

Breakdown of Outstandings in the S&P European Leveraged Loan Index as of 27/03/08

By Currency

Euro	82.10%
GBP	13.30%
USD	4.60%

By Country

UK	20.16%
France	16.37%
Germany	15.78%
Netherlands	8.69%
Spain	7.87%
Denmark	7.11%
Italy	5.73%
Other	18.29%

Largest Industry Sectors

Business equipment and services	10.87%
Cable television	10.25%
Telcommunications	9.26%
Health care	8.28%
Publishing	7.25%
Chemical/Plastics	5.94%
Retailers (other than food/drug)	4.94%
Broadcast radio and television	4.52%
Food products	4.52%
Building and Development	4.17%
Other	30.01%

Largest Issuers

Equals 24% of ELLI outstandings

- Wind Telecomunicazioni
- Amadeus Global Travel Distribution, S.A.
- TDC A/S
- UPC Distribution
- Ineos Group Ltd
- NTL Inc
- Eircom Group plc
- Telediffusion de France
- Nycomed Holdings
- ISS Global

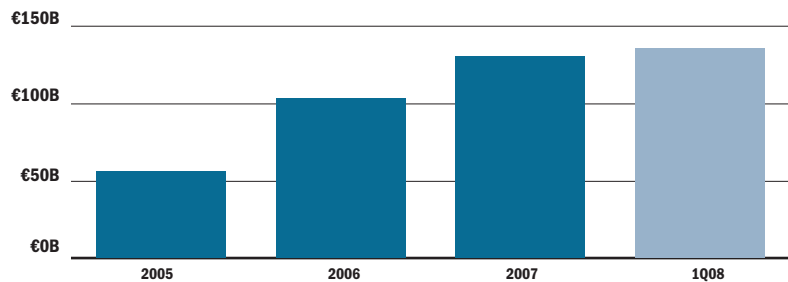
By Ratings

(includes both Public & Private Ratings)

BB	12.40%
B	71.00%
Not Rated	14.90%
Other	1.70%

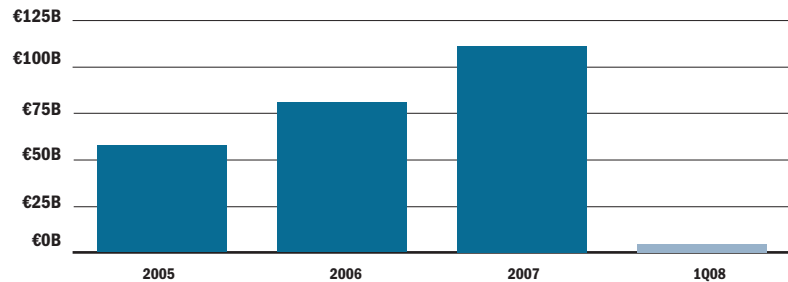
For more information about LCD products, contact Anna Cini at +44 20 7176 3997 or by email at anna_cini@standardandpoors.com or Ruth Yang at +1-212-438-2722 or by email at ruth_yang@standardandpoors.com

Institutional Loans Outstanding in the S&P European Leveraged Loan Index (ELLI)



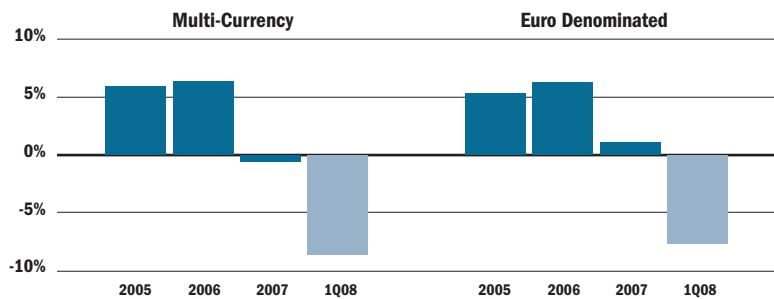
Source: Standard & Poor's LCD/S&P European Leveraged Loan Index

European Institutional Leveraged Loan Issuance



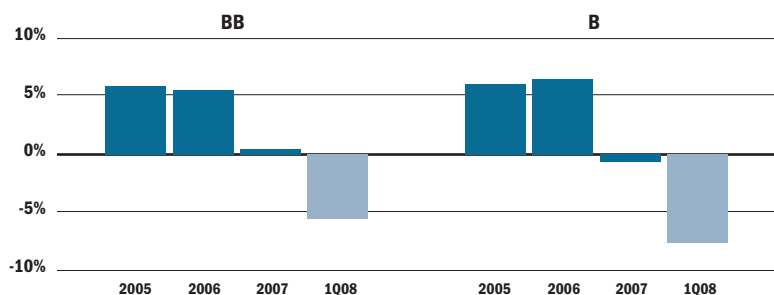
Source: Standard & Poor's LCD

Institutional Leveraged Loan Returns



Source: Standard & Poor's LCD/S&P European Leveraged Loan Index

Institutional Leveraged Loan Returns by Rating



Source: Standard & Poor's LCD/S&P European Leveraged Loan Index