Loan Stats at a Glance – 5/18/2015

THE LEAD | May 18, 2015

	This Week	Last Week	6MO Ago	YR Ago
New-Issue Clearing Yields				
$200M or less	6.05%	6.05%	6.84%	5.98%
$201M - $350M	5.86%	5.95%	6.24%	5.72%
$351M - $500M	5.46%	5.62%	6.37%	5.32%
$501M+	4.84%	4.88%	5.51%	4.85%
Middle market (≤ $50M)	5.91%	5.92%	6.42%	5.75%
Large corporate (> $50M)	5.10%	5.17%	5.84%	5.14%
Large corporate single-B (> $50M)	5.19%	5.28%	6.08%	5.25%
Middle Market Credit Stats				
Sr/EBITDA	4.9	4.8	4.7	5.2
Debt/EBITDA	5.5	5.2	4.7	5.2
Middle Market Index Data				
Monthly Returns	0.53%	0.23%	-0.31%	0.33%
Average Bid	97.35	97.28	95.92	98.80

Contact: Cuong Huynh
cuong.huynh@spcapitaliq.com