

Loan Stats at a Glance – 11/30/2015

THE LEAD | November 30, 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	6.42%	6.42%	6.01%	6.24%
\$351M - \$500M	6.80%	6.83%	5.62%	6.37%
\$501M+	5.49%	5.45%	4.74%	5.51%
Middle market ($\leq$ \$50M)	6.59%	6.59%	6.33%	6.42%
Large corporate ($>$ \$50M)	5.81%	5.77%	5.01%	5.84%
Large corporate single-B ($>$ \$50M)	6.20%	6.18%	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	-0.15%	-0.26%	0.76%	0.25%
Average Bid	94.64	94.66	97.32	96.77

Contact: Daniel Mena

daniel.mena@spcapitaliq.com