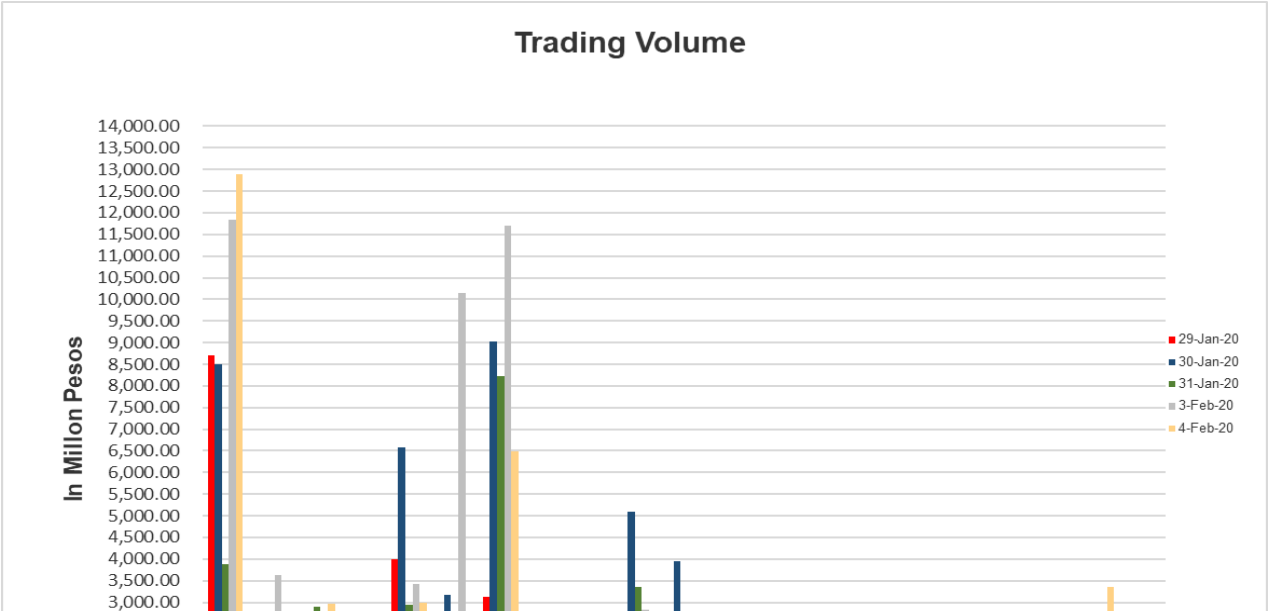
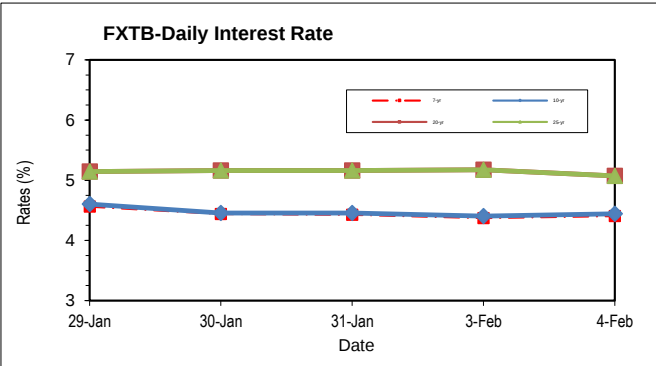
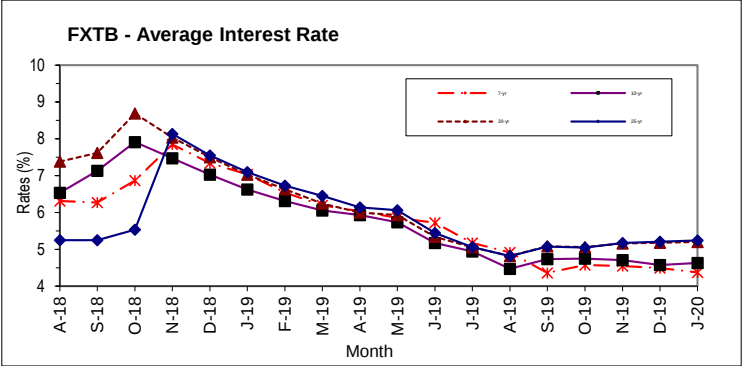
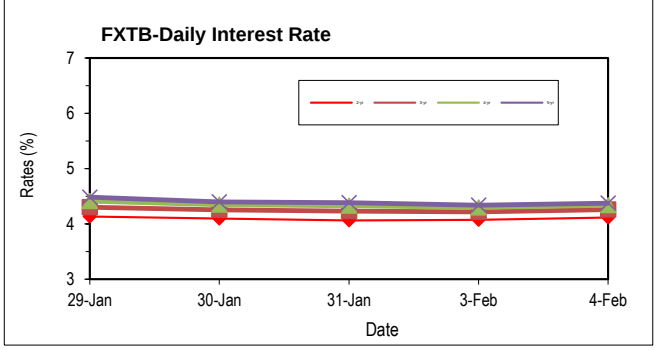
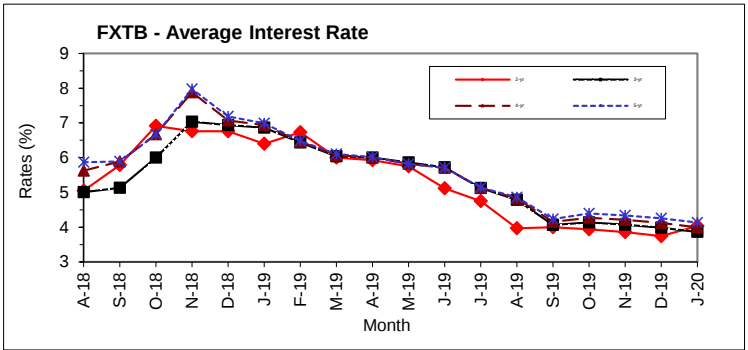
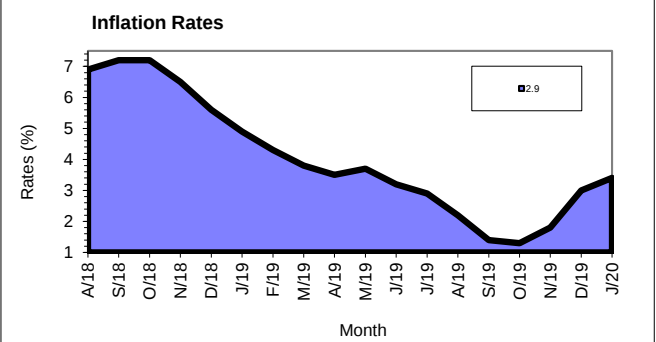
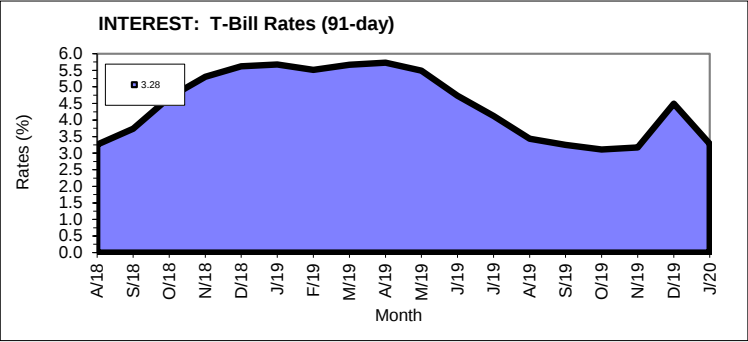
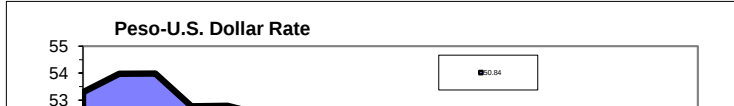
