

Loan Stats at a Glance – 2/16/2015

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	This Week	Last Week	6MO Ago	YR Ago
New-Issue Clearing Yields				
\$200M or less	6.92%	6.92%	7.69%	6.96%
\$201M - \$350M	6.44%	6.22%	6.59%	5.35%
\$351M - \$500M	6.47%	6.25%	6.35%	5.12%
\$501M+	5.93%	5.93%	5.17%	4.44%
Middle market ($\leq$ \$50M)	6.88%	6.64%	6.21%	6.63%
Large corporate ($>$ \$50M)	6.12%	6.04%	5.32%	4.71%
Large corporate single-B ($>$ \$50M)	6.25%	6.20%	5.35%	4.89%
Middle Market Credit Stats				
Sr/EBITDA	4.8	4.8	4.7	5.1
Debt/EBITDA	4.8	4.8	4.8	5.1
Middle Market Index Data				
Monthly Returns	0.55%	0.25%	0.01%	0.31%
Average Bid	95.55	95.38	98.58	99.29

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