

Loan Stats at a Glance – 10/31/2016

THE LEAD | October 31, 2016

	This Week	Last Week	6MO Ago	YR Ago
New-Issue Clearing Yields				
\$200M or less	6.66%	6.66%	7.34%	6.53%
\$201M - \$350M	6.48%	6.59%	6.48%	6.13%
\$351M - \$500M	5.97%	5.86%	7.34%	6.62%
\$501M+	4.91%	4.92%	5.88%	5.27%
Middle market ($\leq$ \$50M)	6.30%	6.30%	7.01%	6.36%
Large corporate ($>$ \$50M)	5.21%	5.23%	6.03%	5.58%
Large corporate single-B ($>$ \$50M)	5.49%	5.51%	6.33%	5.91%
Middle Market Credit Stats				
Sr/EBITDA	5.5	5.5	4.6	5.9
Debt/EBITDA	5.5	5.5	5.3	6.0
Middle Market Index Data				
Monthly Returns	1.28%	0.82%	1.36%	-0.10%
Average Bid	95.34	95.13	92.79	95.46

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