

The Week's Biggest Winners (December 30, 2016)

Biggest Winners among widely-quoted syndicated loans in secondary trading.

All loans contain at least three bids.

Par: Average Bid >=90; Distressed: Average Bid <90



Name	Tranche	Loan Rating Moody's/S&P	Coupon	Maturity	Average Bid (pct. pts.)	Weekly Change (pct. pts.)
Non Institutional Par Winners						
Bioscrip, Inc.	Delay Draw TL	Caa1/CCC+	L+525	7/26/2020	91.63	+0.75
Garda World Security	Delay Draw TL	N.R.*/N.R.*	L+300	11/5/2020	100.00	+0.69
Advantage Sales & Marketing	Delay Draw TL	B1/B	L+325	7/10/2021	100.05	+0.20
Endurance International	Incremental TL	N.R.*/N.R.*	L+500	2/3/2023	99.09	+0.19
Epicor Software Corp	Incremental TL	B2/B-	L+400	6/1/2022	100.21	+0.17
Institutional Par Winners						
Peabody Energy Power Corp	TLB	WR/NR	L+325	9/20/2020	97.20	+3.03
OtterBox Products LLC	TLB	B1/B+	L+475	5/29/2020	97.50	+1.50
Acosta Inc	TLB	B1/B	L+325	9/26/2021	97.33	+1.08
Bioscrip, Inc.	TLB	Caa1/CCC+	L+525	7/26/2020	91.63	+0.75
Garda World Security	TLB	B1/B	L+300	11/5/2020	100.00	+0.69
Non Institutional Distressed Winners						
Ceva Group	LC	B2/B-	L+550	3/13/2021	81.38	+0.31
Institutional Distressed Winners						
Clear Channel Communications	TLD	Caa1/CCC	L+675	1/31/2019	80.50	+1.33
Catalina Marketing Corp	2nd Lien TL	Caa1/CCC-	L+675	3/31/2022	71.63	+1.13
KCA Deutag Finance	TLB	Caa1/CCC+	L+525	5/16/2020	88.58	+1.08
Cunningham Lindsey Group Ltd	TLB	B2/B	L+375	10/18/2019	84.08	+0.58
Bartec GmbH	TLC	N.R.*/N.R.*	E+450	9/3/2019	79.95	+0.56

•Not Rated

Note: These are the averages of indicative bid prices provided by bank-loan traders and expressed as a percentage of the par, or face, value. Coupon, or interest rate, is in 1/100s of a percentage point over Libor, the benchmark London Interbank Offered Rate. All ratings are for specific loans and not for the company itself except as noted with an (a). These prices do not represent actual trades nor are they offers to trade; rather they are estimated values provided by dealers.

Source: LSTA/Thomson Reuters Mark-to-Market Pricing

The Week's Biggest Losers (December 30, 2016)

Biggest Losers among widely-quoted syndicated loans in secondary trading. All loans contain at least three bids.

Par: Average Bid >=90; Distressed: Average Bid <90



Name	Tranche	Loan Rating Moody's/S&P	Coupon	Maturity	Average Bid (pct. pts.)	Weekly Change (pct. pts.)
Non Institutional Par Losers						
Acrisure	Delay Draw TL	B2/B	L+475	11/3/2023	100.25	-0.13
Jeld-Wen Inc	Incremental TL	B1/B	L+375	7/1/2022	101.00	-0.13
Institutional Par Losers						
Hunkemoller BV	TLB	N.R.*N.R.*	L+475	12/14/2022	98.50	-1.00
Aenova Holding GmbH	TLB	N.R.*N.R.*	E+400	11/7/2020	93.75	-0.88
Aenova Holding GmbH	TLB	N.R.*N.R.*	E+400	11/7/2020	93.75	-0.88
Aenova Holding GmbH	TLB	N.R.*N.R.*	E+400	11/7/2020	93.75	-0.88
Aenova Holding GmbH	TLB	B3/B-	E+400	8/7/2020	93.75	-0.88
Non Institutional Distressed Losers						
NO RECORDS						
Institutional Distressed Losers						
Answers Corp	2nd Lien TL	WR/CC	L+900	9/30/2022	1.67	-4.33
Vivarte SA	TL	N.R.*N.R.*	E+500	10/15/2020	13.83	-1.08
Weight Watchers International	TLB2	B3/B-	L+300	4/2/2020	82.63	-0.88
American Energy - Marcellus LLC	2nd Lien TL	C/C	L+750	7/8/2021	11.33	-0.67
Hilding Anders AB	2nd Lien TL	N.R.*N.R.*	L+700	12/31/2020	86.80	-0.37

