

Loan Stats at a Glance – 10/3/2016

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	This Week	Last Week	6MO Ago	YR Ago
New-Issue Clearing Yields				
\$200M or less	6.10%	6.09%	7.09%	6.78%
\$201M - \$350M	6.11%	6.11%	6.91%	5.86%
\$351M - \$500M	5.73%	5.87%	6.35%	6.02%
\$501M+	4.99%	5.03%	6.04%	5.10%
Middle market ($\leq$ \$50M)	5.99%	6.00%	7.10%	6.30%
Large corporate ($>$ \$50M)	5.21%	5.27%	6.18%	5.41%
Large corporate single-B ($>$ \$50M)	5.57%	5.67%	6.64%	5.50%
MM Credit Stats (90 Day Rolling)				
Sr/EBITDA	4.6	N/A	4.6	5.3
Debt/EBITDA	5.0	N/A	5.0	5.4
Middle Market Index Data				
Monthly Returns	0.96%	0.84%	0.96%	-0.09%
Average Bid	93.66	93.66	92.31	95.98

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