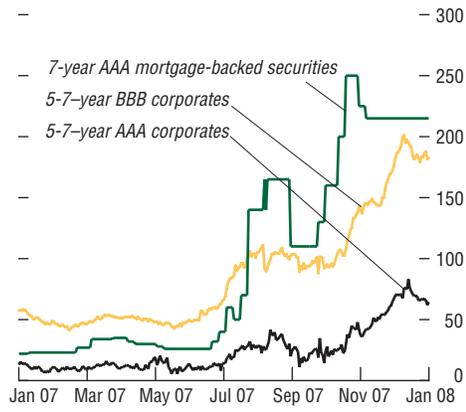


Credit Spreads on AAA Mortgage-Backed Securities Versus AAA and BBB U.S. Corporate Bonds

(In basis points)



Source: JPMorgan Chase & Co.