

Loan Stats at a Glance – 3/21/2016

THE LEAD | March 21, 2016

	This Week	Last Week	6MO Ago	YR Ago
New-Issue Clearing Yields				
\$200M or less	7.20%	7.04%	6.78%	6.51%
\$201M - \$350M	6.96%	6.96%	5.86%	6.29%
\$351M - \$500M	6.35%	6.35%	6.02%	6.21%
\$501M+	6.04%	5.92%	5.10%	5.45%
Middle market ($\leq$ \$50M)	7.17%	7.07%	6.30%	6.74%
Large corporate ($>$ \$50M)	6.23%	6.18%	5.41%	5.71%
Large corporate single-B ($>$ \$50M)	6.75%	6.74%	5.50%	5.81%
Middle Market Credit Stats				
Sr/EBITDA	4.9	5.1	5.8	5.0
Debt/EBITDA	4.9	5.1	6.1	5.0
Middle Market Index Data				
Monthly Returns	0.55%	0.15%	0.45%	0.59%
Average Bid	92.16	91.92	96.47	96.56

Contact: Timothy Stubbs

timothy.stubbs@spcapitaliq.com