

Loan Stats at a Glance – 12/7/2015

THE LEAD | December 7, 2015

	This Week	Last Week	6MO Ago	YR Ago
New-Issue Clearing Yields				
\$200M or less	7.01%	7.78%	6.38%	6.91%
\$201M - \$350M	6.42%	6.42%	5.86%	6.23%
\$351M - \$500M	6.98%	6.91%	5.64%	6.40%
\$501M+	5.55%	5.58%	4.69%	5.90%
Middle market ($\leq$ \$50M)	6.56%	6.59%	6.29%	6.64%
Large corporate ($>$ \$50M)	5.85%	5.89%	4.98%	6.08%
Large corporate single-B ($>$ \$50M)	6.22%	6.31%	5.17%	6.35%
Middle Market Credit Stats				
Sr/EBITDA	5.8	5.9	3.9	4.5
Debt/EBITDA	5.8	5.9	4.4	4.9
Middle Market Index Data				
Monthly Returns	-0.24%	-0.15%	0.13%	-0.38%
Average Bid	94.21	94.64	97.36	96.32

Contact: Cuong Huynh
cuong.huynh@spcapitaliq.com