

Loan Stats at a Glance – 9/12/2016

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	This Week	Last Week	6MO Ago	YR Ago
New-Issue Clearing Yields				
\$200M or less	6.49%	6.70%	7.09%	6.78%
\$201M - \$350M	6.28%	6.28%	6.91%	5.86%
\$351M - \$500M	5.60%	5.81%	6.35%	6.02%
\$501M+	5.15%	5.12%	6.04%	5.10%
Middle market ($\leq$ \$50M)	6.32%	6.48%	7.10%	6.30%
Large corporate ($>$ \$50M)	5.36%	5.35%	6.18%	5.41%
Large corporate single-B ($>$ \$50M)	5.77%	5.75%	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	0.28%	0.04%	0.15%	0.16%
Average Bid	93.26	93.15	91.92	96.20

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