

Breakdown of Outstandings in the S&P European Leveraged Loan Index as of 01/04/10

By Currency

Euro	78.5%
GBP	13.6%
USD	7.9%

By Country

UK	21.57%
France	15.19%
Germany	14.15%
Netherlands	9.38%
Denmark	7.27%
USA	7.20%
Spain	6.94%
Other	18.30%

Largest Industry Sectors

Business Eq.	11.00%
Cable TV	10.80%
Healthcare	9.58%
Telecom	9.54%
Broadcast Radio & TV	6.41%
Publishing	5.97%
Chemical/Plastics	5.69%
Retail (Non-Food/Drug)	4.52%
Drugs	3.16%
Food Products	3.14%
Other	30.19%

Largest Issuers

Equals 24.98% of ELLI outstandings

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

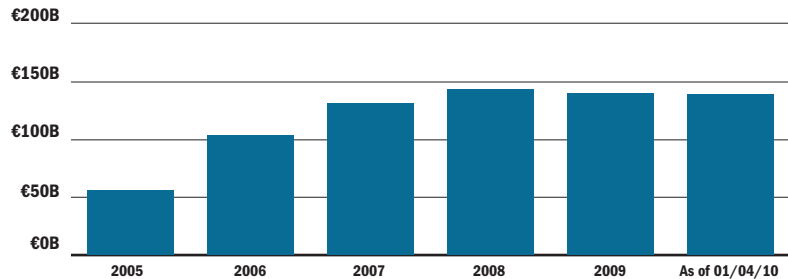
By Ratings

(includes both Public & Private Ratings)

BB	11.7%
B	59.2%
CCC+ or lower	11.6%
Not Rated	17.1%

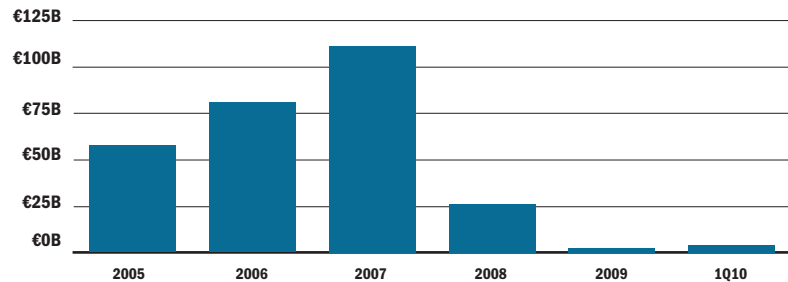
For more information about LCD products, contact Anna Cini at +44 20 7176 3997 or by email at anna_cini@standardandpoors.com or Suheet Gupte at +44 20 7176 7235 or by email at suheet_gupte@standardandpoors.com

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



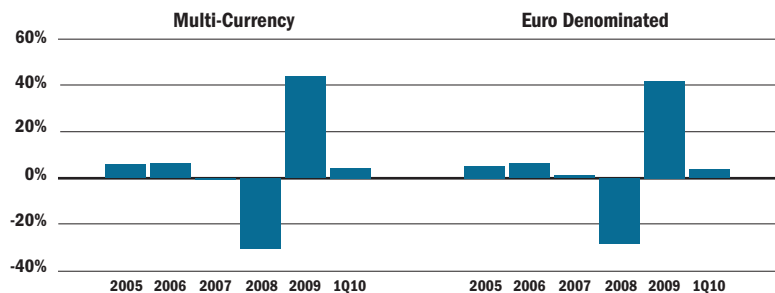
Source: Standard & Poor's LCD/S&P European Leveraged Loan Index

European Institutional Leveraged Loan Issuance



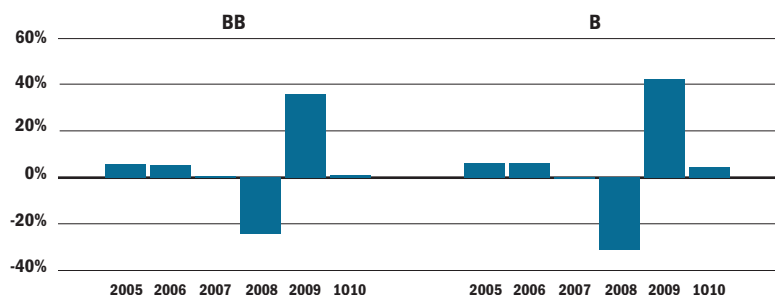
Source: Standard & Poor's LCD

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