

Loan Stats at a Glance – 6/19/2017

	This Week	Last Week	6MO Ago	YR Ago
New-Issue Clearing Yields				
\$200M or less	6.09%	5.52%	7.05%	6.95%
\$201M - \$350M	6.04%	6.19%	6.22%	6.41%
\$351M - \$500M	5.47%	5.54%	5.97%	6.12%
\$501M+	4.72%	4.70%	4.73%	5.18%
Middle market (≤ \$50M)	6.31%	6.41%	6.73%	6.90%
Large corporate (> \$50M)	4.93%	4.93%	4.93%	5.39%
Large corporate single-B (> \$50M)	5.27%	5.24%	5.21%	5.65%
Middle Market Credit Stats				
Sr/EBITDA	5.6	5.5	4.8	4.6
Debt/EBITDA	5.7	5.6	4.8	4.6
Middle Market Index Data				
Monthly Returns	0.01%	0.09%	0.92%	0.12%
Average Bid	97.19	97.40	96.17	93.22

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