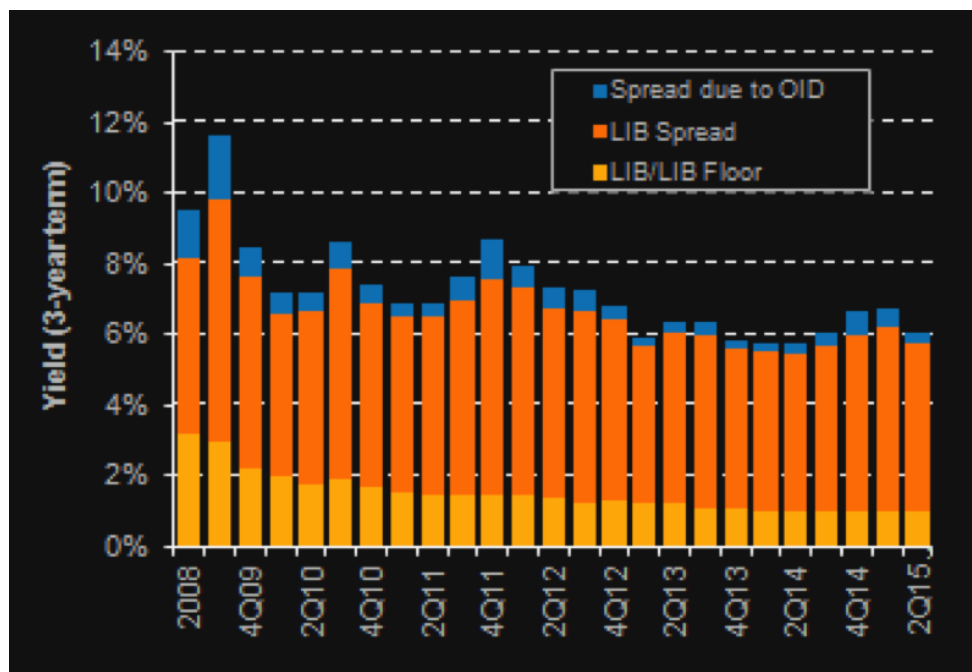


Falling Floors

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As Libor rates dropped post-crisis, Libor floors on leveraged loans have followed suit, although remaining in the 100 bps range.



Source: Thomson Reuters LPC, quarterly middle market term loan yields