

# Loan Stats at a Glance – 9/28/2015

THE LEAD | September 29, 2015

|                                       | This Week | Last Week | 6MO Ago | YR Ago |
|---------------------------------------|-----------|-----------|---------|--------|
| New-Issue Clearing Yields             |           |           |         |        |
| \$200M or less                        | 6.78%     | 6.78%     | 6.51%   | 6.68%  |
| \$201M - \$350M                       | 5.73%     | 5.62%     | 6.29%   | 5.97%  |
| \$351M - \$500M                       | 5.59%     | 5.57%     | 6.21%   | 5.92%  |
| \$501M+                               | 5.02%     | 4.93%     | 5.45%   | 5.06%  |
| Middle market ( $\leq$ \$50M)         | 6.32%     | 6.32%     | 6.74%   | 6.21%  |
| Large corporate ( $>$ \$50M)          | 5.26%     | 5.20%     | 5.71%   | 5.44%  |
| Large corporate single-B ( $>$ \$50M) | 5.33%     | 5.33%     | 5.81%   | 5.52%  |
| Middle Market Credit Stats            |           |           |         |        |
| Sr/EBITDA                             | 5.5       | 5.4       | 5.0     | 4.9    |
| Debt/EBITDA                           | 5.8       | 5.6       | 5.0     | 5.1    |
| Middle Market Index Data              |           |           |         |        |
| Monthly Returns                       | 0.30%     | 0.45%     | 0.89%   | 0.10%  |
| Average Bid                           | 96.21     | 96.47     | 96.63   | 97.93  |

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