

Bank Stress Tests, Bank CDS Spreads, and Three-Month Libor-OIS Spread

500 basis points



Note: Credit default swap (CDS) spreads shown are an equal-weighted average of Bank of America, Citigroup, Goldman Sachs, JPMorgan Chase, and Wells Fargo. Libor-OIS is the difference between the London Interbank Offered Rate (Libor) and the overnight indexed swap (OIS) rate.

Sources: Bloomberg Finance L.P.; IHS Markit

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