

Loan Stats at a Glance – 10/5/2015

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	This Week	Last Week	6MO Ago	YR Ago
New-Issue Clearing Yields				
\$200M or less	6.78%	6.78%	6.00%	7.75%
\$201M - \$350M	5.76%	5.80%	6.06%	6.31%
\$351M - \$500M	5.65%	5.65%	5.81%	6.52%
\$501M+	5.04%	5.04%	4.93%	5.32%
Middle market ($\leq$ \$50M)	6.33%	6.33%	5.82%	6.81%
Large corporate ($>$ \$50M)	5.27%	5.28%	5.23%	5.76%
Large corporate single-B ($>$ \$50M)	5.36%	5.37%	5.32%	5.94%
Middle Market Credit Stats				
Sr/EBITDA	5.8	5.8	4.8	5.0
Debt/EBITDA	6.1	6.1	5.2	5.0
Middle Market Index Data				
Monthly Returns	-0.11%	0.30%	0.15%	-0.11%
Average Bid	95.98	96.21	97.04	97.62

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