

Loan Stats at a Glance – 9/26/2016

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	This Week	Last Week	6MO Ago	YR Ago
New-Issue Clearing Yields				
\$200M or less	6.09%	6.15%	7.09%	6.78%
\$201M - \$350M	6.15%	6.16%	6.91%	5.86%
\$351M - \$500M	5.89%	5.80%	6.35%	6.02%
\$501M+	5.03%	5.06%	6.04%	5.10%
Middle market ($\leq$ \$50M)	6.06%	6.28%	7.10%	6.30%
Large corporate ($>$ \$50M)	5.29%	5.29%	6.18%	5.41%
Large corporate single-B ($>$ \$50M)	5.65%	5.68%	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	0.84%	0.54%	0.76%	0.31%
Average Bid	93.66	93.38	92.25	96.21

Contact: Timothy Stubbs
timothy.stubbs@spglobal.com