

Loan Stats at a Glance – 1/25/2016

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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%	6.16%	5.90%	6.18%
\$351M - \$500M	6.24%	6.24%	5.52%	6.42%
\$501M+	5.54%	5.56%	4.78%	5.95%
Middle market ($\leq$ \$50M)	6.35%	6.35%	6.36%	6.64%
Large corporate ($>$ \$50M)	5.71%	5.75%	5.09%	6.10%
Large corporate single-B ($>$ \$50M)	5.99%	6.02%	5.25%	6.27%
Middle Market Credit Stats				
Sr/EBITDA	5.6	5.6	5.1	4.8
Debt/EBITDA	5.6	5.6	5.1	4.8
Middle Market Index Data				
Monthly Returns	-0.55%	-0.12%	0.50%	0.35%
Average Bid	93.33	93.88	97.34	95.12

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