

# Loan Stats at a Glance – 3/15/2021

THE LEAD | March 16, 2021

|                                                            | This Week | Last Week | 6MO Ago | YR Ago |
|------------------------------------------------------------|-----------|-----------|---------|--------|
| New-Issue Clearing Yields                                  |           |           |         |        |
| \$200M or less                                             | NA        | NA        | 6.69%   | 5.81%  |
| \$201M - \$350M                                            | 4.66%     | 4.82%     | 6.15%   | 7.23%  |
| \$351M - \$500M                                            | 4.63%     | 4.59%     | 6.19%   | 6.17%  |
| \$501M+                                                    | 4.25%     | 4.26%     | 5.11%   | 5.12%  |
| Middle market ( $\leq$ \$50M)                              | 5.77%     | 5.80%     | NA      | 7.70%  |
| Large corporate ( $>$ \$50M)                               | 4.29%     | 4.31%     | 5.33%   | 5.25%  |
| Large corporate single-B ( $>$ \$50M)                      | 4.53%     | 4.53%     | 5.34%   | 5.68%  |
| Middle Market Credit Stats                                 |           |           |         |        |
| Sr/EBITDA                                                  | N/A       | N/A       | N/A     | 4.8    |
| Debt/EBITDA                                                | N/A       | N/A       | N/A     | 4.8    |
| Middle Market Index Data                                   |           |           |         |        |
| Monthly Returns                                            | 0.10%     | -0.03%    | 0.95%   | -5.53% |
| Average Bid                                                | 96.35     | 96.59     | 92.67   | 90.72  |
| Source: LCD, an offering of S&P Global Market Intelligence |           |           |         |        |

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