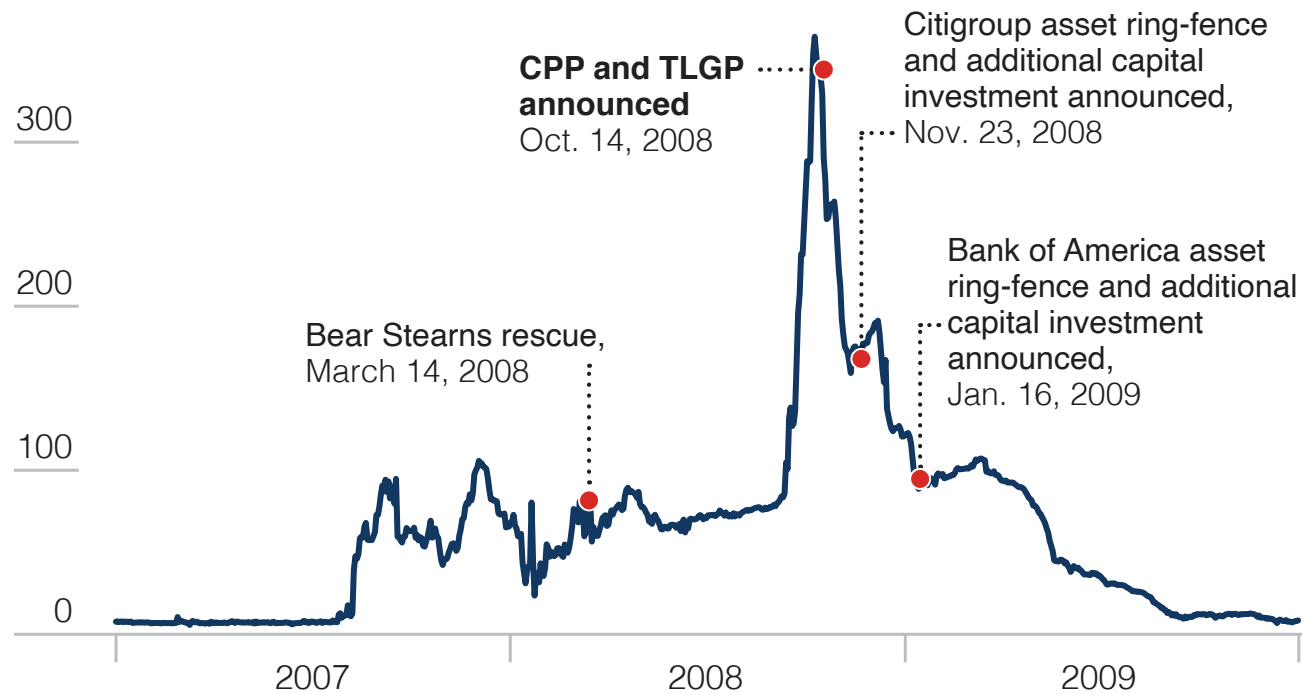


Three-Month Libor-OIS Spread

400 basis points



Note: CPP is the Capital Purchase Program; TLGP is the Temporary Liquidity Guarantee Program; Libor-OIS is the difference between the London Interbank Offered Rate (Libor) and the overnight indexed swap (OIS) rate.

Source: Bloomberg Finance L.P.

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