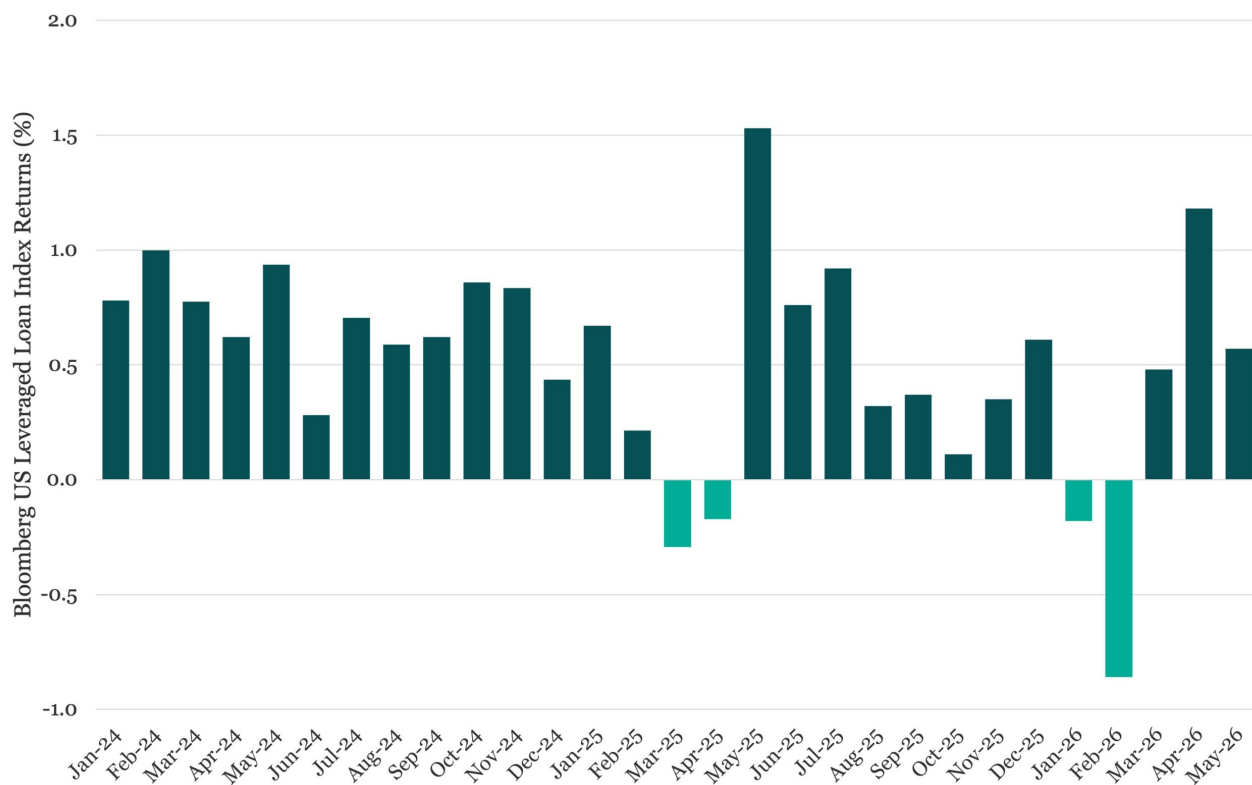


US Leveraged Loans Return 0.57% to Investors in May

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Source: Bloomberg US Leveraged Loan Index

The Bloomberg US Leveraged Loan Index (Ticker: LOAN) returned 0.57% to investors in May, marking the third consecutive monthly gain this year. It brings the year-to-date gain to 1.19%. Average secondary market prices on US leveraged loans climbed to 95.56 on May 29 from the March 3 low of 94.60.

Meanwhile the European Leveraged Loan Index (ELOAN) posted a 0.78% return in May to bring the year-to-date figure to 1.56%.