

Loan Stats at a Glance – 5/23/2016

THE LEAD | May 23, 2016

	This Week	Last Week	6MO Ago	YR Ago
New-Issue Clearing Yields				
\$200M or less	7.15%	7.34%	7.78%	6.36%
\$201M - \$350M	6.20%	6.10%	6.41%	6.01%
\$351M - \$500M	6.05%	6.35%	7.02%	5.62%
\$501M+	5.61%	5.70%	5.47%	4.74%
Middle market ($\leq$ \$50M)	6.83%	7.01%	6.59%	6.33%
Large corporate ($>$ \$50M)	5.69%	5.77%	5.85%	5.01%
Large corporate single-B ($>$ \$50M)	5.95%	6.06%	6.27%	5.17%
Middle Market Credit Stats				
Sr/EBITDA	4.8	4.8	5.9	4.0
Debt/EBITDA	5.5	5.5	5.9	4.7
Middle Market Index Data				
Monthly Returns	-0.42%	-0.25%	-0.28%	0.58%
Average Bid	93.76	94.04	94.66	97.33

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