

Loan Stats at a Glance – 11/23/2015

THE LEAD | November 23, 2015

	This Week	Last Week	6MO Ago	YR Ago
New-Issue Clearing Yields				
\$200M or less	7.78%	7.78%	6.36%	6.84%
\$201M - \$350M	6.31%	6.31%	6.01%	6.24%
\$351M - \$500M	6.67%	6.67%	5.62%	6.37%
\$501M+	5.44%	5.41%	4.74%	5.51%
Middle market ($\leq$ \$50M)	6.59%	6.59%	6.33%	6.42%
Large corporate ($>$ \$50M)	5.74%	5.75%	5.01%	5.84%
Large corporate single-B ($>$ \$50M)	6.09%	6.12%	5.17%	6.08%
Middle Market Credit Stats				
Sr/EBITDA	5.8	5.8	4.0	4.2
Debt/EBITDA	5.8	5.8	4.7	4.5
Middle Market Index Data				
Monthly Returns	-0.26%	-0.06%	0.64%	-0.43%
Average Bid	94.66	95.17	97.33	96.12

Contact: Daniel Mena

daniel.mena@spcapitaliq.com