

Loan Stats at a Glance – 2/29/2016

THE LEAD | February 29, 2016

	This Week	Last Week	6MO Ago	YR Ago
New-Issue Clearing Yields				
\$200M or less	6.76%	6.76%	6.44%	7.09%
\$201M - \$350M	6.82%	7.13%	5.78%	6.27%
\$351M - \$500M	5.66%	5.66%	5.47%	6.48%
\$501M+	5.89%	5.90%	4.89%	5.85%
Middle market ($\leq$ \$50M)	6.46%	6.99%	6.16%	7.01%
Large corporate ($>$ \$50M)	6.05%	6.06%	5.18%	6.04%
Large corporate single-B ($>$ \$50M)	6.29%	6.26%	5.33%	6.17%
Middle Market Credit Stats				
Sr/EBITDA	4.6	4.6	5.2	4.8
Debt/EBITDA	4.6	4.6	5.4	4.8
Middle Market Index Data				
Monthly Returns	-0.70%	-0.68%	-0.55%	1.26%
Average Bid	92.06	92.20	96.25	96.01

Contact: Timothy Stubbs

timothy.stubbs@spcapitaliq.com