

Loan Stats at a Glance – 2/22/2016

THE LEAD | February 22, 2016

	This Week	Last Week	6MO Ago	YR Ago
New-Issue Clearing Yields				
\$200M or less	6.76%	6.43%	6.44%	7.09%
\$201M - \$350M	7.02%	6.49%	5.78%	6.27%
\$351M - \$500M	5.66%	6.34%	5.47%	6.48%
\$501M+	5.83%	5.84%	4.89%	5.85%
Middle market ($\leq$ \$50M)	6.72%	6.35%	6.16%	7.01%
Large corporate ($>$ \$50M)	6.01%	6.05%	5.18%	6.04%
Large corporate single-B ($>$ \$50M)	6.24%	6.31%	5.33%	6.17%
Middle Market Credit Stats				
Sr/EBITDA	4.6	5.6	5.2	4.8
Debt/EBITDA	4.6	5.6	5.4	4.8
Middle Market Index Data				
Monthly Returns	-0.68%	-0.79%	-0.53%	0.90%
Average Bid	92.20	92.22	96.39	95.78

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