

Loan Stats at a Glance – 10/19/2015

THE LEAD | October 19, 2015

	This Week	Last Week	6MO Ago	YR Ago
New-Issue Clearing Yields				
\$200M or less	7.05%	7.03%	6.00%	7.75%
\$201M - \$350M	5.89%	5.90%	6.06%	6.31%
\$351M - \$500M	6.18%	6.11%	5.81%	6.52%
\$501M+	5.13%	5.13%	4.93%	5.32%
Middle market ($\leq$ \$50M)	6.33%	6.27%	5.82%	6.81%
Large corporate ($>$ \$50M)	5.48%	5.47%	5.23%	5.76%
Large corporate single-B ($>$ \$50M)	5.64%	5.60%	5.32%	5.94%
Middle Market Credit Stats				
Sr/EBITDA	5.8	6.2	4.8	5.0
Debt/EBITDA	5.8	6.2	5.2	5.0
Middle Market Index Data				
Monthly Returns	0.00%	0.03%	0.40%	-0.63%
Average Bid	95.83	95.99	97.03	96.81

Contact: Daniel Mena
daniel.mena@spcapitaliq.com