

Loan Stats at a Glance – 4/11/2016

THE LEAD | April 13, 2016

	This Week	Last Week	6MO Ago	YR Ago
New-Issue Clearing Yields				
\$200M or less	7.09%	7.09%	6.53%	6.00%
\$201M - \$350M	6.97%	6.91%	6.13%	6.06%
\$351M - \$500M	6.39%	6.35%	6.62%	5.81%
\$501M+	6.11%	6.16%	5.27%	4.93%
Middle market ($\leq$ \$50M)	7.10%	7.10%	6.36%	5.82%
Large corporate ($>$ \$50M)	6.23%	6.27%	5.58%	5.23%
Large corporate single-B ($>$ \$50M)	6.59%	6.69%	5.91%	5.32%
Middle Market Credit Stats				
Sr/EBITDA	4.6	4.6	5.8	4.8
Debt/EBITDA	5.1	5.1	5.8	5.2
Middle Market Index Data				
Monthly Returns	0.03%	0.96%	0.05%	0.19%
Average Bid	92.15	92.31	95.99	96.97

Contact: Timothy Stubbs

timothy.stubbs@spcapitaliq.com