

Loan Stats at a Glance – 7/6/2015

THE LEAD | July 6, 2015

	This Week	Last Week	6MO Ago	YR Ago
New-Issue Clearing Yields				
\$200M or less	6.45%	6.45%	6.80%	6.24%
\$201M - \$350M	5.85%	5.78%	6.18%	5.91%
\$351M - \$500M	5.59%	5.61%	6.42%	5.64%
\$501M+	4.69%	4.71%	5.95%	4.98%
Middle market credit stats				
Middle market ($\leq$ \$50M)	6.29%	6.29%	6.64%	5.99%
Large corporate ($>$ \$50M)	5.03%	5.03%	6.10%	5.30%
Large corporate single-B ($>$ \$50M)	5.21%	5.20%	6.27%	5.43%
Middle Market Credit Stats				
Sr/EBITDA	3.9	3.8	4.8	4.8
Debt/EBITDA	4.4	4.3	4.8	4.9
Middle Market Index Data				
Monthly Returns	0.00%	0.03%	0.02%	0.07%
Average Bid	97.02	97.10	95.40	98.98

Contact: Cuong Huynh

cuong.huynh@spcapitaliq.com