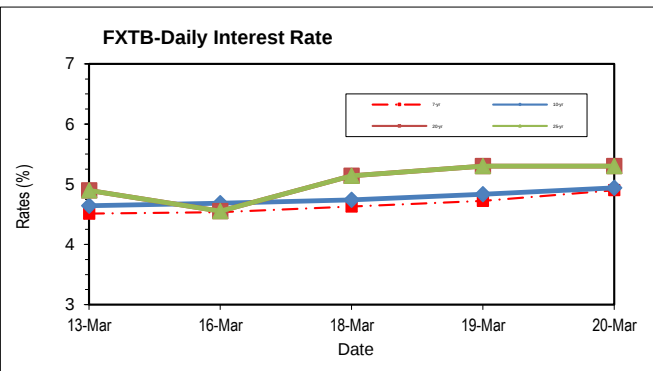
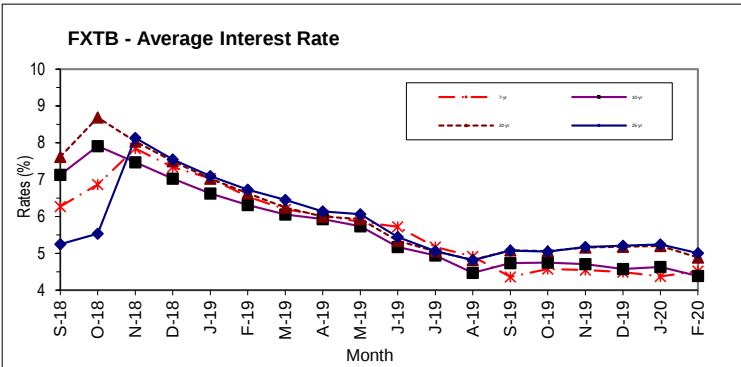
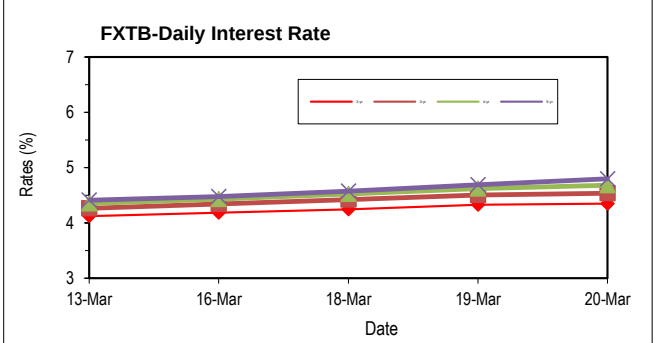
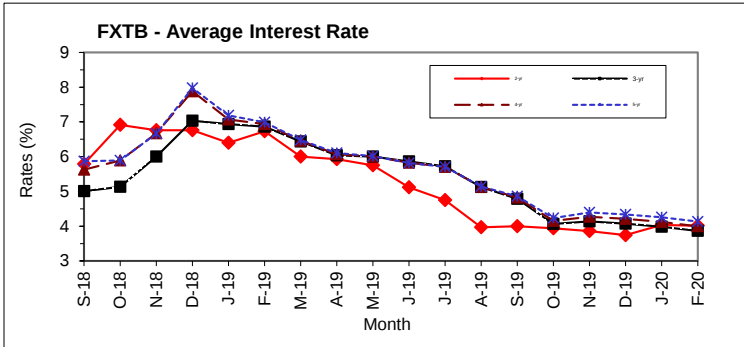
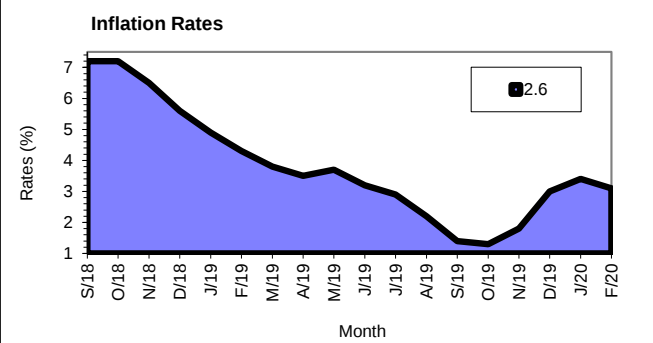
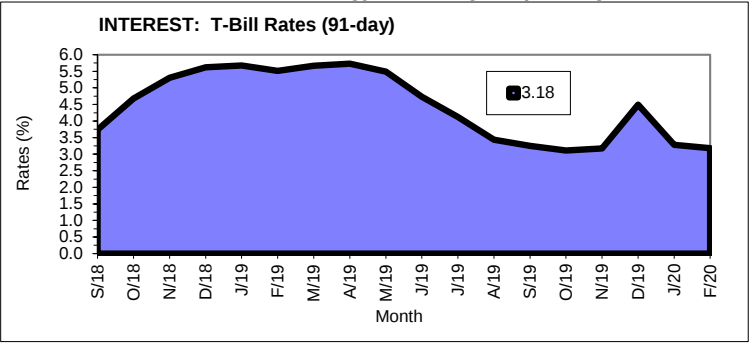
