

**Breakdown of Outstandings in the S&P European Leveraged Loan Index as of 01/10/09**

**By Currency**

Euro . . . . .	79.70%
GBP . . . . .	13.28%
USD . . . . .	7.02%

**By Country**

UK . . . . .	21.10%
France . . . . .	15.89%
Germany . . . . .	15.26%
Netherlands . . . . .	10.30%
Denmark . . . . .	6.79%
Spain . . . . .	6.71%
USA . . . . .	5.99%
Other . . . . .	17.96%

**Largest Industry Sectors**

Cable TV . . . . .	10.35%
Business Eq. . . . .	9.57%
Healthcare . . . . .	9.30%
Telecom . . . . .	9.01%
Publishing . . . . .	6.41%
Chemical/Plastics . . . . .	6.31%
Broadcast Radio & TV . . . . .	6.04%
Retail (Non-Food/Drug) . . . . .	4.34%
Food Products . . . . .	4.03%
Building/Development . . . . .	3.39%
Other . . . . .	31.25%

**Largest Issuers**

Equals 24.22% 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

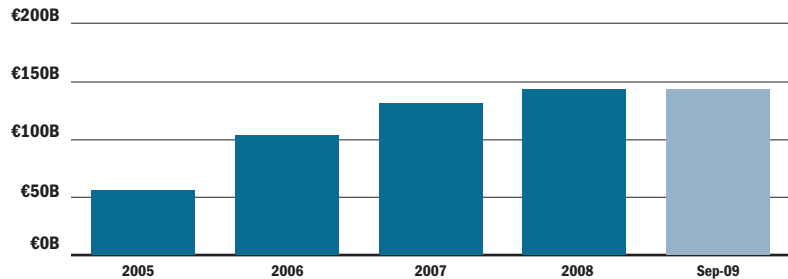
**By Ratings**

(includes both Public & Private Ratings)

BB . . . . .	9.3%
B . . . . .	62.0%
CCC+ or lower . . . . .	12.7%
Not Rated . . . . .	16.0%

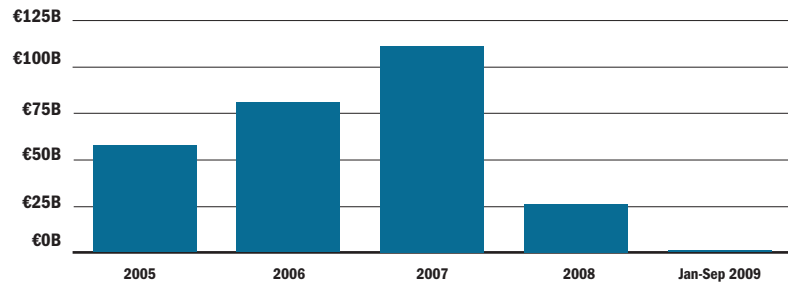
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**Institutional Loans Outstanding in the S&P European Leveraged Loan Index (ELLI)**



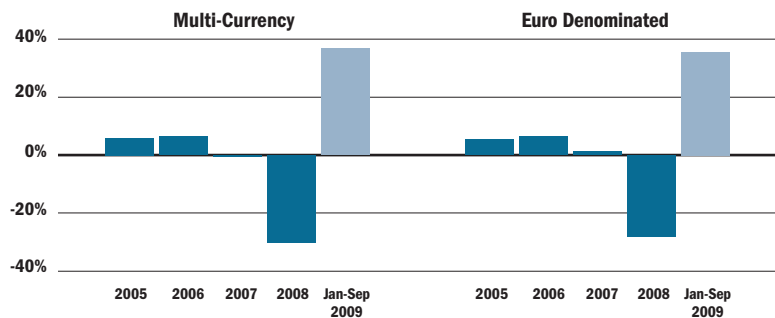
Source: Standard & Poor's LCD/S&P European Leveraged Loan Index

**European Institutional Leveraged Loan Issuance**



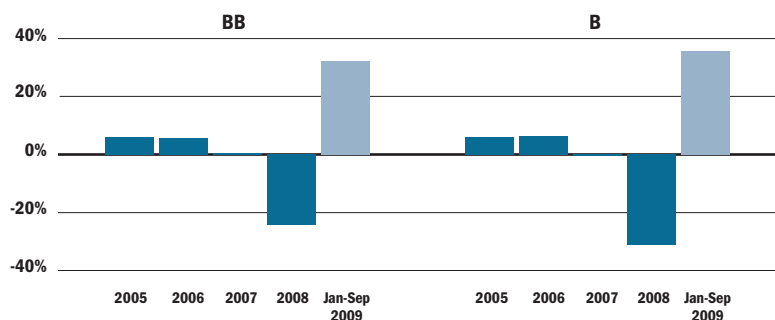
Source: Standard & Poor's LCD

**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