

Loan Stats at a Glance – 11/2/2015

THE LEAD | November 2, 2015

	This Week	Last Week	6MO Ago	YR Ago
New-Issue Clearing Yields				
\$200M or less	6.53%	6.94%	6.00%	7.75%
\$201M - \$350M	6.12%	6.09%	6.06%	6.31%
\$351M - \$500M	6.52%	6.52%	5.81%	6.52%
\$501M+	5.31%	5.27%	4.93%	5.32%
Middle market ($\leq$ \$50M)	6.36%	6.36%	5.82%	6.81%
Large corporate ($>$ \$50M)	5.61%	5.62%	5.23%	5.76%
Large corporate single-B ($>$ \$50M)	5.91%	5.78%	5.32%	5.94%
Middle Market Credit Stats				
Sr/EBITDA	5.8	5.8	4.8	5.0
Debt/EBITDA	5.8	5.8	5.2	5.0
Middle Market Index Data				
Monthly Returns	-0.12%	-0.04%	0.05%	-0.43%
Average Bid	95.46	95.67	97.13	96.73

Contact: Daniel Mena

daniel.mena@spcapitaliq.com