

Loan Stats at a Glance – 8/10/2015

THE LEAD | August 10, 2015

	This Week	Last Week	6MO Ago	YR Ago
New-Issue Clearing Yields				
\$200M or less	6.33%	6.41%	7.09%	6.45%
\$201M - \$350M	5.80%	5.91%	6.27%	5.79%
\$351M - \$500M	5.49%	5.50%	6.48%	5.73%
\$501M+	4.83%	4.80%	5.85%	5.01%
Middle market ($\leq$ \$50M)	6.25%	6.32%	7.01%	6.18%
Large corporate ($>$ \$50M)	5.08%	5.08%	6.05%	5.30%
Large corporate single-B ($>$ \$50M)	5.22%	5.22%	6.17%	5.36%
Middle Market Credit Stats				
Sr/EBITDA	5.5	5.1	4.8	4.7
Debt/EBITDA	5.5	5.1	4.8	4.9
Middle Market Index Data				
Monthly Returns	-0.06%	0.57%	0.25%	-0.11%
Average Bid	97.09	97.28	95.38	98.62

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