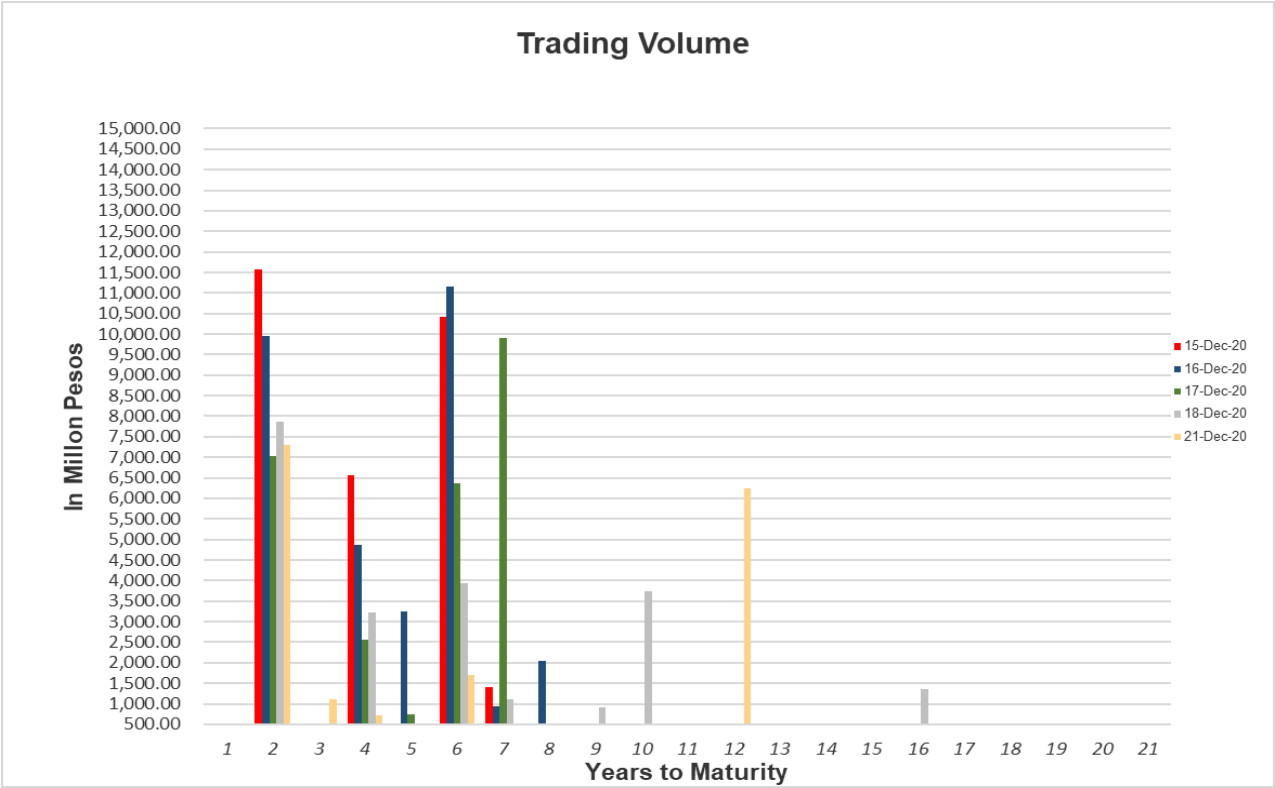
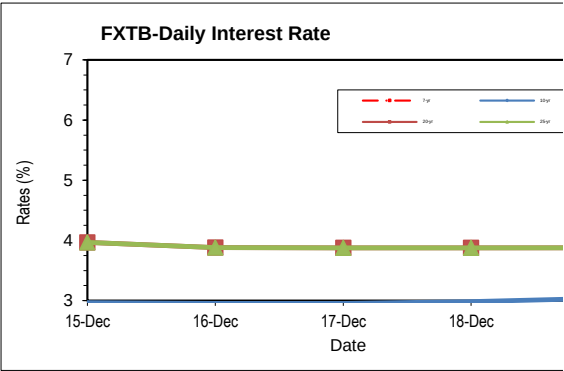
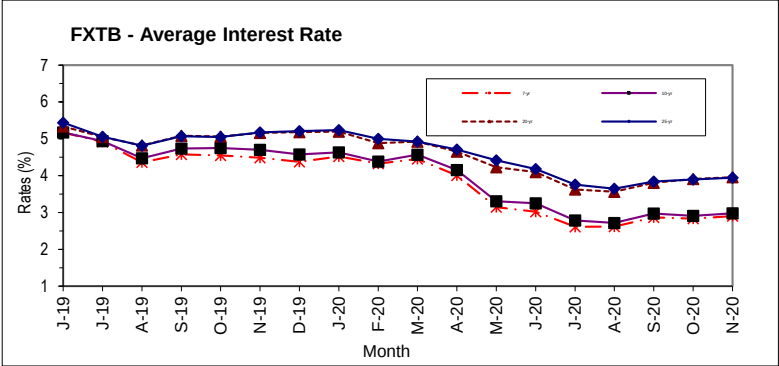
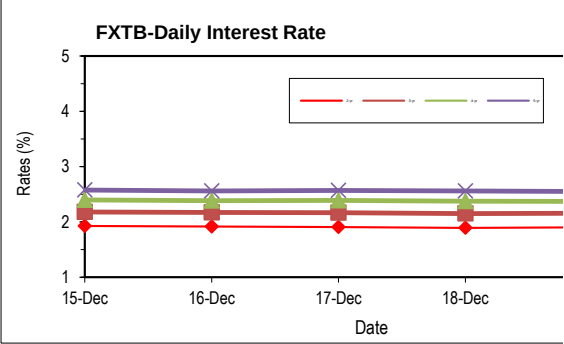
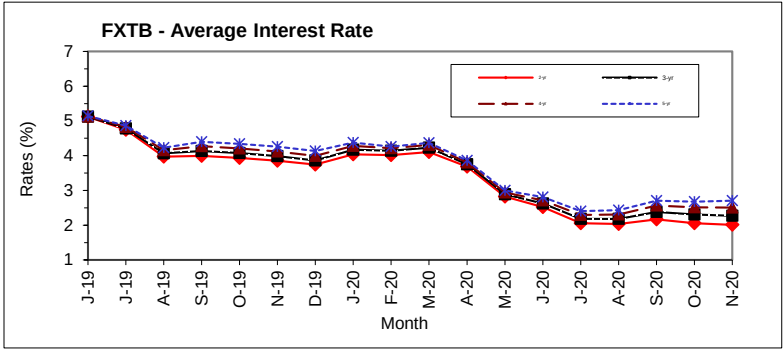
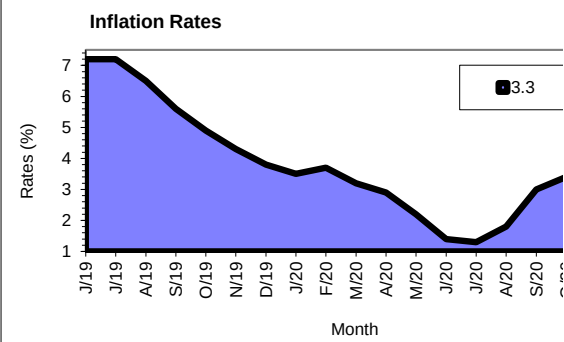
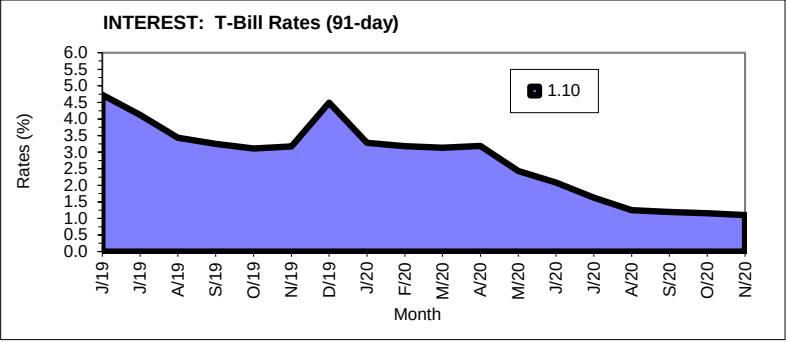
