

Loan Stats at a Glance – 7/20/2015

THE LEAD | July 20, 2015

	This Week	Last Week	6MO Ago	YR Ago
New-Issue Clearing Yields				
\$200M or less	6.33%	6.34%	6.80%	6.24%
\$201M - \$350M	5.94%	5.92%	6.18%	5.91%
\$351M - \$500M	5.60%	5.68%	6.42%	5.64%
\$501M+	4.67%	4.69%	5.95%	4.98%
Middle market ($\leq$ \$50M)	6.20%	6.18%	6.64%	5.99%
Large corporate ($>$ \$50M)	4.99%	5.03%	6.10%	5.30%
Large corporate single-B ($>$ \$50M)	5.18%	5.21%	6.27%	5.43%
Middle Market Credit Stats				
Sr/EBITDA	4.4	3.9	4.8	4.8
Debt/EBITDA	4.7	4.1	4.8	4.9
Middle Market Index Data				
Monthly Returns	0.41%	0.16%	0.17%	0.35%
Average Bid	97.20	97.03	95.05	98.94

Contact: Cuong Huynh

cuong.huynh@spcapitaliq.com