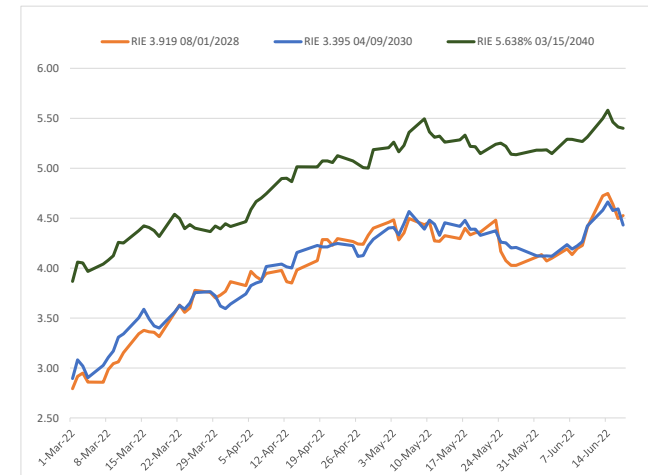
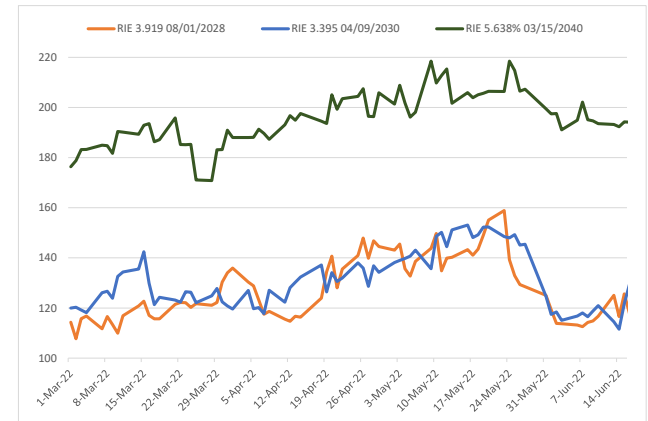


Date	G-Spread		
	RIE 3.919 08/01/2028	RIE 3.395 04/09/2030	RIE 5.638% 03/15/2040
1-Mar-22	114	120	176
2-Mar-22	108	120	179
3-Mar-22	116	119	183
4-Mar-22	117	118	183
7-Mar-22	112	126	185
8-Mar-22	117	127	185
9-Mar-22	113	124	182
10-Mar-22	110	133	190
11-Mar-22	117	134	190
14-Mar-22	121	136	189
15-Mar-22	123	142	193
16-Mar-22	117	130	194
17-Mar-22	116	121	186
18-Mar-22	116	124	187
21-Mar-22	121	123	196
22-Mar-22	122	122	185
23-Mar-22	122	126	185
24-Mar-22	120	126	185
25-Mar-22	122	122	171
28-Mar-22	121	125	171
29-Mar-22	122	128	183
30-Mar-22	130	122	183
31-Mar-22	134	121	191
1-Apr-22	136	120	188
4-Apr-22	130	127	188
5-Apr-22	129	120	188
6-Apr-22	123	120	191
7-Apr-22	117	118	190
8-Apr-22	119	127	187
11-Apr-22	116	122	193
12-Apr-22	115	128	197
13-Apr-22	117	130	195
14-Apr-22	116	132	198
18-Apr-22	124	137	195
19-Apr-22	134	126	194
20-Apr-22	141	134	205
21-Apr-22	128	131	199
22-Apr-22	136	132	204
25-Apr-22	141	138	204
26-Apr-22	148	136	207
27-Apr-22	140	129	196
28-Apr-22	147	137	196
29-Apr-22	144	134	206
2-May-22	143	138	201
3-May-22	145	139	209
4-May-22	136	140	202
5-May-22	133	141	196
6-May-22	139	143	198
9-May-22	144	136	218
10-May-22	150	149	210
11-May-22	135	150	213
12-May-22	140	144	215
13-May-22	140	151	202
16-May-22	143	153	206
17-May-22	141	148	204
18-May-22	144	149	205
19-May-22	149	152	206
20-May-22	155	152	206
23-May-22	159	148	206
24-May-22	139	148	218
25-May-22	133	149	215
26-May-22	129	145	207
27-May-22	129	145	207

