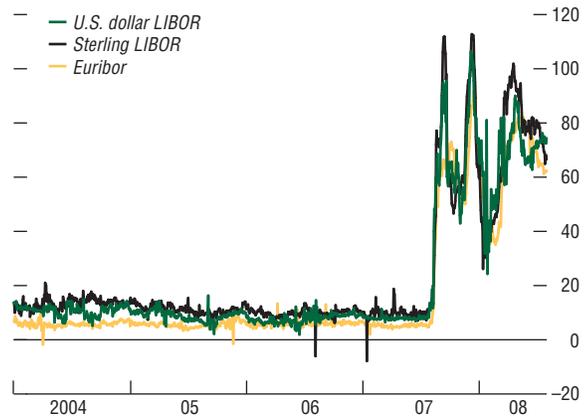


Figure 2.2. Spread Between Three-Month Uncollateralized Interbank Rates and Overnight Index Swaps
(In basis points)



Source: Bloomberg L.P.