

Loan Stats at a Glance – 8/7/2017

	This Week	Last Week	6MO Ago	YR Ago
New-Issue Clearing Yields				
\$200M or less	6.59%	6.59%	5.75%	6.88%
\$201M - \$350M	5.97%	5.94%	5.94%	6.44%
\$351M - \$500M	6.00%	6.00%	5.31%	5.77%
\$501M+	4.88%	4.86%	4.46%	5.13%
Middle market (≤ \$50M)	6.35%	6.27%	6.47%	6.70%
Large corporate (> \$50M)	5.11%	5.09%	4.64%	5.35%
Large corporate single-B (> \$50M)	5.39%	5.36%	5.02%	5.74%
Middle Market Credit Stats				
Sr/EBITDA	5.4	5.6	4.7	4.8
Debt/EBITDA	5.4	5.7	4.7	4.8
Middle Market Index Data				
Monthly Returns	0.09%	0.90%	0.07%	0.11%
Average Bid	97.61	97.49	96.82	93.44

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