

Loan Stats at a Glance – 2/23/2015

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	This Week	Last Week	6MO Ago	YR Ago
New-Issue Clearing Yields				
\$200M or less	7.11%	7.11%	6.45%	6.43%
\$201M - \$350M	6.27%	6.44%	5.79%	5.35%
\$351M - \$500M	6.63%	6.47%	5.73%	5.12%
\$501M+	5.91%	5.96%	5.01%	4.40%
Middle market ($\leq$ \$50M)	7.03%	7.03%	6.18%	6.63%
Large corporate ($>$ \$50M)	6.14%	6.14%	5.30%	4.70%
Large corporate single-B ($>$ \$50M)	6.22%	6.27%	5.36%	4.88%
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	0.92%	0.55%	0.00%	0.44%
Average Bid	95.78	95.55	98.49	99.34

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