

Loan Stats at a Glance – 6/15/2020

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	This Week	Last Week	6MO Ago	YR Ago
New-Issue Clearing Yields				
\$200M or less	NA	NA	7.54%	NA
\$201M - \$350M	NA	NA	6.79%	8.44%
\$351M - \$500M	NA	NA	5.34%	7.14%
\$501M+	6.22%	6.37%	5.46%	6.72%
Middle market (≤ \$50M)				
Large corporate (> \$50M)	6.23%	6.29%	5.52%	6.79%
Large corporate single-B (> \$50M)	6.04%	6.28%	6.39%	7.05%
Middle Market Credit Stats				
Sr/EBITDA	4.7	4.7	5.0	5.1
Debt/EBITDA	4.7	4.7	5.0	5.1
Middle Market Index Data				
Monthly Returns	1.66%	1.13%	0.51%	0.20%
Average Bid	88.44	88.07	96.26	97.76

Source: LCD, an offering of S&P Global Market Intelligence

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