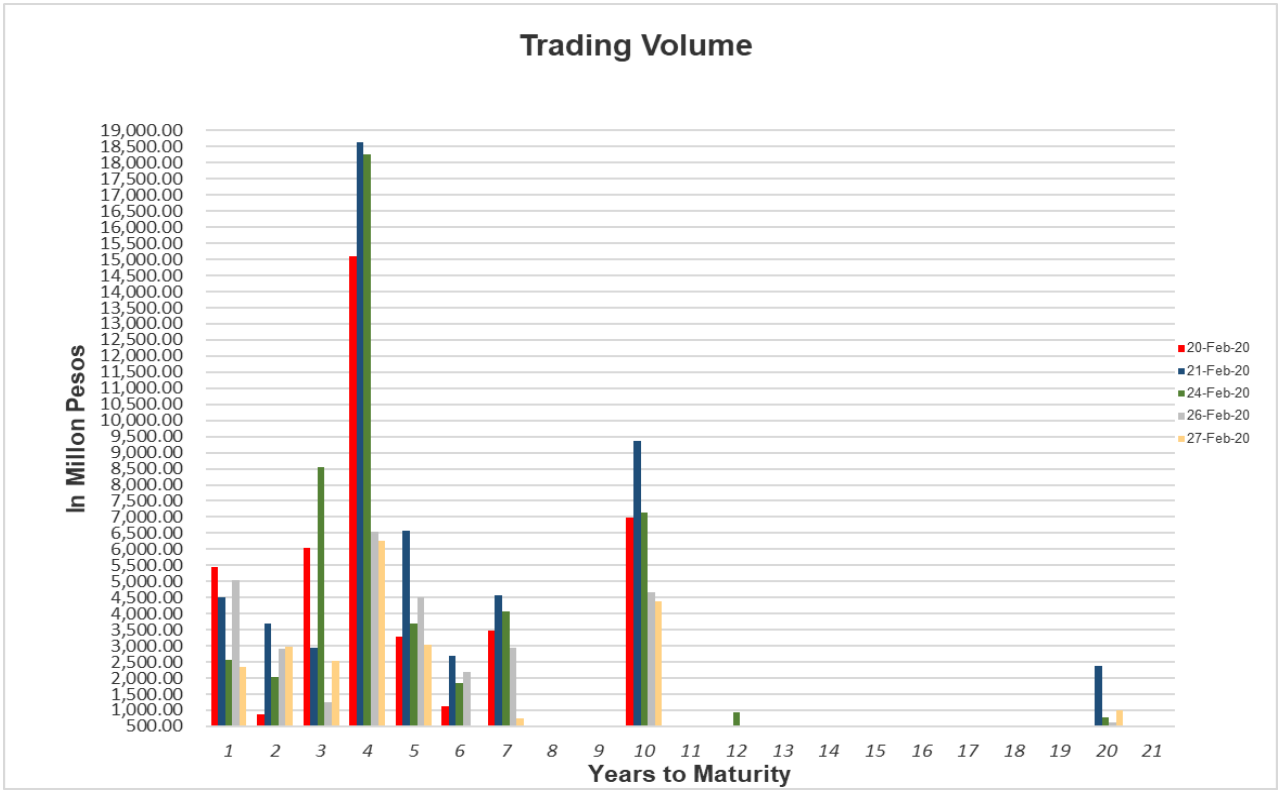
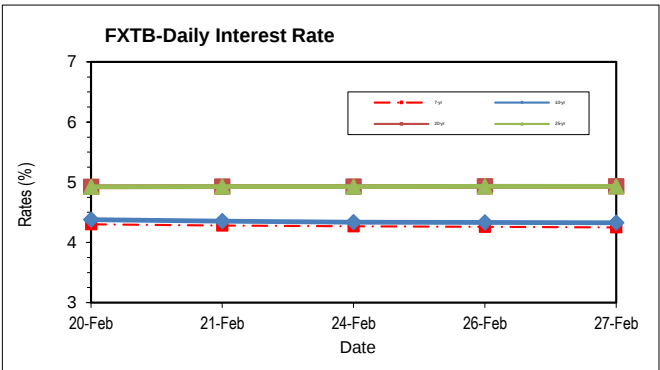
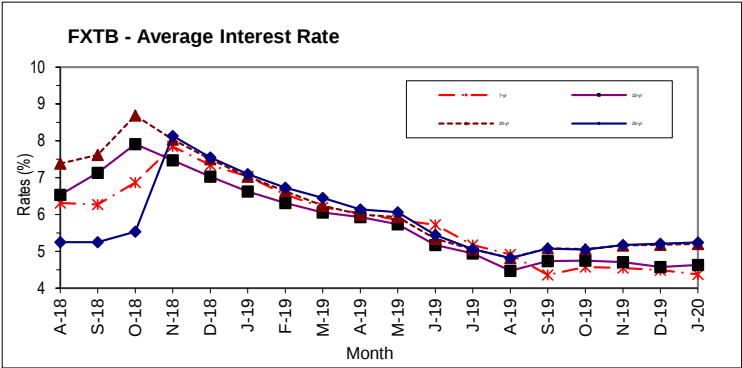
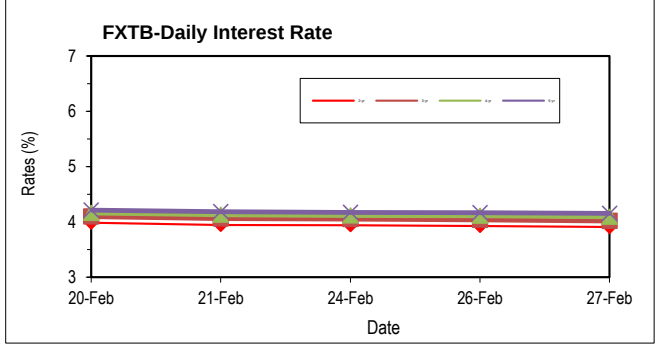
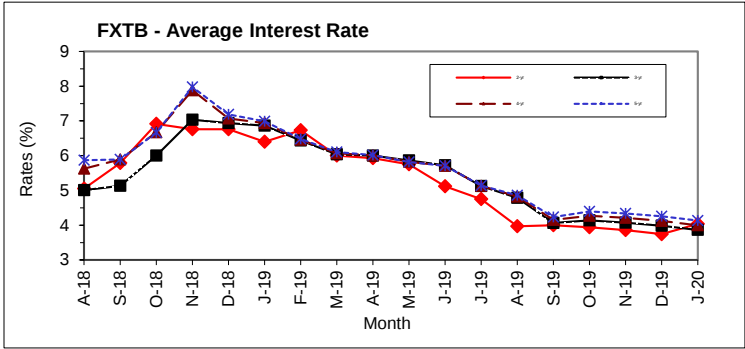
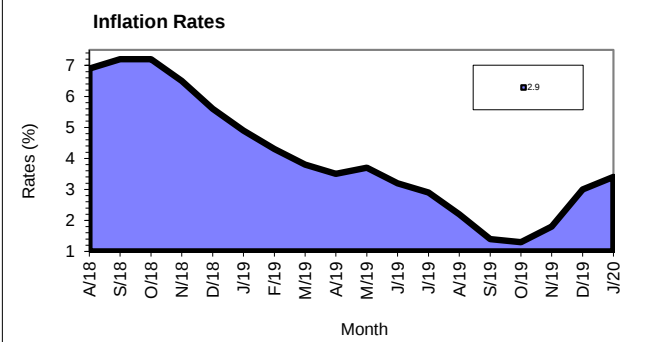
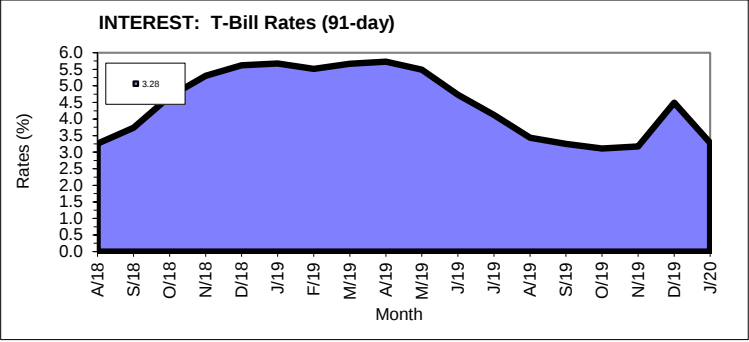