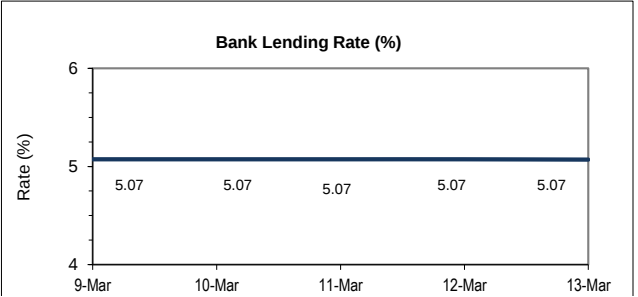
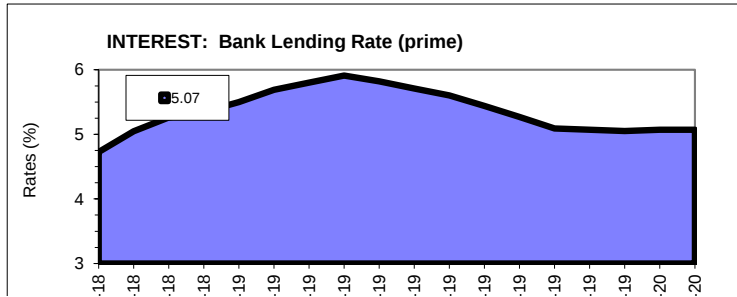
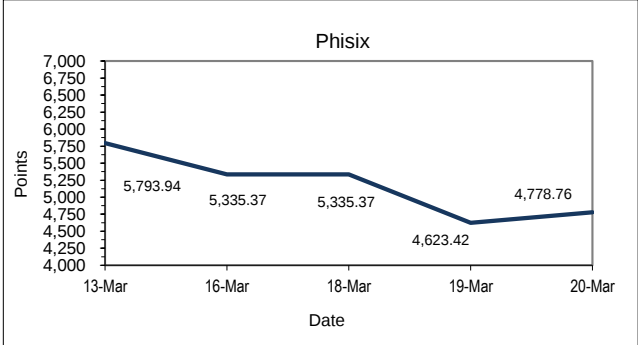
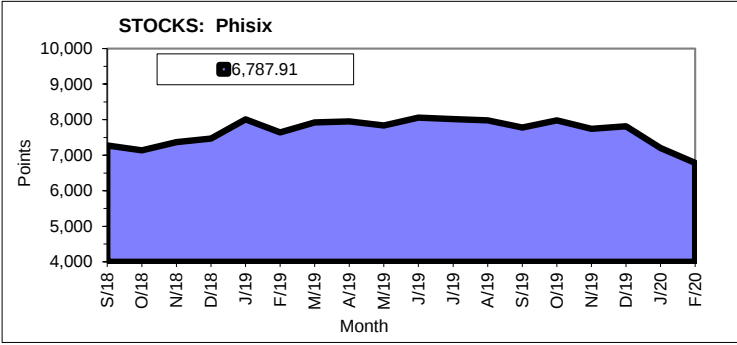
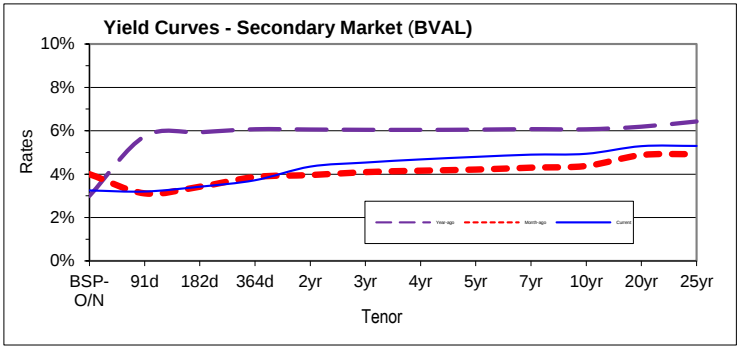
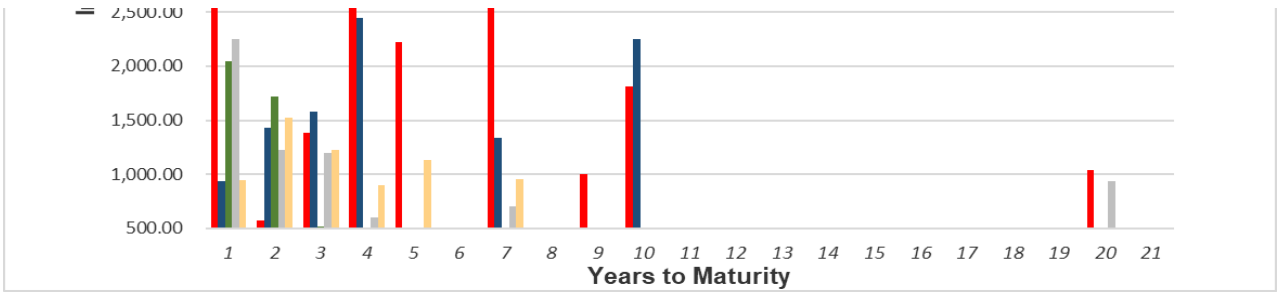


