

Loan Stats at a Glance – 3/30/2015

THE LEAD | March 31, 2015

	This Week	Last Week	6MO Ago	YR Ago
New-Issue Clearing Yields				
\$200M or less	6.65%	6.65%	6.68%	6.08%
\$201M - \$350M	6.36%	6.29%	5.97%	5.24%
\$351M - \$500M	6.14%	6.23%	5.92%	5.04%
\$501M+	5.52%	5.52%	5.06%	4.45%
Middle market ($\leq$ \$50M)	7.06%	7.06%	6.21%	6.49%
Large corporate ($>$ \$50M)	5.74%	5.76%	5.44%	4.67%
Large corporate single-B ($>$ \$50M)	5.82%	5.83%	5.52%	4.84%
Middle Market Credit Stats				
Sr/EBITDA	4.8	4.8	4.9	N/A
Debt/EBITDA	4.8	4.8	5.1	N/A
Middle Market Index Data				
Monthly Returns	0.89%	0.60%	0.10%	0.48%
Average Bid	96.63	96.56	97.93	99.33

Contact: Robert Polenberg
 robert.polenberg@spcapitaliq.com