

## Loan Stats at a Glance – 11/7/2016

THE LEAD | November 7, 2016

|                                       | This Week | Last Week | 6MO Ago | YR Ago |
|---------------------------------------|-----------|-----------|---------|--------|
| New-Issue Clearing Yields             |           |           |         |        |
| \$200M or less                        | 6.86%     | 6.86%     | 6.89%   | 7.78%  |
| \$201M - \$350M                       | 6.59%     | 6.51%     | 6.41%   | 6.41%  |
| \$351M - \$500M                       | 5.89%     | 6.00%     | 6.36%   | 7.02%  |
| \$501M+                               | 4.86%     | 4.87%     | 5.37%   | 5.47%  |
| Middle market credit stats            |           |           |         |        |
| Middle market ( $\leq$ \$50M)         | 6.40%     | 6.39%     | 6.74%   | 6.59%  |
| Large corporate ( $>$ \$50M)          | 5.14%     | 5.19%     | 5.56%   | 5.85%  |
| Large corporate single-B ( $>$ \$50M) | 5.41%     | 5.48%     | 5.77%   | 6.27%  |
| Middle Market Credit Stats            |           |           |         |        |
| Sr/EBITDA                             | 4.8       | 5.0       | 4.6     | 6.3    |
| Debt/EBITDA                           | 4.8       | 5.0       | 5.3     | 6.3    |
| Middle Market Index Data              |           |           |         |        |
| Monthly Returns                       | 0.12%     | 1.28%     | -0.49%  | -0.12% |
| Average Bid                           | 95.40     | 95.34     | 93.93   | 95.26  |

**Contact: Timothy Stubbs**  
timothy.stubbs@spglobal.com