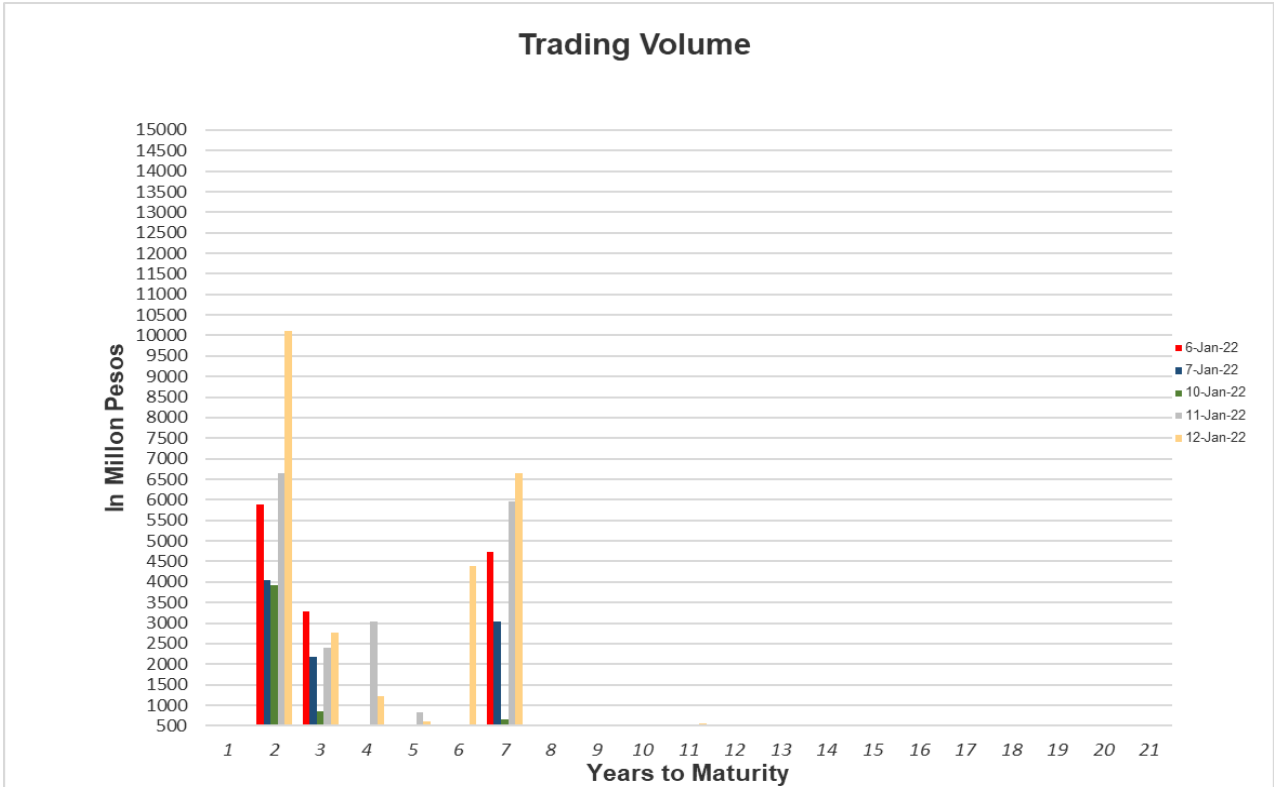
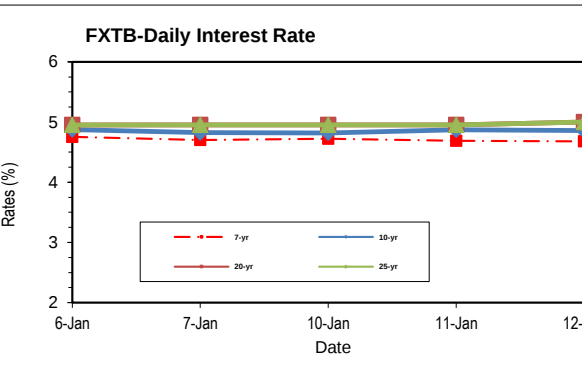
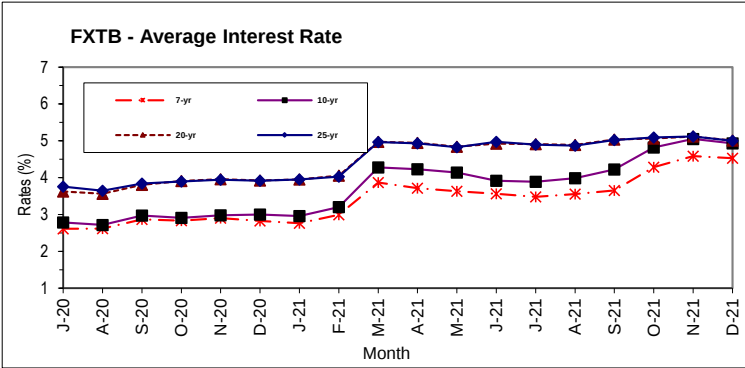
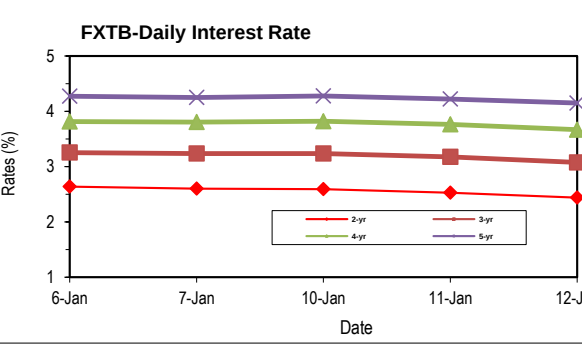
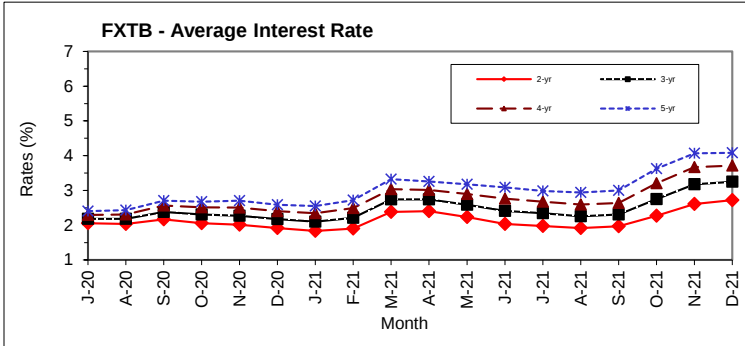
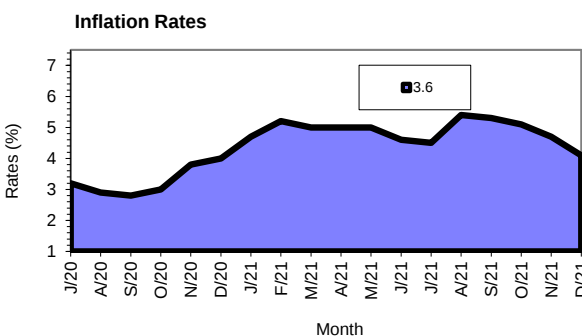
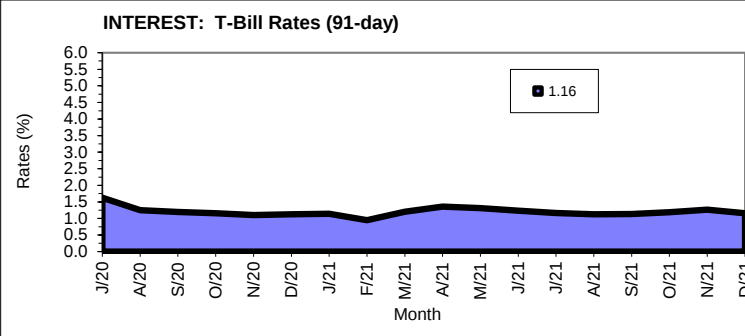
