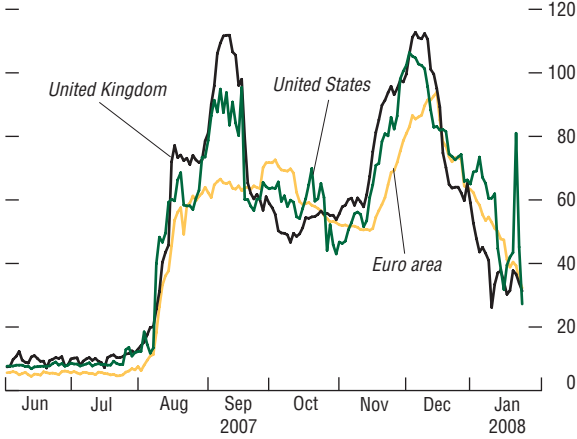


**Figure 3.8. Three-Month LIBOR to Overnight
Index Swap Spreads**

(In basis points)



Source: Bloomberg L.P.