

Breakdown of Outstandings in the S&P European Leveraged Loan Index as of 29/09/11

By Currency

Euro	78.3%
GBP	14.5%
USD	7.1%

By Country

UK	22.13%
France	18.77%
Germany	12.83%
Netherlands	9.79%
USA	7.60%
Spain	6.09%
Denmark	6.07%
Other	16.72%

Largest Industry Sectors

Healthcare	10.89%
Business Eq.	9.83%
Cable TV.	9.81%
Publishing.	6.24%
Telecom	6.15%
Broadcast Radio & TV	5.62%
Retail (Non-Food/Drug)	5.47%
Chemical/Plastics	4.62%
Industrial Eq.	4.00%
Food Products.	3.86%
Other	33.51%

Largest Issuers

Equals 25.11% of ELLI outstandings

- Alliance Boots
- Eircom Group plc
- Ineos Group Ltd
- ISS Global
- Kabel Deutschland GmbH
- Nycomed Holdings
- ProSiebenSat1 Media AG
- Telediffusion de France
- UPC Distribution
- Vivarte SA

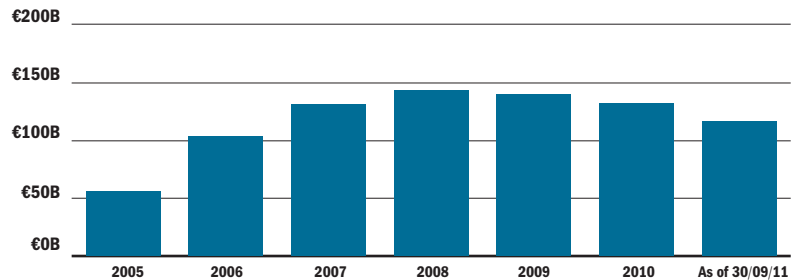
By Ratings

(includes both Public & Private Ratings)

BB	9.4%
B	59.3%
CCC+ or lower.	8.1%
Not Rated.	21.7%
Other	1.5%

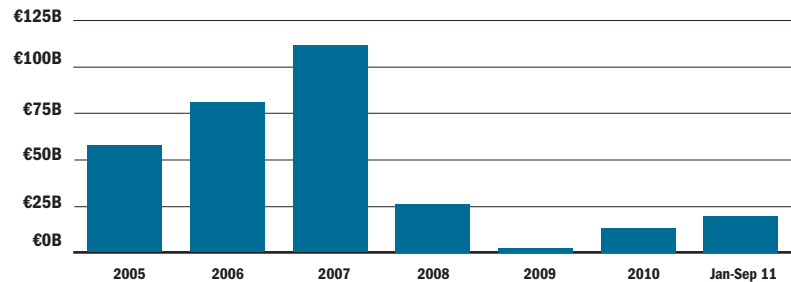
For more information about LCD products, contact Anna Cini at +44 20 7176 3997 or by email at anna_cini@standardandpoors.com or Sucheet Gupte at +44 20 7176 7235 or by email at sucheet_gupte@standardandpoors.com

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



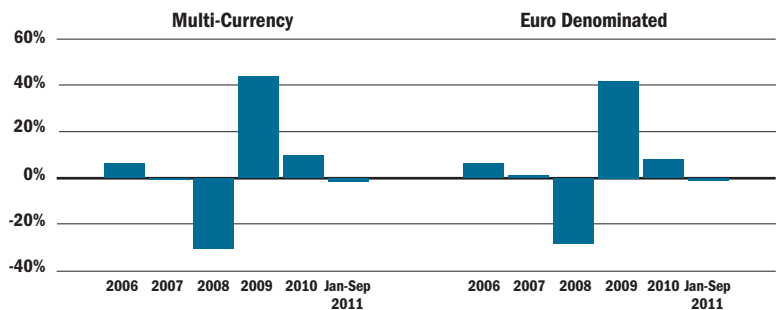
Source: Standard & Poor's LCD/S&P European Leveraged Loan Index

European Institutional Leveraged Loan Issuance



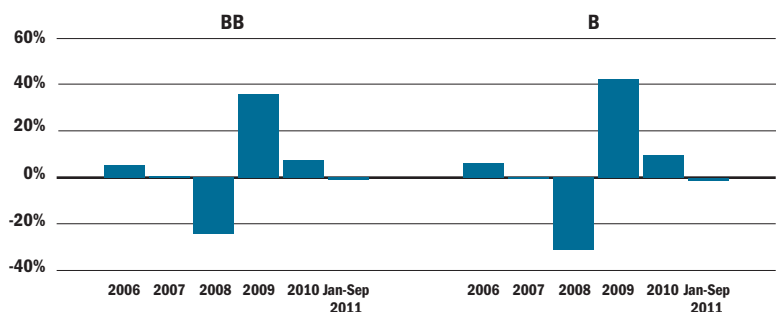
Source: Standard & Poor's LCD

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