

Loan Stats at a Glance – 12/28/2015

THE LEAD | December 28, 2015

	This Week	Last Week	6MO Ago	YR Ago
New-Issue Clearing Yields				
\$200M or less	6.47%	6.47%	6.38%	6.91%
\$201M - \$350M	6.40%	6.43%	5.86%	6.23%
\$351M - \$500M	6.63%	6.57%	5.64%	6.40%
\$501M+	5.49%	5.56%	4.69%	5.90%
Middle market ($\leq$ \$50M)	6.44%	6.51%	6.29%	6.64%
Large corporate ($>$ \$50M)	5.76%	5.78%	4.98%	6.08%
Large corporate single-B ($>$ \$50M)	6.18%	6.17%	5.17%	6.35%
Middle Market Credit Stats				
Sr/EBITDA	5.8	5.7	3.9	4.5
Debt/EBITDA	5.8	5.7	4.4	4.9
Middle Market Index Data				
Monthly Returns	-0.89%	-1.03%	0.11%	-1.04%
Average Bid	93.91	93.88	97.10	95.12

Contact: Cuong Huynh

cuong.huynh@spcapitaliq.com