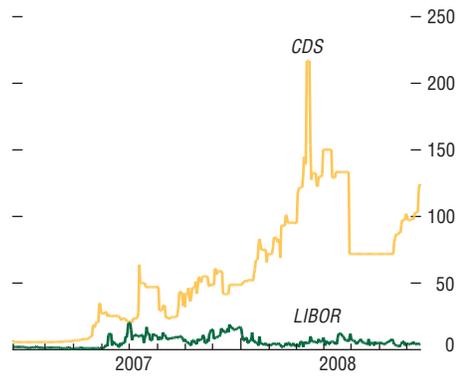


**Spread Between Highest and Lowest
Three-Month U.S. Dollar LIBOR
Contributions and Highest and Lowest
Short-Term Contributor CDS Spreads**
(In basis points)



Sources: Bloomberg L.P.; and British Bankers' Association.
Note: CDS = credit default swap.