NR - Not Rated

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Most Actively Marked (December 30, 2016)

Top 20 Loans with the most frequent average bid change during the prior 2 weeks among widely-quoted syndicated loans in secondary trading.
All loans contain at least three bids.



Institutional Loans

	Tranche	Loan Rating Moody's/S&P	Coupon	Maturity	# of changes prior 2 weeks
Dell Inc	TLA2	N.R.*/N.R.*	L+225	6/2/2021	10
Community Health	TLG	Ba3/BB-	L+275	12/6/2019	8
Scout24	TLB	Ba3/BB-	E+425	2/6/2021	8
Petco Animal Supplies	TLB1	B1/B	L+400	1/26/2023	7
Communications Sales & Leasing Inc	TLB	B1/BB-	L+350	10/18/2022	7
Dynegy Inc	TLC	Ba3/BB	L+400	6/1/2023	7
Community Health	TLF	Ba3/BB-	L+325	12/3/2018	7
Advanced Disposal Services	TLB	B1/BB	L+275	10/28/2023	7
Uber Technologies Inc.	TL	N.R.*/N.R.*	L+400	7/7/2023	7
Datatel Inc	TL	N.R.*/N.R.*	L+375	9/18/2022	7

Total # of inst. loans with at least 1 bid change during the prior 2 weeks 1298

Non Institutional Loans

	Tranche	Loan Rating Moody's/S&P	Coupon	Maturity	# of changes prior 2 weeks
Advantage Sales & Marketing	Delay Draw TL	B1/B	L+325	7/10/2021	5
Bioscrip, Inc.	Delay Draw TL	Caa1/CCC+	L+525	7/26/2020	5
Garda World Security	Delay Draw TL	N.R.*/N.R.*	L+300	11/5/2020	5
Jeld-Wen Inc	Incremental TL	B1/B	L+375	7/1/2022	5
Ceva Group	LC	B2/B-	L+550	3/13/2021	4
Endurance International	Incremental TL	N.R.*/N.R.*	L+500	2/3/2023	4
Epicor Software Corp	Incremental TL	B2/B-	L+400	6/1/2022	4
TricorBraun	Delay Draw TL	B2/B	L+375	11/29/2023	4
Universal Services of America LP	Incremental TL	B2/B+	L+450	7/17/2022	4
Acrisure	Delay Draw TL	B2/B	L+475	11/3/2023	3

•Not Rated

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Source: LSTA/Thomson Reuters Mark-to-Market Pricing

The Week's Newest Deals (December 30, 2016)



Newest deals among widely-quoted syndicated loans in secondary trading.

All loans contain at least three bids.

Name	Tranche	Loan Rating Moody's/S&P	Coupon	Maturity	Average Bid (pct. pts.)	Weekly Change (pct. pts.)
Calpine Corp	TLB5	N.R.*/N.R.*	L+275	1/19/2024	100.28	+0.16
Calpine Corp	TLB6	Ba2/BB	L+275	1/14/2023	100.45	+0.08
Calpine Corp	TLB7	Ba2/BB	L+275	1/14/2023	100.38	+0.06
Charter Communications Operating LLC	TLH	N.R.*/N.R.*	L+200	1/15/2022	100.40	+0.03
Charter Communications Operating LLC	TLI	N.R.*/N.R.*	L+225	1/15/2024	100.66	+0.03
Elsan Group	TL	N.R.*/N.R.*	L+	7/15/2022	101.03	+0.22
Equinix Inc	Euro TLB	Ba2/BBB-	L+325	1/8/2023	100.83	0.00
Equinix Inc	TLB	Ba2/BBB-	L+325	1/8/2023	100.50	0.00
GHD GesundHeits GmbH	Euro TLB	N.R.*/N.R.*	L+300	8/15/2021	100.38	0.00
GHD GesundHeits GmbH	Euro TLB	N.R.*/N.R.*	L+300	8/15/2021	100.38	0.00
Information Resources Inc	1st Lien TL	N.R.*/N.R.*	L+425	12/16/2023	100.71	0.00
Information Resources Inc	2nd Lien TL	N.R.*/N.R.*	L+825	12/16/2024	99.17	0.00
NEP Europe Finco	Euro TLB	B1/B+	L+350	12/16/2023	100.08	-0.04
Oberthur Card Systems SA	TLB1	B2/B-	L+375	12/15/2023	100.19	+0.02
Oberthur Card Systems SA	TLB2	B2/B-	L+375	12/15/2023	100.19	+0.02
Riverbed Technology Inc	TLB	B1/B+	L+325	4/24/2022	100.33	-0.29
SLV Group GmbH	TLB	N.R.*/N.R.*	L+425	12/16/2023	100.59	-0.03

