

Loan Stats at a Glance – 5/11/2015

THE LEAD | May 11, 2015

	This Week	Last Week	6MO Ago	YR Ago
New-Issue Clearing Yields				
\$200M or less	5.92%	5.86%	6.84%	5.98%
\$201M - \$350M	6.01%	6.04%	6.24%	5.72%
\$351M - \$500M	5.61%	5.66%	6.37%	5.32%
\$501M+	4.92%	4.96%	5.51%	4.85%
Middle market ($\leq$ \$50M)	6.00%	5.95%	6.42%	5.75%
Large corporate ($>$ \$50M)	5.16%	5.22%	5.84%	5.14%
Large corporate single-B ($>$ \$50M)	5.26%	5.31%	6.08%	5.25%
Middle Market Credit Stats				
Sr/EBITDA	4.8	4.8	4.7	5.2
Debt/EBITDA	5.2	5.2	4.7	5.2
Middle Market Index Data				
Monthly Returns	0.23%	0.05%	-0.18%	0.20%
Average Bid	97.28	97.13	96.42	98.88

Contact: Cuong Huynh

cuong.huynh@spcapitaliq.com