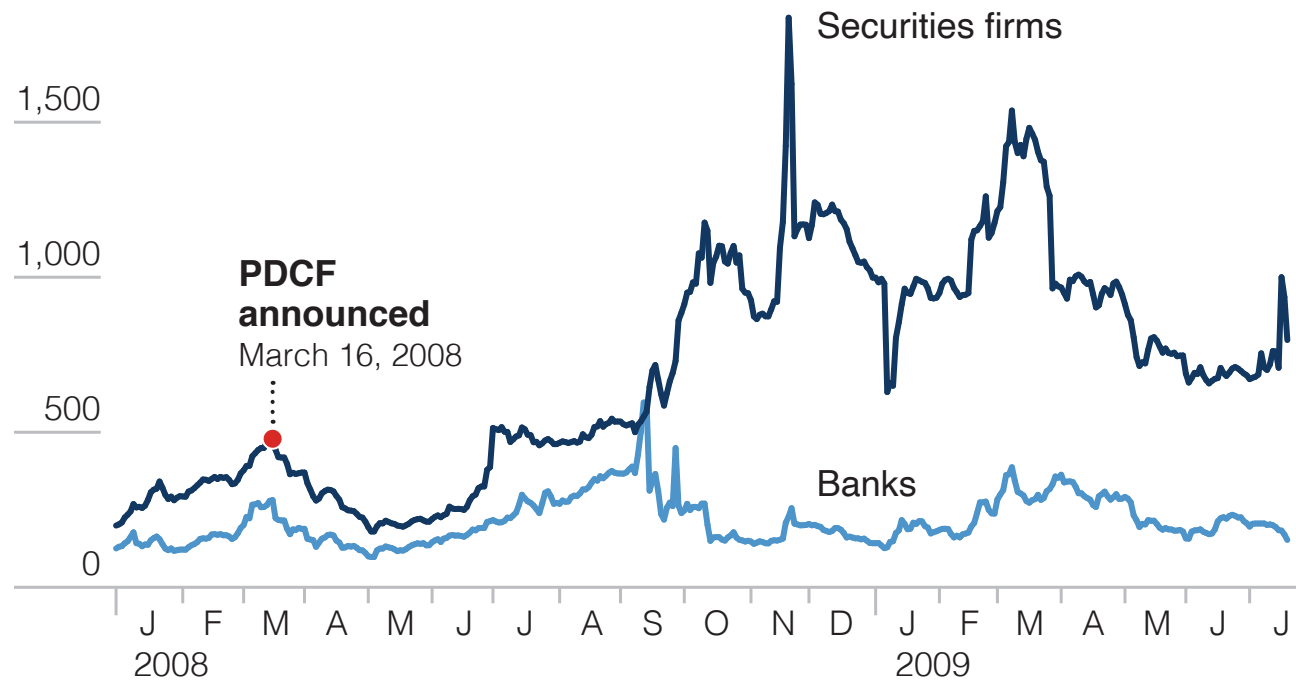


Credit Default Swap Spreads for Banks and Securities Firms

2,000 basis points



Note: PDCF is the Primary Dealer Credit Facility.

Source: Federal Reserve Bank of New York, based on data from Thomson Reuters Datastream

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