N/R - Not Rated

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Source: LSTA/Thomson Reuters Mark-to-Market Pricing

The Week's Biggest Movers (December 30, 2016)



Biggest gainers and losers among widely-quoted syndicated loans in secondary trading, in the week ended Friday. Listed are the biggest movers among the 247 loans with at least five bids. All loans are B-term, or sold to institutional investors.

Name	Loan Rating Moody's/S&P	Coupon	Maturity	Average Bid (pct. pts.)	Weekly Change (pct. pts.)	Facility Size (\$Mils)
Alere Medical Inc	Ba3/BB-	L+325	6/10/2022	99.67	+0.23	1050
Caesars Entertainment Inc	B3/CCC+	L+600	9/24/2020	100.98	+0.22	2500
Catalent Pharma	N.R.*/N.R.*	L+275	5/20/2021	100.60	-0.08	1466
CBS Outdoor Ltd	Ba1/BB+	L+225	1/7/2021	100.08	+0.08	800
Dell Software Group	B1/B	L+550	9/23/2022	101.20	+0.41	1350
Delta Airlines	Baa2/BBB-	L+250	8/17/2022	100.88	+0.10	500
Epicor Software Corp	B2/B-	L+375	5/25/2022	100.28	+0.10	1400
First Data Corp	WR/NR	L+400	3/24/2021	100.75	+0.17	4700
Frac Tech Services Ltd	Ca/CCC	L+475	4/3/2021	80.80	+0.20	550
Hub International LTD	Ba3/B+	L+325	10/2/2020	100.44	-0.08	1951
Immucor Inc	B2/B-	L+375	8/19/2018	96.45	+0.08	665
Ineos Group Plc	Ba3/BB-	L+325	3/11/2022	100.83	-0.18	625
JC Penney	Ba2/B+	L+425	6/15/2023	100.46	-0.08	1688
National Financial Partners	B1/B+	L+350	7/24/2020	100.31	+0.08	1032
Neiman Marcus Group Inc	B2/B-	L+300	10/16/2020	86.91	-0.16	2900
Patheon Inc	B2/B	L+325	1/14/2021	100.54	+0.14	985
Peabody Energy Power Corp	WR/NR	L+325	9/20/2020	97.20	+3.03	1200
Pharmaceutical Product Development	B1/B	L+325	8/6/2022	100.90	+0.10	2775
Protection One	N.R.*/N.R.*	L+375	5/8/2022	101.03	+0.10	1850
Quikrete Holdings	N.R.*/N.R.*	L+325	11/4/2023	100.85	+0.29	2600
rue21 Inc	B3/CCC	L+475	9/30/2020	38.42	-0.17	544
TricorBraun	B2/B	L+375	11/29/2023	100.43	+0.10	600
Trinseo Materials Operating SCA [ex-Styron]	Ba3/BB	L+325	10/27/2021	100.93	+0.20	500
United Continental	Ba1/BB+	L+275	3/14/2019	100.32	+0.12	893
Wheelabrator	Ba3/B+	L+400	10/20/2021	100.08	+0.13	1250

Total loans with at least one bid:	3927
Average change in bids:	Change .01 percentage points
Decliners	255
Advancers	498
Unchanged	3174

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