

Loan Stats at a Glance – 5/15/2017

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	This Week	Last Week	6MO Ago	YR Ago
New-Issue Clearing Yields				
\$200M or less	5.63%	5.58%	6.80%	6.89%
\$201M - \$350M	6.31%	6.25%	6.30%	6.41%
\$351M - \$500M	5.48%	5.45%	6.10%	6.36%
\$501M+	4.54%	4.55%	4.88%	5.37%
Middle market (≤ \$50M)	6.34%	6.35%	6.77%	6.74%
Large corporate (> \$50M)	4.80%	4.80%	5.10%	5.56%
Large corporate single-B (> \$50M)	5.16%	5.16%	5.35%	5.77%
Middle Market Credit Stats				
Sr/EBITDA	5.6	5.2	4.8	4.6
Debt/EBITDA	5.6	5.2	4.8	4.6
Middle Market Index Data				
Monthly Returns	0.32%	0.12%	0.20%	-0.25%
Average Bid	97.35	97.28	95.63	94.04

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