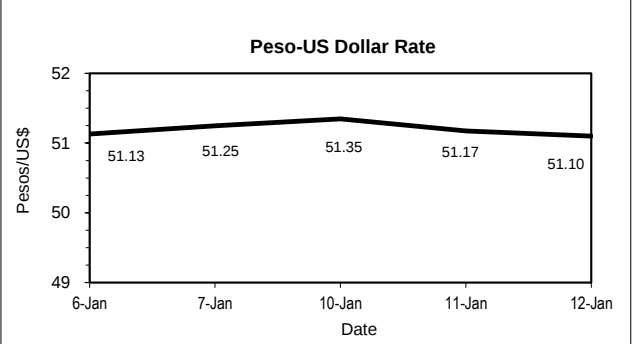
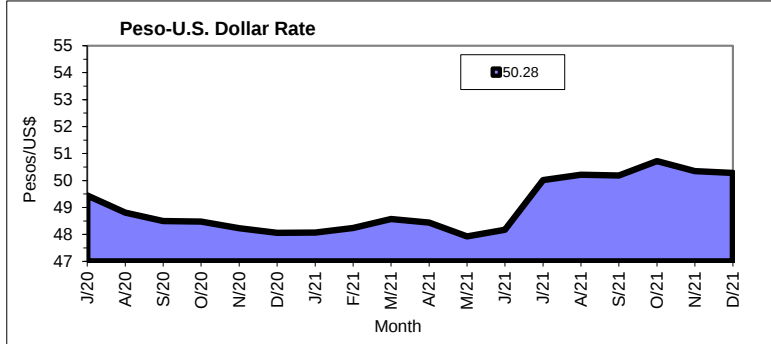
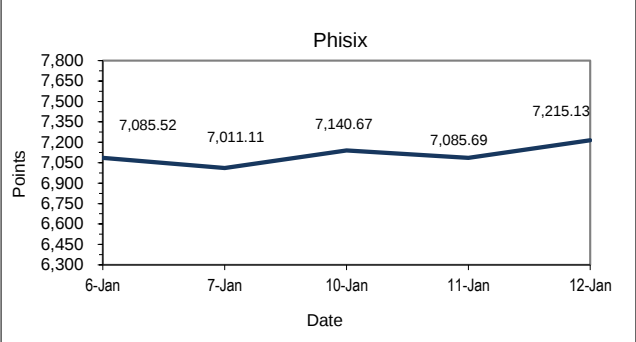
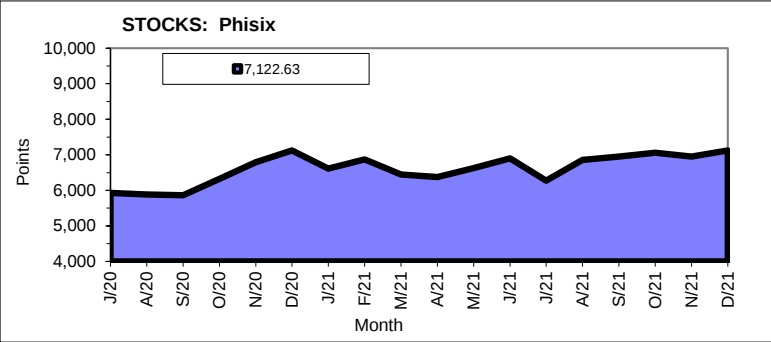
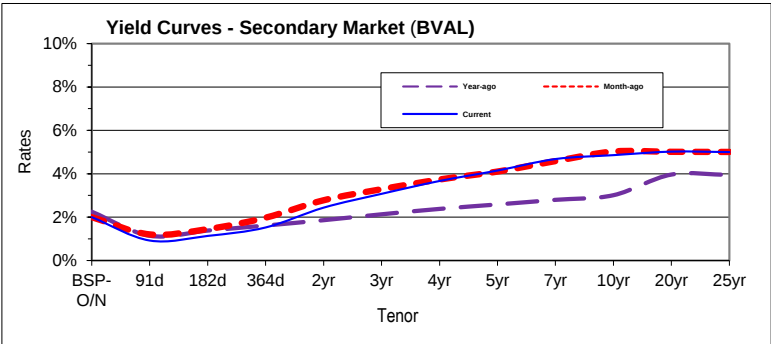


D. **MARKET TRENDS** note: Data points beginning October 29, 2018 are based on **Bloomberg Valuation (BVAL)** methodology, following the phasing out of R2 reference rates.





Prepared by:  
Financial Market Monitoring and Analysis Division  
Research Service, Planning and Policy SubSector  
Date: 1/27/2022 0:00

ORIGINAL SIGNED  
DC, FMMAD