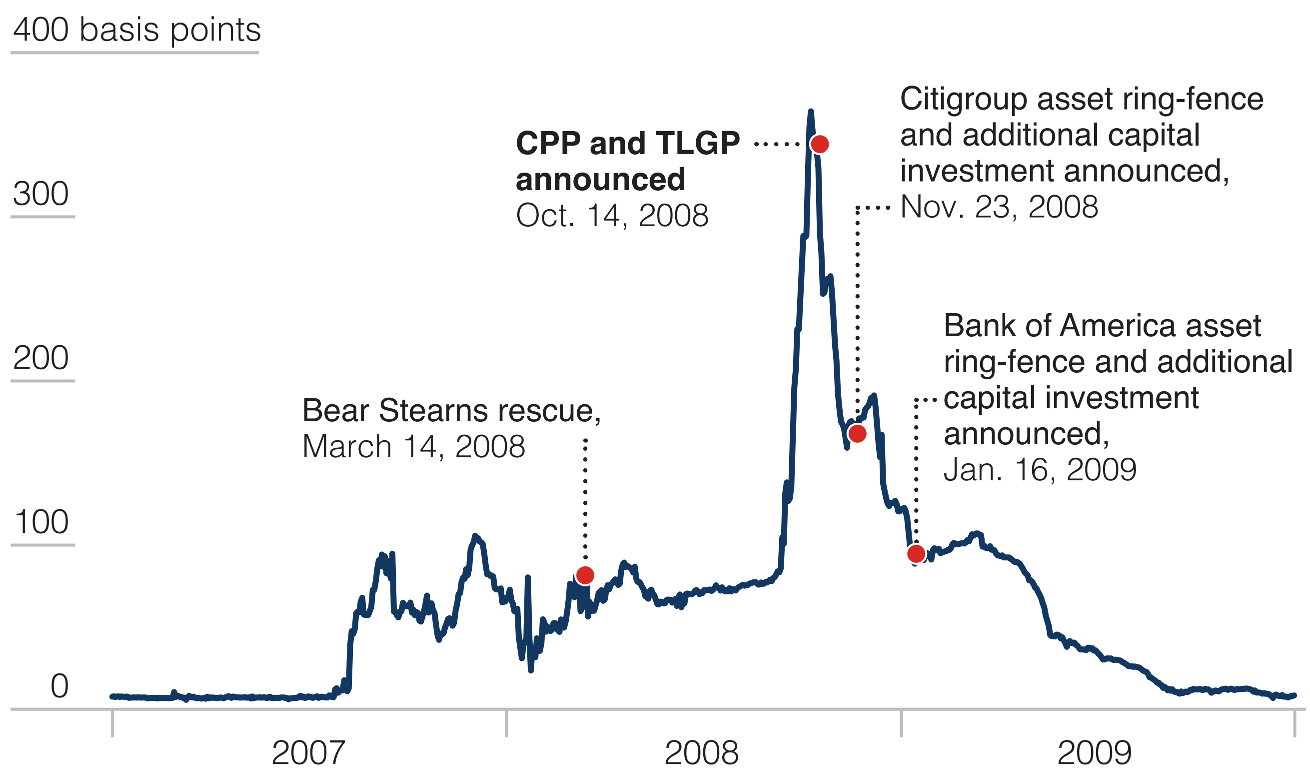
Three-Month Libor-OIS Spread



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.