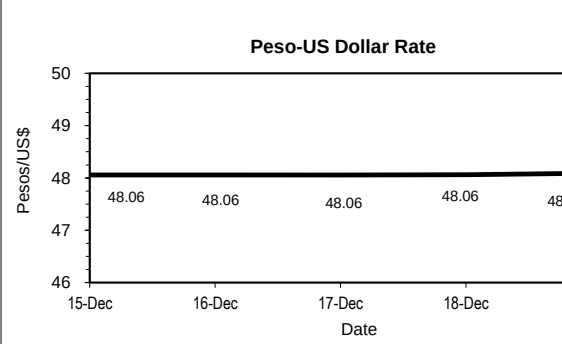
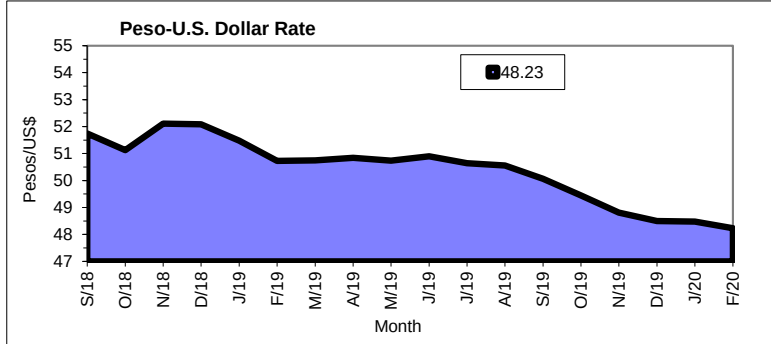
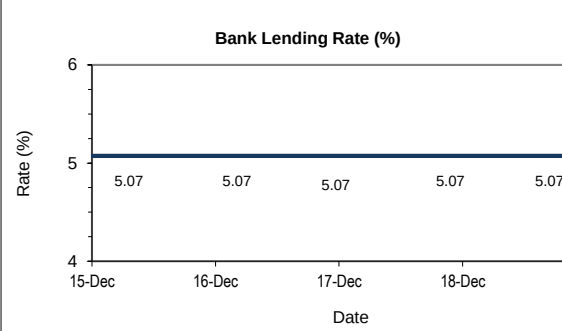
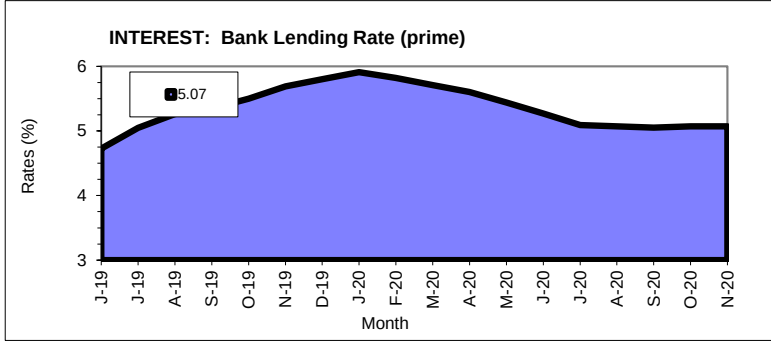
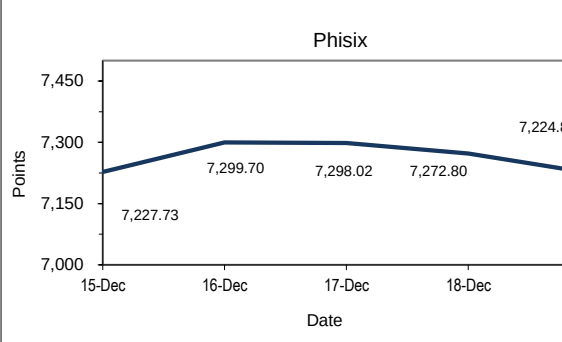
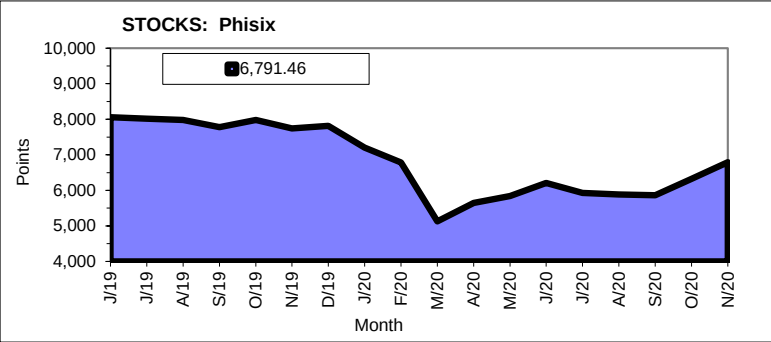
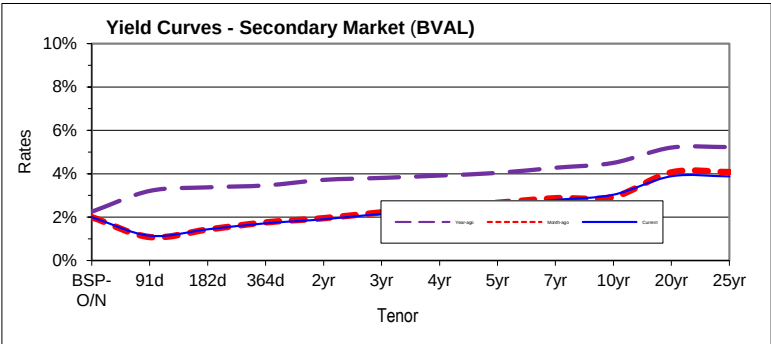


D. MARKET TRENDS note: Data points beginning October 29, 2018 are based on Bloomberg Valuation (BVAL) methodology, following the phasing out of R2 reference rates.





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Date: 12/29/2020 0:00

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