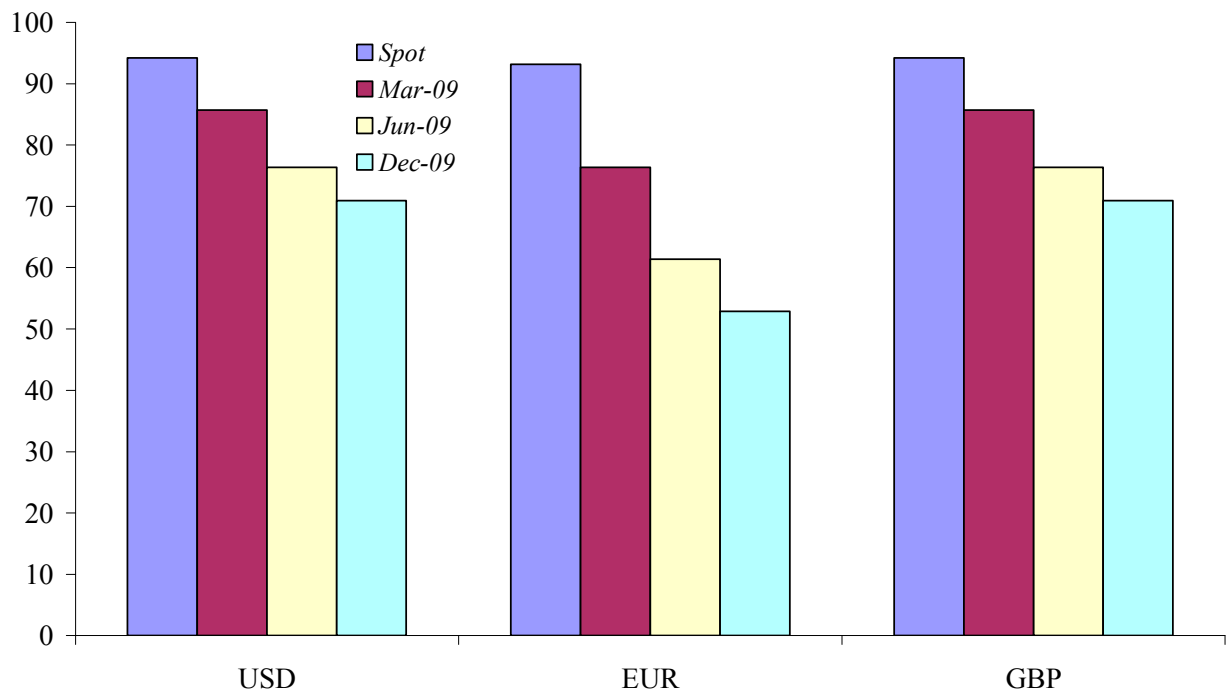


Figure 3. Spot and Forward LIBOR-OIS spreads* (bps)



Source: Bloomberg; *On January 26 2009