

Breakdown of Outstandings in the S&P European Leveraged Loan Index as of 30/06/11

By Currency

Euro	78.9%
GBP	14.3%
USD	6.7%

By Country

UK	22.09%
France	17.18%
Germany	14.53%
Netherlands	9.41%
USA	7.34%
Spain	6.28%
Denmark	5.98%
Other	17.19%

Largest Industry Sectors

Healthcare	11.10%
Cable TV	9.88%
Business Eq.	9.59%
Broadcast Radio & TV	6.76%
Telecom	6.18%
Publishing	5.97%
Retail (Non-Food/Drug)	5.27%
Chemical/Plastics	5.08%
Food Products	3.72%
Leisure	3.70%
Other	32.75%

Largest Issuers

Equals 25.61% of ELLI outstandings

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

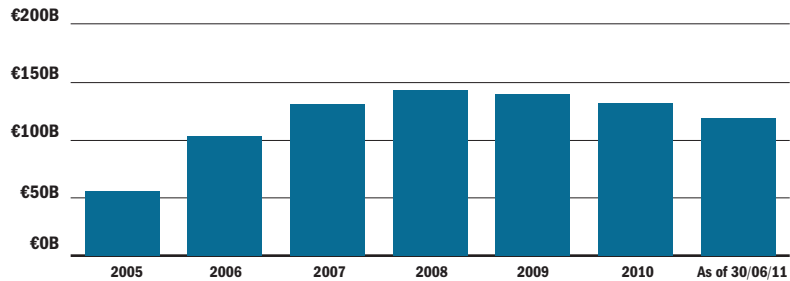
By Ratings

(includes both Public & Private Ratings)

BB	10.6%
B	58.3%
CCC+ or lower	6.1%
Not Rated	23.2%
Other	1.8%

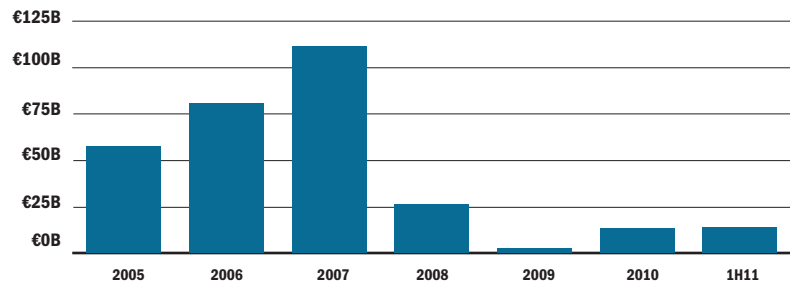
For more information about LCD products, contact Anna Cini at +44 20 7176 3997 or by email at anna_cini@standardandpoors.com or Suheet Gupte at +44 20 7176 7235 or by email at suheet_gupte@standardandpoors.com

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



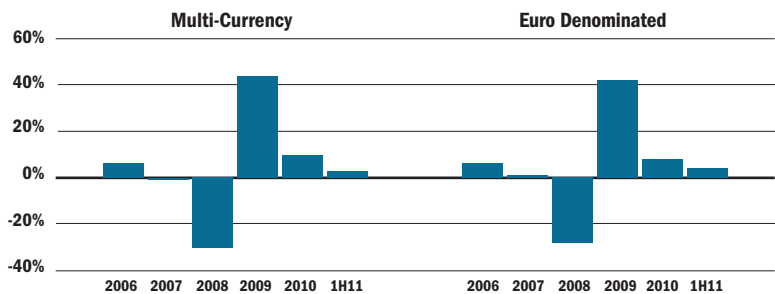
Source: Standard & Poor's LCD/S&P European Leveraged Loan Index

European Institutional Leveraged Loan Issuance



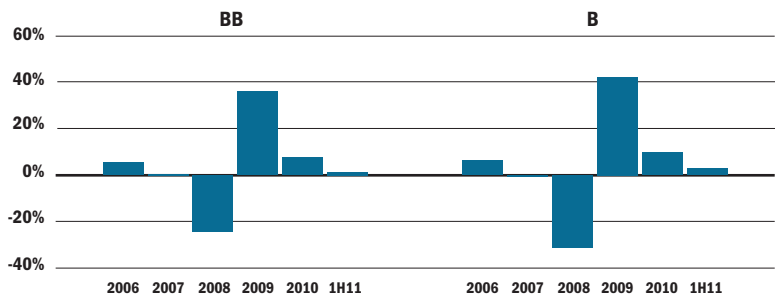
Source: Standard & Poor's LCD

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