

Loan Stats at a Glance – 9/5/2016

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	This Week	Last Week	6MO Ago	YR Ago
New-Issue Clearing Yields				
\$200M or less	6.70%	6.66%	7.09%	6.78%
\$201M - \$350M	6.24%	6.24%	6.91%	5.86%
\$351M - \$500M	5.75%	5.80%	6.35%	6.02%
\$501M+	5.12%	5.14%	6.04%	5.10%
Middle market ($\leq$ \$50M)	6.48%	6.47%	7.10%	6.30%
Large corporate ($>$ \$50M)	5.34%	5.34%	6.18%	5.41%
Large corporate single-B ($>$ \$50M)	5.73%	5.74%	6.64%	5.50%
Middle Market Credit Stats				
Sr/EBITDA	N/A	N/A	4.6	5.8
Debt/EBITDA	N/A	N/A	5.1	6.1
Middle Market Index Data				
Monthly Returns	0.04%	0.31%	0.09%	0.02%
Average Bid	93.15	92.97	92.12	96.19

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