

Loan Stats at a Glance – 3/14/2016

THE LEAD | March 14, 2016

	This Week	Last Week	6MO Ago	YR Ago
New-Issue Clearing Yields				
\$200M or less	7.04%	7.04%	6.78%	6.51%
\$201M - \$350M	6.88%	6.95%	5.86%	6.29%
\$351M - \$500M	6.41%	6.41%	6.02%	6.21%
\$501M+	5.92%	5.96%	5.10%	5.45%
Middle market ($\leq$ \$50M)	6.95%	7.29%	6.30%	6.74%
Large corporate ($>$ \$50M)	6.15%	6.14%	5.41%	5.71%
Large corporate single-B ($>$ \$50M)	6.74%	6.68%	5.50%	5.81%
Middle Market Credit Stats				
Sr/EBITDA	5.1	5.1	5.8	5.0
Debt/EBITDA	5.1	5.1	6.1	5.0
Middle Market Index Data				
Monthly Returns	0.15%	0.09%	0.16%	0.48%
Average Bid	91.92	92.12	96.20	96.57

Contact: Timothy Stubbs

timothy.stubbs@spcapitaliq.com