

Breakdown of Outstandings in the S&P European Leveraged Loan Index as of 01/07/10

By Currency

Euro	78.2%
GBP	14.2%
USD	7.5%

By Country

UK	21.83%
France	15.03%
Germany	14.38%
Netherlands	9.92%
USA	7.18%
Denmark	6.92%
Spain	6.64%
Other	18.10%

Largest Industry Sectors

Cable TV	10.14%
Business Eq.	10.13%
Healthcare	9.78%
Telecom	9.34%
Broadcast Radio & TV	6.28%
Publishing	5.91%
Chemical/Plastics	5.85%
Retail (Non-Food/Drug)	4.72%
Drugs	3.27%
Industrial Eq.	3.07%
Other	31.51%

Largest Issuers

Equals 25.32% of ELLI outstandings

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

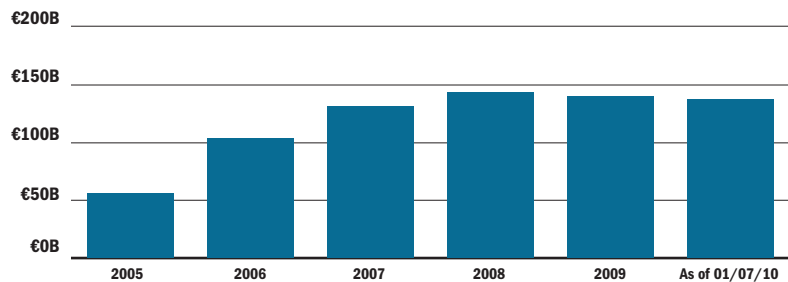
By Ratings

(includes both Public & Private Ratings)

BB	8.8%
B	59.4%
CCC+ or lower	11.9%
Not Rated	18.3%

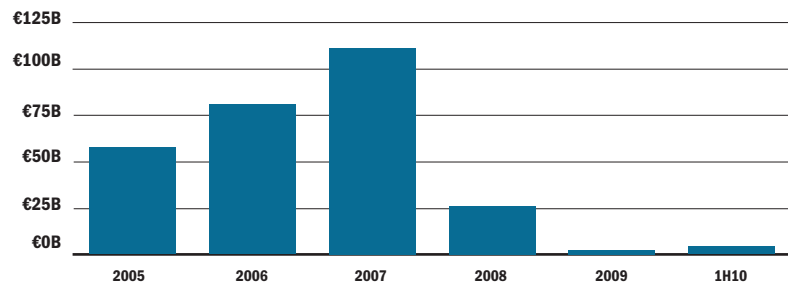
For more information about LCD products, contact Anna Cini at +44 20 7176 3997 or by email at anna_cini@standardandpoors.com or Suheet Gupte at +44 20 7176 7235 or by email at suheet_gupte@standardandpoors.com

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



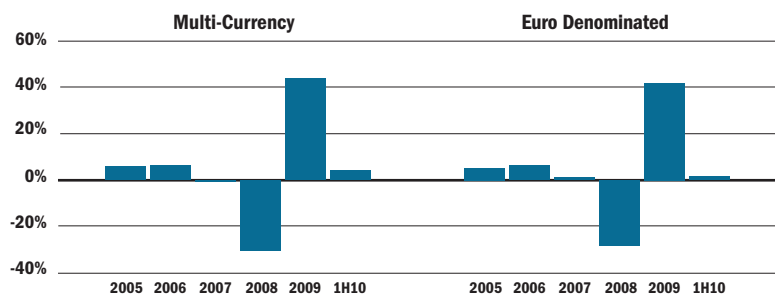
Source: Standard & Poor's LCD/S&P European Leveraged Loan Index

European Institutional Leveraged Loan Issuance



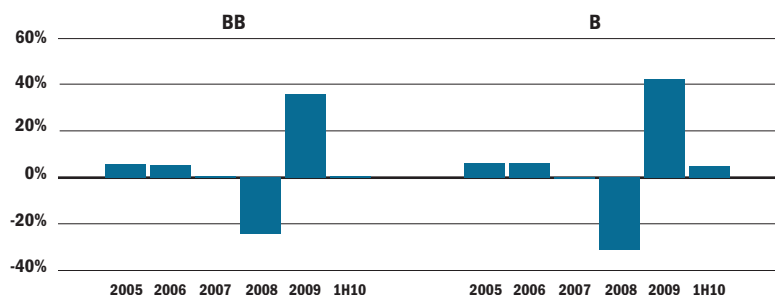
Source: Standard & Poor's LCD

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