

Loan Stats at a Glance – 5/2/2016

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	This Week	Last Week	6MO Ago	YR Ago
New-Issue Clearing Yields				
\$200M or less	7.34%	7.34%	6.53%	6.00%
\$201M - \$350M	6.48%	6.48%	6.13%	6.06%
\$351M - \$500M	7.34%	7.39%	6.62%	5.81%
\$501M+	5.91%	5.93%	5.27%	4.93%
Middle Market Credit Stats				
Middle market ($\leq$ \$50M)	7.11%	7.11%	6.36%	5.82%
Large corporate ($>$ \$50M)	6.07%	6.11%	5.58%	5.23%
Large corporate single-B ($>$ \$50M)	6.43%	6.42%	5.91%	5.32%
Middle Market Index Data				
Sr/EBITDA	4.2	4.2	5.8	4.8
Debt/EBITDA	5.1	5.1	5.8	5.2
Monthly Returns				
Monthly Returns	1.36%	0.92%	-0.10%	0.00%
Average Bid	92.79	92.50	95.46	97.13

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