

Loan Stats at a Glance – 11/13/2017

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	This Week	Last Week	6MO Ago	YR Ago
New-Issue Clearing Yields				
\$200M or less	4.85%	5.36%	5.88%	6.80%
\$201M - \$350M	6.21%	6.15%	6.19%	6.30%
\$351M - \$500M	5.38%	5.31%	5.54%	6.10%
\$501M+	4.77%	4.80%	4.60%	4.88%
Middle market ($\leq$ \$50M)	5.95%	6.11%	6.39%	6.77%
Large corporate ($>$ \$50M)	5.01%	5.02%	4.85%	5.10%
Large corporate single-B ($>$ \$50M)	5.43%	5.42%	5.20%	5.35%
Middle Market Credit Stats				
Sr/EBITDA	5.4	5.5	5.4	4.8
Debt/EBITDA	5.4	5.5	5.4	4.8
Middle Market Index Data				
Monthly Returns	0.19%	0.02%	0.32%	0.20%
Average Bid	97.40	97.43	97.35	95.63

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