

Three-Month Libor-OIS Spread

400 basis points



Note: MBS are mortgage-backed securities; the G-7 is the Group of Seven countries: Canada, France, Germany, Italy, Japan, the United Kingdom, and the United States; the G-20 is the Group of Twenty countries: the G-7 plus Argentina, Australia, Brazil, China, India, Indonesia, Mexico, Russia, Saudi Arabia, South Africa, South Korea, Turkey, and the European Union.

Source: Bloomberg Finance L.P.

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