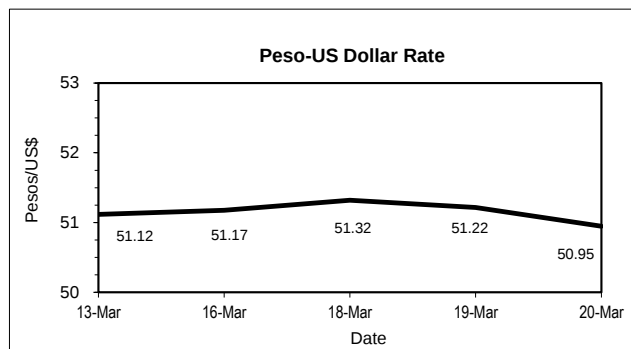
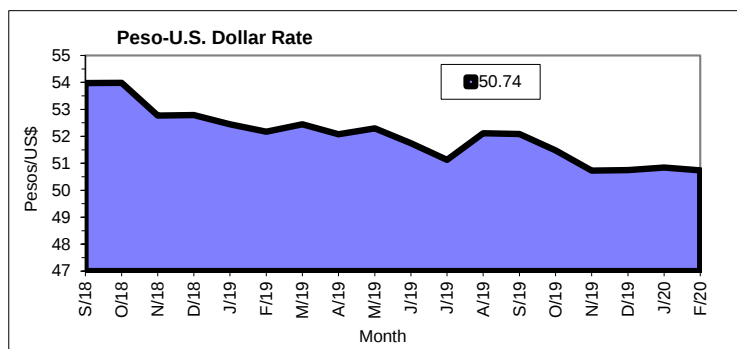
D. **MARKET TRENDS** note: Data points beginning October 29, 2018 are based on **Bloomberg Valuation (BVAL)** methodology, following the phasing out of R2 reference rates.





S O N D J F M A M J J A S O N D J F
Month

Date



Prepared by:

Financial Market Monitoring and Analysis Division
Research Service, Planning and Policy SubSector
Date: 3/23/2020 0:00

ORIGINAL SIGNED

DC, FMMAD