

Breakdown of Outstandings in the S&P European Leveraged Loan Index as of 30/09/10

By Currency

Euro	79.5%
GBP	6.7%
USD	13.8%

By Country

UK	20.83%
France	15.20%
Germany	14.29%
Netherlands	10.29%
Denmark	7.68%
USA	7.14%
Spain	6.26%
Other	18.31%

Largest Industry Sectors

Cable TV	10.25%
Business Eq.	10.07%
Healthcare	9.52%
Telecom	9.45%
Broadcast Radio & TV	6.39%
Publishing	5.88%
Chemical/Plastics	5.68%
Retail (Non-Food/Drug)	4.77%
Leisure	3.65%
Food Products	3.28%
Other	31.06%

Largest Issuers

Equals 24.98% of ELLI outstandings

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

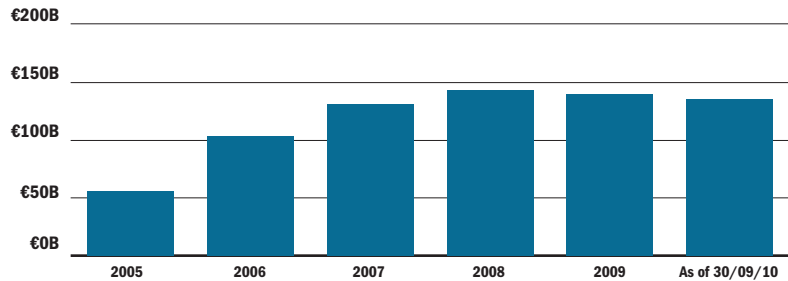
By Ratings

(includes both Public & Private Ratings)

BB	9.1%
B	58.7%
CCC+ or lower	11.7%
Not Rated	20.5%

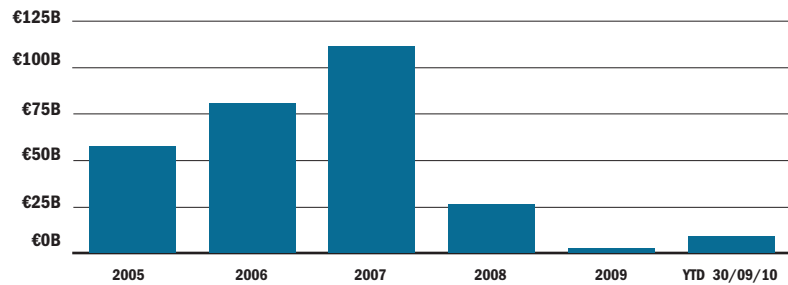
For more information about LCD products, contact Anna Cini at +44 20 7176 3997 or by email at anna_cini@standardandpoors.com or Suheet Gupte at +44 20 7176 7235 or by email at suheet_gupte@standardandpoors.com

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



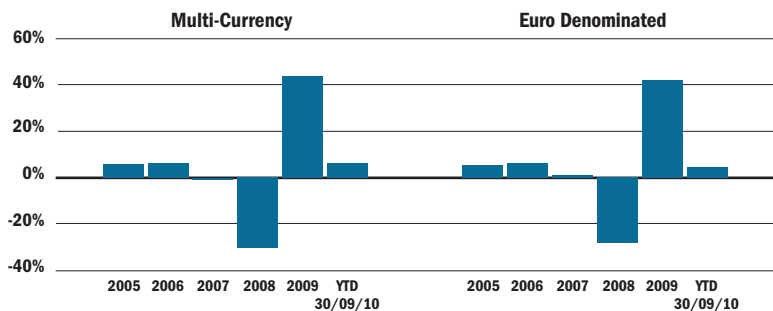
Source: Standard & Poor's LCD/S&P European Leveraged Loan Index

European Institutional Leveraged Loan Issuance



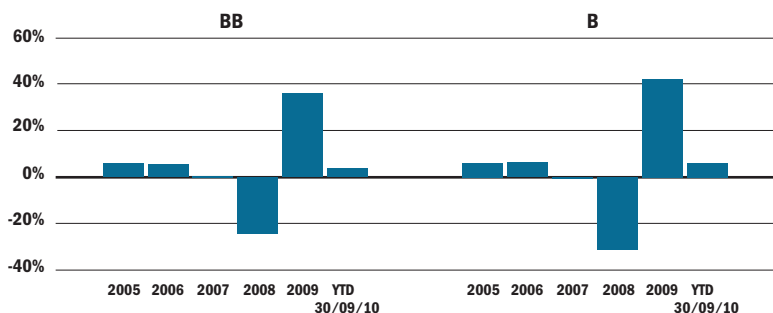
Source: Standard & Poor's LCD

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