

Loan Stats at a Glance – 1/11/2016

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	This Week	Last Week	6MO Ago	YR Ago
New-Issue Clearing Yields				
\$200M or less	6.47%	6.47%	6.53%	6.80%
\$201M - \$350M	6.06%	6.06%	5.90%	6.18%
\$351M - \$500M	6.73%	6.81%	5.52%	6.42%
\$501M+	5.52%	5.49%	4.78%	5.95%
Middle market ($\leq$ \$50M)	6.35%	6.35%	6.36%	6.64%
Large corporate ($>$ \$50M)	5.74%	5.70%	5.09%	6.10%
Large corporate single-B ($>$ \$50M)	6.11%	6.12%	5.25%	6.27%
Middle Market Credit Stats				
Sr/EBITDA	5.6	5.7	5.1	4.8
Debt/EBITDA	5.6	5.7	5.1	4.8
Middle Market Index Data				
Monthly Returns	0.05%	-0.75%	0.16%	0.07%
Average Bid	94.11	94.21	97.03	95.12

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