Loan Stats at a Glance – 2/23/2015

THE LEAD | February 23, 2015

	This Week	Last Week	6MO Ago	YR Ago
New-Issue Clearing Yields				
$200M or less	7.11%	7.11%	6.45%	6.43%
$201M - $350M	6.27%	6.44%	5.79%	5.35%
$351M - $500M	6.63%	6.47%	5.73%	5.12%
$501M+	5.91%	5.96%	5.01%	4.40%
Middle market (≤ $50M)	7.03%	7.03%	6.18%	6.63%
Large corporate (> $50M)	6.14%	6.14%	5.30%	4.70%
Large corporate single-B (> $50M)	6.22%	6.27%	5.36%	4.88%
Middle Market Credit Stats				
Sr/EBITDA	4.8	4.8	4.7	5.1
Debt/EBITDA	4.8	4.8	4.8	5.1
Middle Market Index Data				
Monthly Returns	0.92%	0.55%	0.00%	0.44%
Average Bid	95.78	95.55	98.49	99.34

Contact: Cuong Huynh
cuong.huynh@spcapitaliq.com