

Breakdown of Outstandings in the S&P European Leveraged Loan Index as of 31/03/11

By Currency

Euro	78.4%
GBP	14.5%
USD	7.1%

By Country

UK	21.78%
France	16.25%
Germany	15.04%
Netherlands	9.02%
Spain	7.54%
USA	7.45%
Denmark	5.63%
Other	17.29%

Largest Industry Sectors

Business Eq.	10.60%
Healthcare	10.31%
Cable TV.	9.80%
Broadcast Radio & TV	6.69%
Publishing.	5.87%
Telecom	5.76%
Retail (Non-Food/Drug)	5.42%
Chemical/Plastics	4.96%
Leisure	3.93%
Industrial Eq.	3.54%
Other	33.12%

Largest Issuers

Equals 24.98% of ELLI outstandings

- Alliance Boots
- Amadeus Global Travel Distribution, S.A.
- Eircom Group plc
- Ineos Group Ltd
- ISS Global
- Numericable
- Nycomed Holdings
- ProSiebenSat1 Media AG
- Telediffusion de France
- UPC Distribution

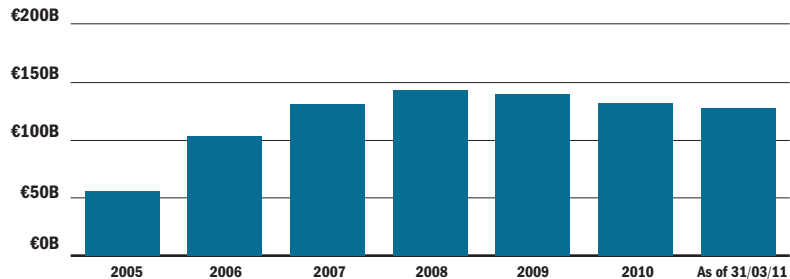
By Ratings

(includes both Public & Private Ratings)

BB	10.1%
B	57.6%
CCC+ or lower.	8.0%
Not Rated.	22.5%
Other	1.7%

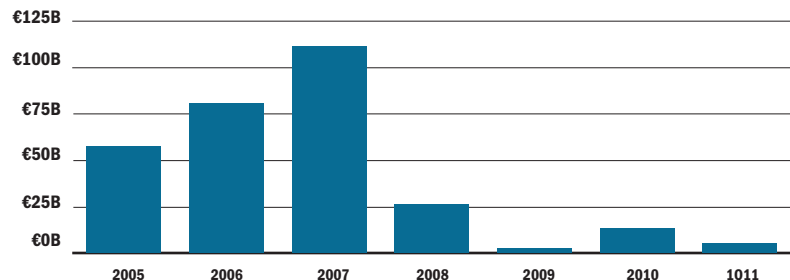
For more information about LCD products, contact Anna Cini at +44 20 7176 3997 or by email at anna_cini@standardandpoors.com or Suheet Gupte at +44 20 7176 7235 or by email at suheet_gupte@standardandpoors.com

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



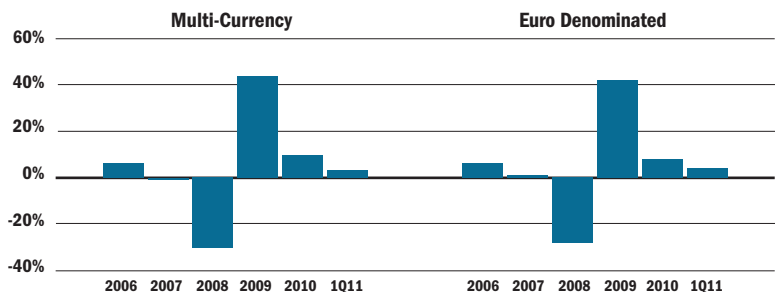
Source: Standard & Poor's LCD/S&P European Leveraged Loan Index

European Institutional Leveraged Loan Issuance



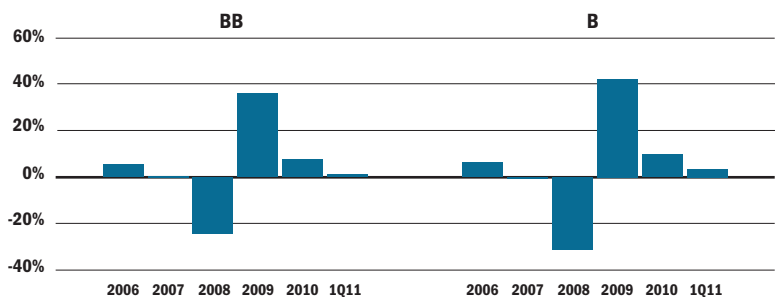
Source: Standard & Poor's LCD

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