

Loan Stats at a Glance – 6/20/2016

THE LEAD | June 20, 2016

	This Week	Last Week	6MO Ago	YR Ago
New-Issue Clearing Yields				
\$200M or less	7.09%	7.12%	6.47%	6.38%
\$201M - \$350M	6.00%	6.07%	6.06%	5.86%
\$351M - \$500M	6.36%	6.36%	6.81%	5.64%
\$501M+	5.23%	5.32%	5.49%	4.69%
Middle market ($\leq$ \$50M)	6.80%	6.92%	6.35%	6.29%
Large corporate ($>$ \$50M)	5.41%	5.48%	5.70%	4.98%
Large corporate single-B ($>$ \$50M)	5.66%	5.74%	6.12%	5.17%
Middle Market Credit Stats				
Sr/EBITDA	N/A	N/A	5.7	3.9
Debt/EBITDA	N/A	N/A	5.7	4.4
Middle Market Index Data				
Monthly Returns	0.12%	0.14%	-1.03%	-0.08%
Average Bid	93.22	93.37	93.88	96.92

Contact: Timothy Stubbs
timothy.stubbs@spglobal.com