

Loan Stats at a Glance – 7/27/2020

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	This Week	Last Week	6MO Ago	YR Ago
New-Issue Clearing Yields				
\$200M or less	NA	NA	7.50%	NA
\$201M - \$350M	6.23%	6.13%	6.85%	7.60%
\$351M - \$500M	5.14%	5.14%	5.40%	7.19%
\$501M+	6.22%	6.25%	5.01%	6.56%
Middle market credit stats				
Middle market ($\leq$ \$50M)	NA	NA	7.20%	7.61%
Large corporate ($>$ \$50M)	6.18%	6.20%	5.08%	6.67%
Large corporate single-B ($>$ \$50M)	5.98%	5.99%	5.67%	6.94%
Middle Market Credit Stats				
Sr/EBITDA	N/A	N/A	5.8	5.2
Debt/EBITDA	N/A	N/A	5.8	5.2
Middle Market Index Data				
Monthly Returns	1.79%	0.89%	0.58%	0.24%
Average Bid	90.11	89.38	96.90	97.34
Source: LCD, an offering of S&P Global Market Intelligence				

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