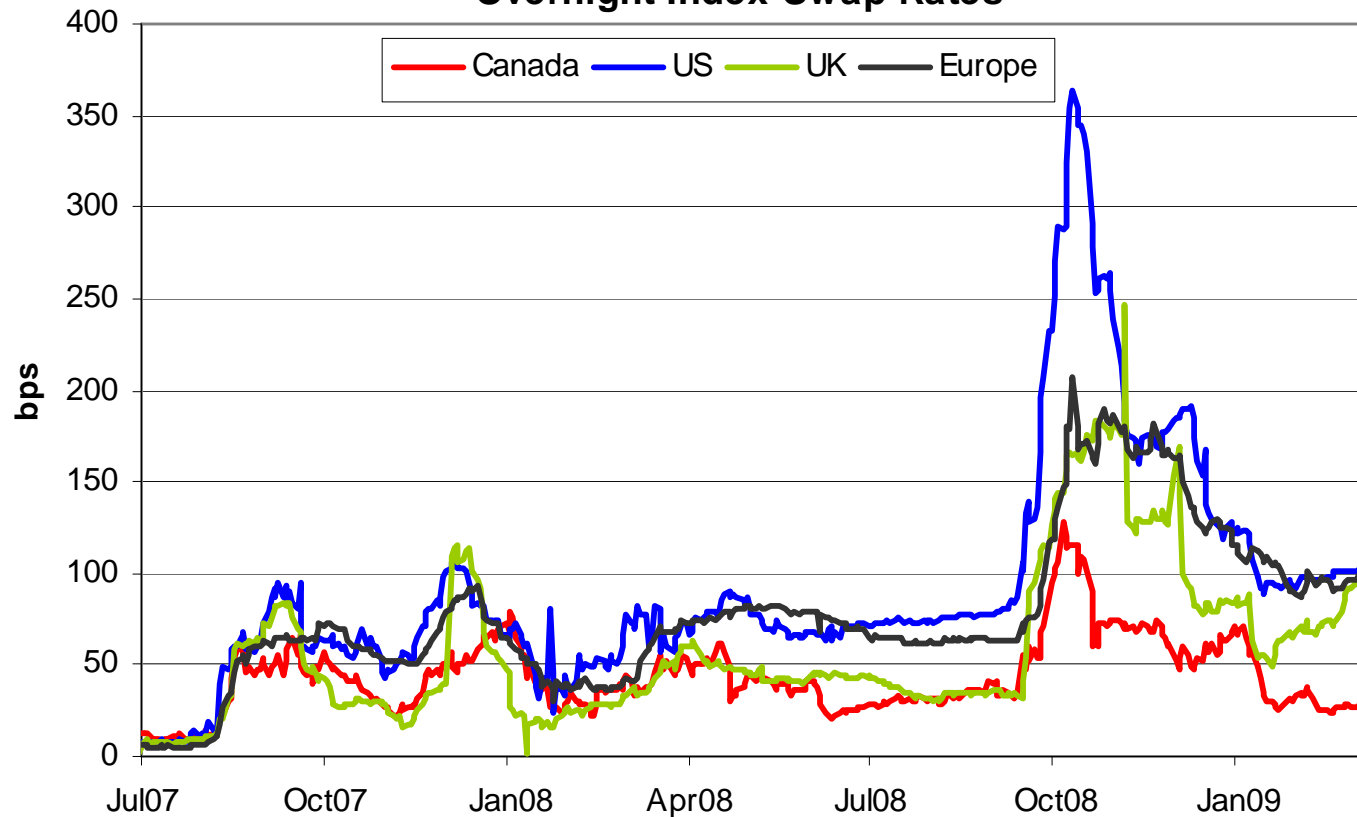




### Spreads between 3-month Interbank Offered Rates and Overnight Index Swap Rates\*

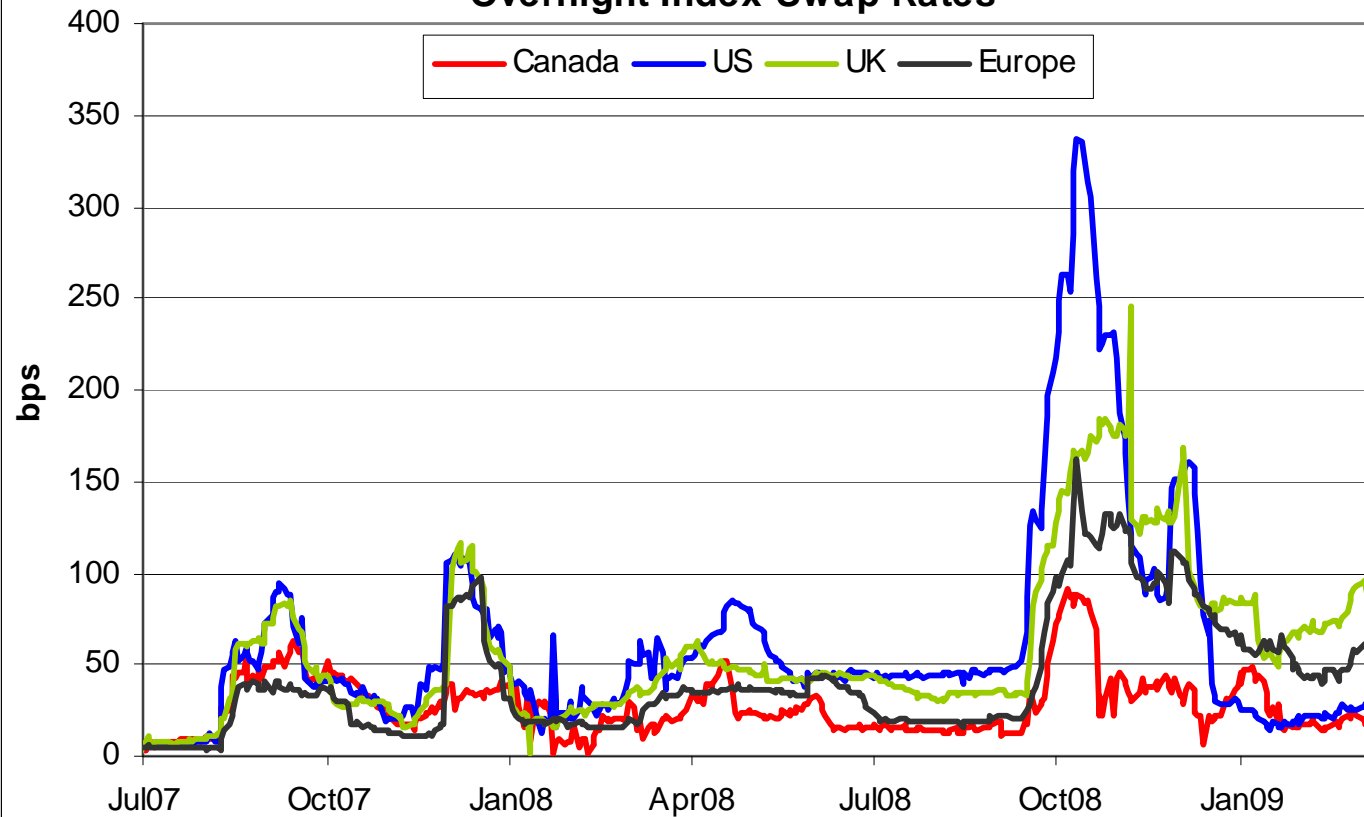


\* Canada CDOR, US and UK LIBOR, and EU EURIBOR

Source: Bloomberg; last observation made end of day on 9 March, 2009



### Spreads between 1-month Interbank Offered Rates and Overnight Index Swap Rates\*



\* Canada CDOR, US and UK LIBOR, and EU EURIBOR

Source: Bloomberg; last observation made end of day on 9 March, 2009