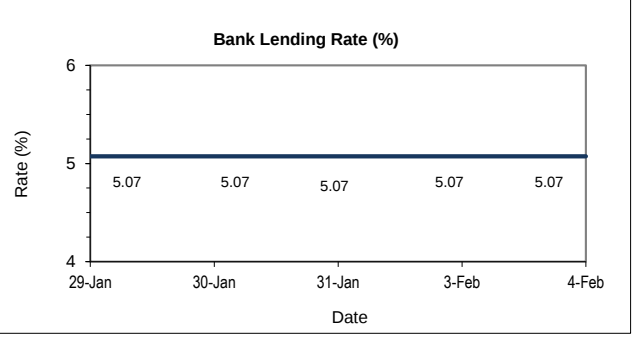
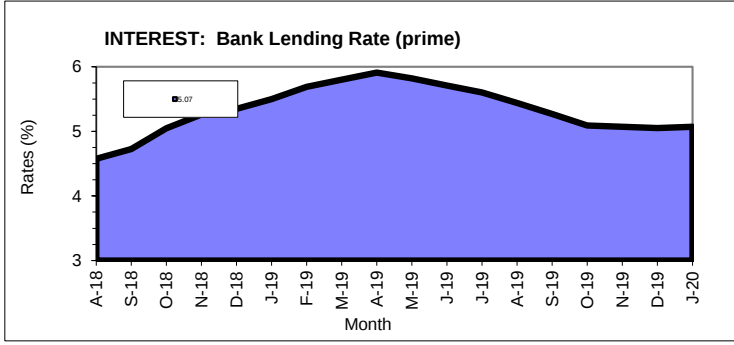
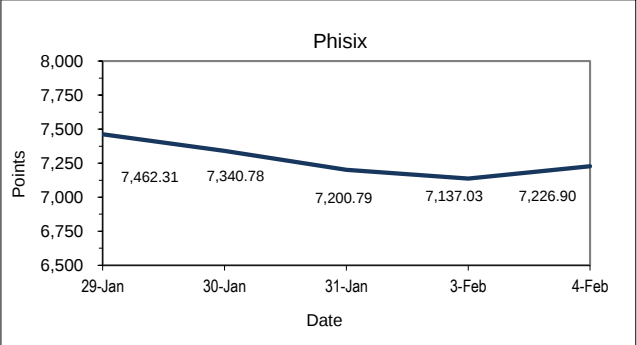
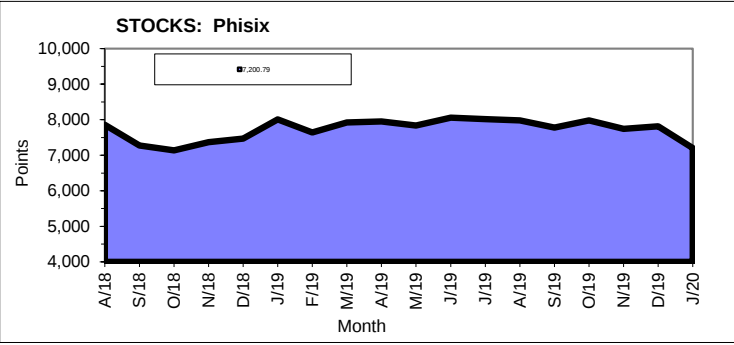
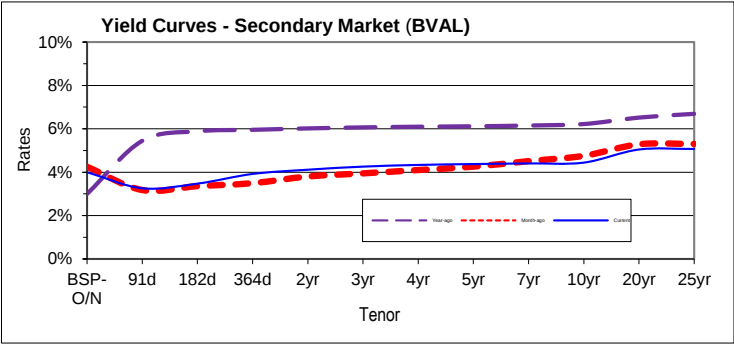
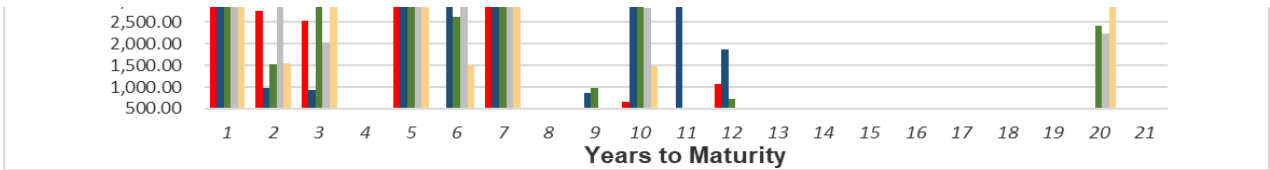
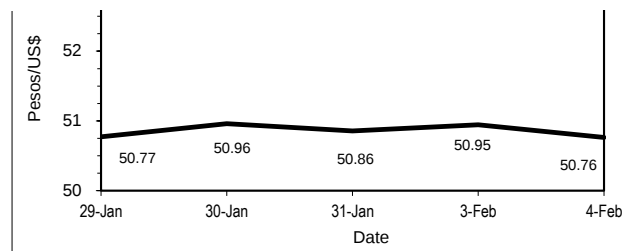
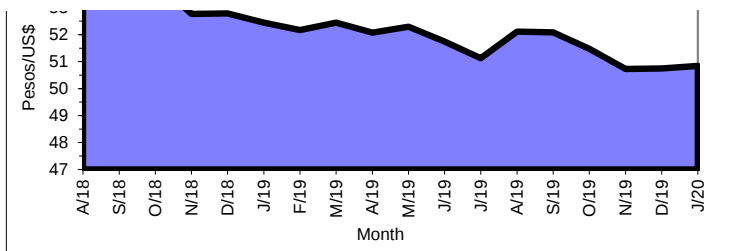


D. MARKET TRENDS note: Data points beginning October 29, 2018 are based on Bloomberg Valuation (BVAL) methodology, following the phasing out of R2 reference rates.







Prepared by:

Financial Market Monitoring and Analysis Division
 Research Service, Planning and Policy SubSector
 Date: 2/5/2020 0:00

ORIGINAL SIGNED

DC, FMMAD