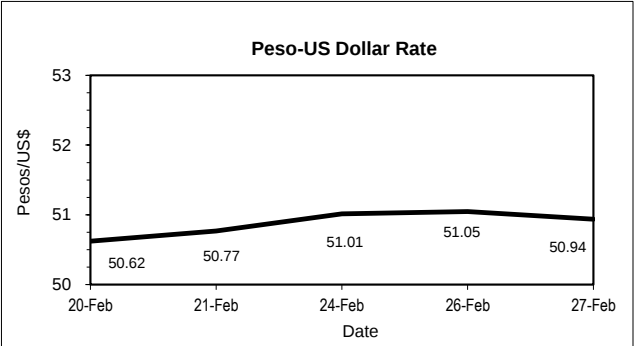
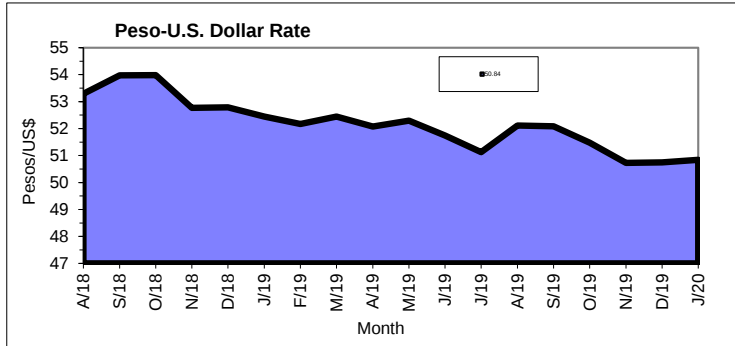
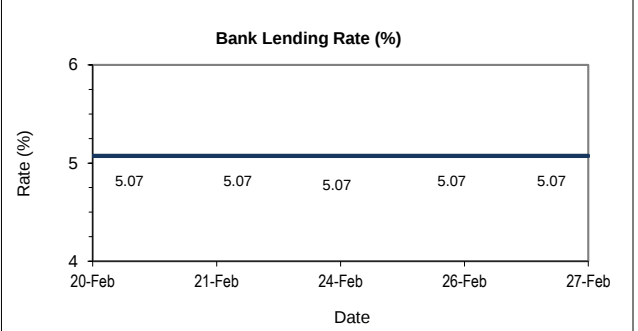
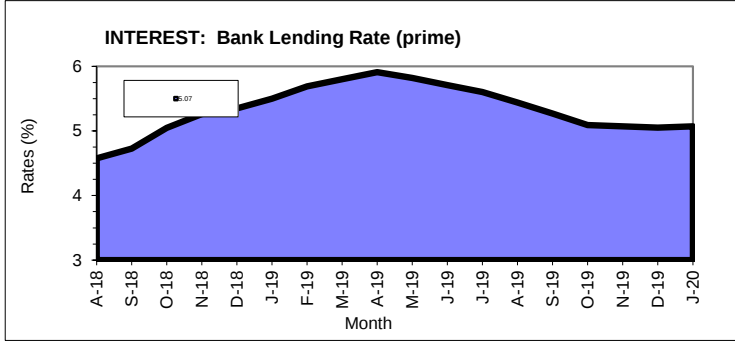
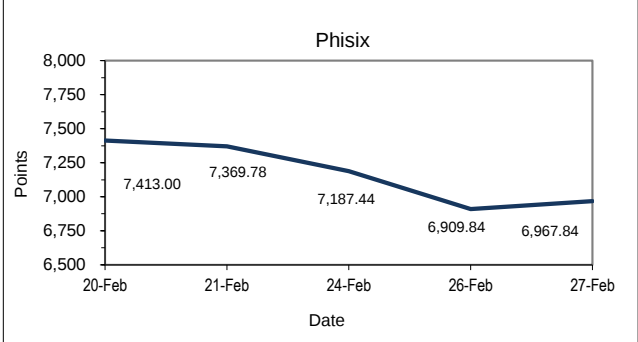
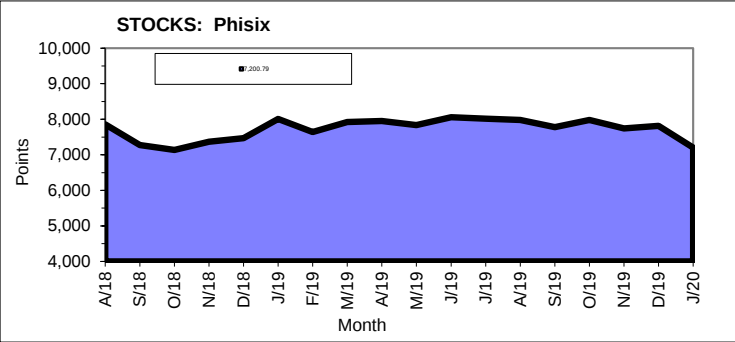
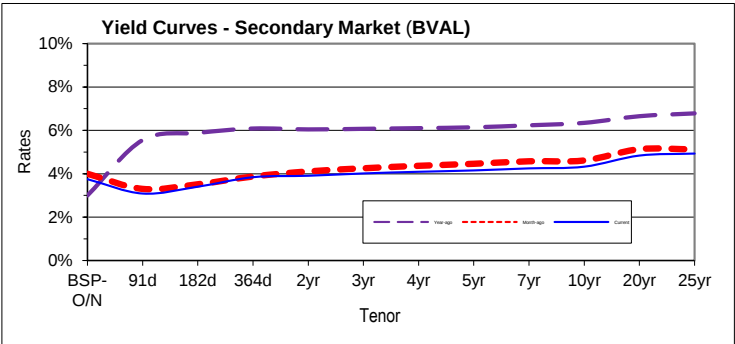


D. **MARKET TRENDS** note: Data points beginning October 29, 2018 are based on **Bloomberg Valuation (BVAL)** methodology, following the phasing out of R2 reference rates.





Prepared by:
Financial Market Monitoring and Analysis Division
Research Service, Planning and Policy SubSector
Date: 2/28/2020 0:00

ORIGINAL SIGNED
DC, FMMAD