

Loan Stats at a Glance – 10/24/2016

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	This Week	Last Week	6MO Ago	YR Ago
New-Issue Clearing Yields				
\$200M or less	6.77%	6.33%	7.34%	6.53%
\$201M - \$350M	6.67%	6.51%	6.48%	6.13%
\$351M - \$500M	5.86%	5.86%	7.34%	6.62%
\$501M+	4.93%	4.94%	5.88%	5.27%
Middle market ($\leq$ \$50M)	6.30%	5.94%	7.01%	6.36%
Large corporate ($>$ \$50M)	5.24%	5.23%	6.03%	5.58%
Large corporate single-B ($>$ \$50M)	5.51%	5.52%	6.33%	5.91%
MM Credit Stats (90 Day Rolling)				
Sr/EBITDA	6.2	5.7	4.6	5.9
Debt/EBITDA	6.2	5.7	5.3	6.0
Middle Market Index Data				
Monthly Returns	0.82%	0.68%	0.92%	-0.02%
Average Bid	95.13	94.88	92.50	95.67

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