Date	Yield		
	RIE 3.919 08/01/2028	RIE 3.395 04/09/2030	RIE 5.638% 03/15/2040
1-Mar-22	2.79	2.89	3.87
2-Mar-22	2.92	3.08	4.06
3-Mar-22	2.95	3.02	4.05
4-Mar-22	2.86	2.90	3.97
7-Mar-22	2.86	3.03	4.04
8-Mar-22	2.98	3.10	4.08
9-Mar-22	3.04	3.17	4.12
10-Mar-22	3.06	3.31	4.26
11-Mar-22	3.15	3.34	4.25
14-Mar-22	3.34	3.50	4.37
15-Mar-22	3.38	3.59	4.42
16-Mar-22	3.36	3.49	4.41
17-Mar-22	3.36	3.42	4.37
18-Mar-22	3.31	3.40	4.32
21-Mar-22	3.55	3.56	4.54
22-Mar-22	3.63	3.63	4.50
23-Mar-22	3.56	3.59	4.39
24-Mar-22	3.60	3.65	4.44
25-Mar-22	3.78	3.75	4.40
28-Mar-22	3.76	3.76	4.37
29-Mar-22	3.70	3.72	4.42
30-Mar-22	3.73	3.62	4.39
31-Mar-22	3.77	3.59	4.44
1-Apr-22	3.86	3.64	4.42
4-Apr-22	3.82	3.74	4.46
5-Apr-22	3.97	3.82	4.59
6-Apr-22	3.91	3.85	4.67
7-Apr-22	3.88	3.87	4.70
8-Apr-22	3.95	4.02	4.74
11-Apr-22	3.98	4.04	4.90
12-Apr-22	3.86	4.01	4.90
13-Apr-22	3.85	4.00	4.87
14-Apr-22	3.98	4.16	5.01
18-Apr-22	4.07	4.23	5.01
19-Apr-22	4.28	4.21	5.07
20-Apr-22	4.28	4.21	5.07
21-Apr-22	4.23	4.24	5.06
22-Apr-22	4.30	4.25	5.13
25-Apr-22	4.27	4.23	5.07
26-Apr-22	4.24	4.12	5.04
27-Apr-22	4.24	4.13	5.01
28-Apr-22	4.33	4.23	5.00
29-Apr-22	4.40	4.29	5.19
2-May-22	4.46	4.40	5.20
3-May-22	4.48	4.41	5.26
4-May-22	4.28	4.33	5.16
5-May-22	4.35	4.45	5.23
6-May-22	4.50	4.57	5.36
9-May-22	4.43	4.39	5.49
10-May-22	4.46	4.48	5.36
11-May-22	4.27	4.44	5.31
12-May-22	4.27	4.33	5.32
13-May-22	4.32	4.45	5.26
16-May-22	4.30	4.42	5.28
17-May-22	4.40	4.48	5.33
18-May-22	4.33	4.39	5.22
19-May-22	4.35	4.39	5.22
20-May-22	4.36	4.33	5.15
23-May-22	4.48	4.37	5.24
24-May-22	4.17	4.26	5.25
25-May-22	4.07	4.25	5.22
26-May-22	4.03	4.20	5.14
27-May-22	4.03	4.21	5.13

Source: J.P. Morgan DataQuery



31-May-22	125	125	199	31-May-22	4.11	4.12	5.18
1-Jun-22	119	117	197	1-Jun-22	4.14	4.12	5.18
2-Jun-22	114	118	198	2-Jun-22	4.07	4.12	5.18
3-Jun-22	114	115	191	3-Jun-22	4.10	4.12	5.15
6-Jun-22	113	117	195	6-Jun-22	4.19	4.24	5.29
7-Jun-22	113	118	202	7-Jun-22	4.13	4.19	5.29
8-Jun-22	114	116	195	8-Jun-22	4.20	4.22	5.28
9-Jun-22	115	119	195	9-Jun-22	4.23	4.26	5.27
10-Jun-22	117	121	194	10-Jun-22	4.41	4.42	5.31
13-Jun-22	125	115	193	13-Jun-22	4.72	4.58	5.50
14-Jun-22	117	112	192	14-Jun-22	4.75	4.66	5.58
15-Jun-22	126	122	194	15-Jun-22	4.64	4.58	5.46
16-Jun-22	118	130	194	16-Jun-22	4.50	4.59	5.41
17-Jun-22	119	113	194	17-Jun-22	4.53	4.43	5.40