

Loan Stats at a Glance – 3/7/2016

THE LEAD | March 7, 2016

	This Week	Last Week	6MO Ago	YR Ago
New-Issue Clearing Yields				
\$200M or less	7.04%	6.76%	6.78%	6.51%
\$201M - \$350M	6.95%	6.86%	5.86%	6.29%
\$351M - \$500M	6.41%	6.31%	6.02%	6.21%
\$501M+	5.98%	5.90%	5.10%	5.45%
Middle market ($\leq$ \$50M)	7.29%	6.99%	6.30%	6.74%
Large corporate ($>$ \$50M)	6.16%	6.10%	5.41%	5.71%
Large corporate single-B ($>$ \$50M)	6.67%	6.40%	5.50%	5.81%
Middle Market Credit Stats				
Sr/EBITDA	5.1	5.1	5.8	5.0
Debt/EBITDA	5.1	5.1	6.1	5.0
Middle Market Index Data				
Monthly Returns	0.09%	-0.70%	0.02%	0.26%
Average Bid	92.12	92.06	96.19	96.26

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