

How the tranches compare

TRANCHES	ISSUE SIZE	RATING	SPREAD OVER 6-MTH LIBOR
Class A	US\$320.6m	Aaa	145 bps
Class B	US\$70.6m	Aa3	195 bps
Class C	US\$19.0m	Baa3	315 bps
Subordinated	US\$45.8m	Not rated	NA