Private Debt Intelligence – 7/20/2020

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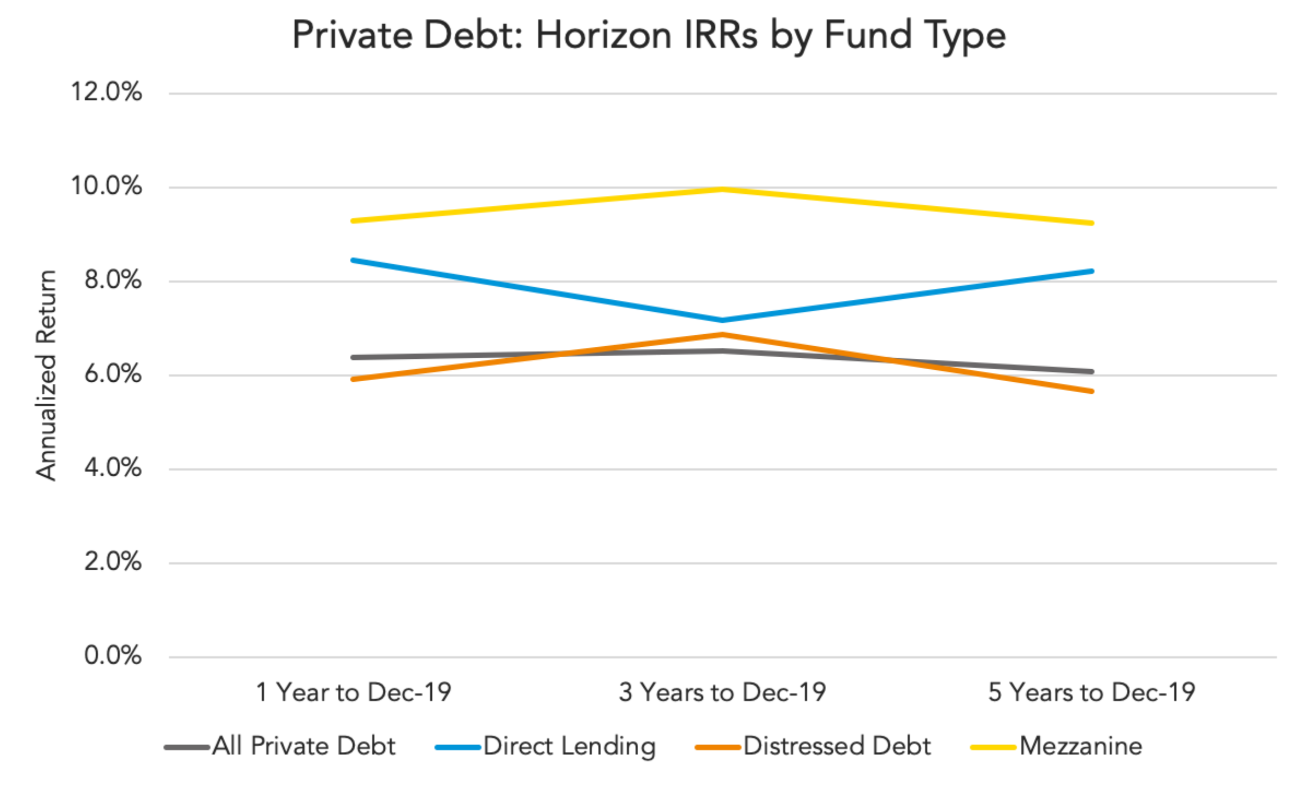
Private Debt Performance Remains Positive

Chart



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Horizon IRRs for the overall private debt asset class remains above 6% for one-, three- and five-year horizon to December 2019, oscillating between 6.1% and 6.5%. Direct lending funds improved over the past quarter, contrasting with the overall private debt asset class. In the year to December 2019, private debt generated an annualized return of 6.4%, which compares with 8.4% for direct lending funds. Mezzanine funds have generated the largest returns over the same horizons, reaching 10% for three-year horizon to December 2019. In contrast, distressed debt has produced the lowest yield of any strategy over a one-, three-, and five-year horizon to

December 2019.

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