

Loan Stats at a Glance – 7/25/2016

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	This Week	Last Week	6MO Ago	YR Ago
New-Issue Clearing Yields				
\$200M or less	6.60%	6.60%	6.43%	6.53%
\$201M - \$350M	6.42%	6.43%	6.35%	5.90%
\$351M - \$500M	6.12%	6.15%	6.40%	5.52%
\$501M+	5.11%	5.10%	5.67%	4.78%
Middle market credit stats				
Middle market ($\leq$ \$50M)	6.76%	6.74%	6.64%	6.36%
Large corporate ($>$ \$50M)	5.35%	5.35%	5.87%	5.09%
Large corporate single-B ($>$ \$50M)	5.69%	5.67%	6.12%	5.25%
Middle Market Credit Stats				
Sr/EBITDA	N/A	N/A	5.6	5.1
Debt/EBITDA	N/A	N/A	5.6	5.1
Middle Market Index Data				
Monthly Returns	0.83%	0.59%	-0.58%	0.52%
Average Bid	93.33	93.16	93.33	97.34

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