

Loan Stats at a Glance – 2/8/2016

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	This Week	Last Week	6MO Ago	YR Ago
New-Issue Clearing Yields				
\$200M or less	6.47%	6.47%	6.44%	7.09%
\$201M - \$350M	6.28%	6.17%	5.78%	6.27%
\$351M - \$500M	6.40%	6.40%	5.47%	6.48%
\$501M+	5.67%	5.63%	4.89%	5.85%
Middle market ($\leq$ \$50M)	6.35%	6.35%	6.16%	7.01%
Large corporate ($>$ \$50M)	5.88%	5.83%	5.18%	6.04%
Large corporate single-B ($>$ \$50M)	6.13%	6.13%	5.33%	6.17%
Middle Market Credit Stats				
Sr/EBITDA	5.6	5.6	5.2	4.8
Debt/EBITDA	5.6	5.6	5.4	4.8
Middle Market Index Data				
Monthly Returns	-0.15%	-0.59%	-0.08%	0.23%
Average Bid	92.94	93.20	97.09	95.38

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