

Breakdown of Outstandings in the S&P European Leveraged Loan Index as of 02/10/08

By Currency

| | |
|----------------|--------|
| Euro | 79.68% |
| GBP | 14.73% |
| USD | 5.60% |

By Country

| | |
|-----------------------|--------|
| UK | 22.57% |
| France | 15.57% |
| Germany | 15.35% |
| Netherlands | 8.88% |
| Spain | 7.10% |
| USA | 6.23% |
| Denmark | 6.05% |
| Other | 18.25% |

Largest Industry Sectors

| | |
|---|--------|
| Business Equipment & Services | 10.08% |
| Cable Television | 10.06% |
| Telecom | 8.52% |
| Healthcare | 8.36% |
| Publishing | 6.73% |
| Broadcast Radio & TV | 6.17% |
| Chemical/Plastics | 5.63% |
| Retail (Non-Food/Drug) | 4.41% |
| Food Products | 3.99% |
| Building/Development | 3.92% |
| Other | 32.13% |

Largest Issuers

Equals 24.46% of ELLI outstandings

- Alliance Boots
- Amadeus Global Travel Distribution, S.A.
- Eircom Group plc
- Ineos Group Ltd
- NTL Inc
- ProSiebenSat1 Media AG
- TDC A/S
- Telediffusion de France
- UPC Distribution
- Wind Telecomunicazioni

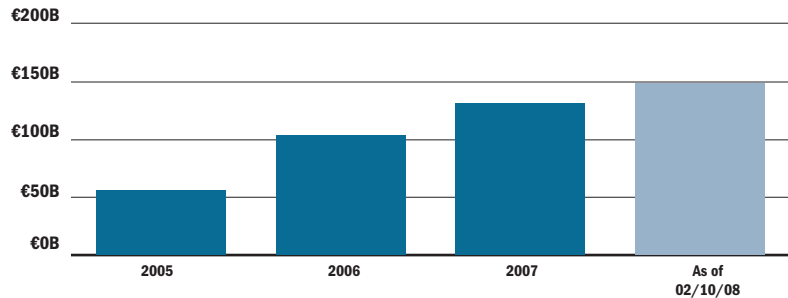
By Ratings

(includes both Public & Private Ratings)

| | |
|---------------------|--------|
| BB | 13.33% |
| B | 70.08% |
| Not Rated | 15.04% |
| Other | 1.55% |

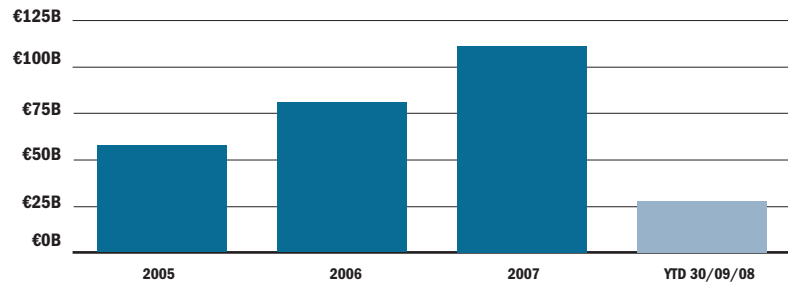
For more information about LCD products, contact Anna Cini at +44 20 7176 3997 or by email at anna_cini@standardandpoors.com or Ruth Yang at +1-212-438-2722 or by email at ruth_yang@standardandpoors.com

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



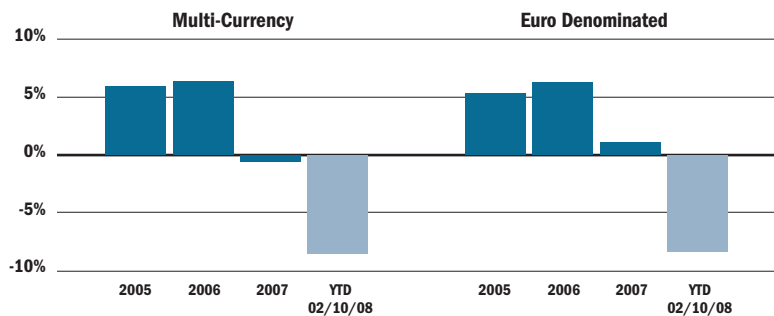
Source: Standard & Poor's LCD/S&P European Leveraged Loan Index

European Institutional Leveraged Loan Issuance



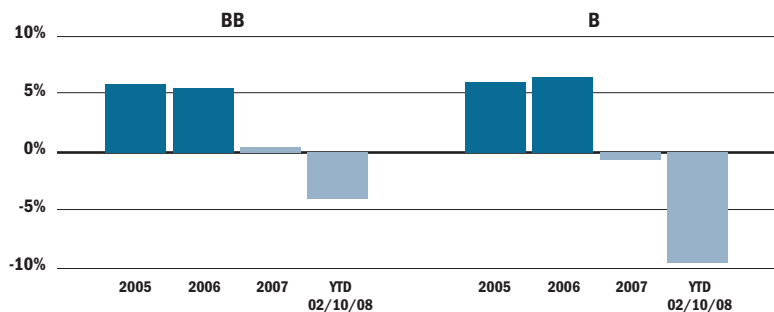
Source: Standard & Poor's LCD

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