payment Sequence	109
Notes	1, 110
Notice of Default	39, 110
Obligor	110
OC Numerator	110
OID	78
Operating Guidelines	110
Optional Redemption	23, 29, 110
Optional Redemption Date	29, 110
Order	i
Ordinary Shares	21, 110
Outstanding	110
Overcollateralization Ratio	110
Overcollateralization Test	46
Overcollateralization Tests	110
Partial PIK Obligation	110
Paying Agent	30, 111
Paying Agent in Ireland	111
Payment Account	49
Payment Date	3, 23, 111
PCCL	19, 111
Periodic Interest Accrual Period	111
Permanent Regulation S Global Notes	32, 111
Person	111
PFIC	79
PFIC Annual Information Statement	80
PIK Obligation	111
Placement Agency Agreement	71, 111
Placement Agent	72, 111
Plan Asset Regulation	74, 111
Plans	74, 111
Portfolio Profile Test	44
Pricing Source	111
Principal Balance	111
Principal Collection Subaccount	49
Principal Priority of Payments	28, 112
Priority of Payments	28, 112
Proposed Portfolio	114
PTCE	75, 112
Purchase Agreement	72
QEF	79, 112
Qualified Institutional Buyers	2, 112