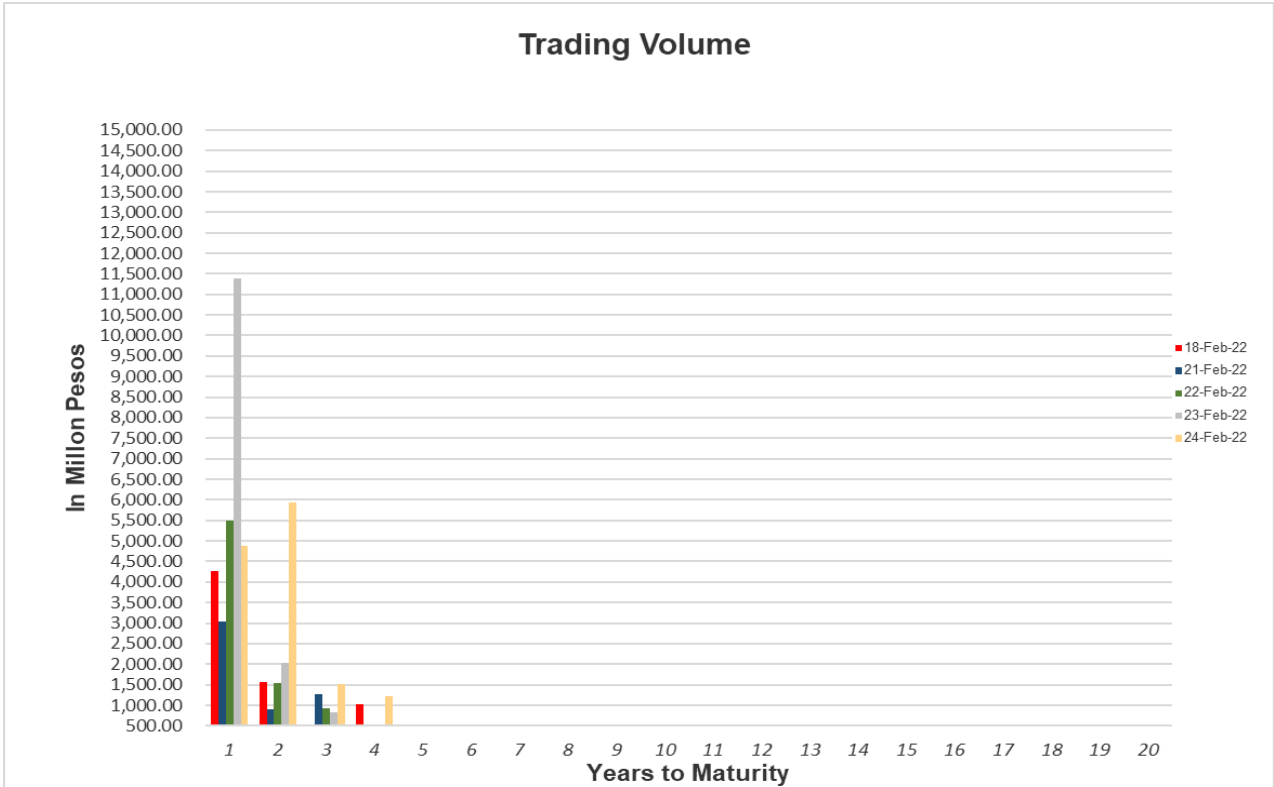
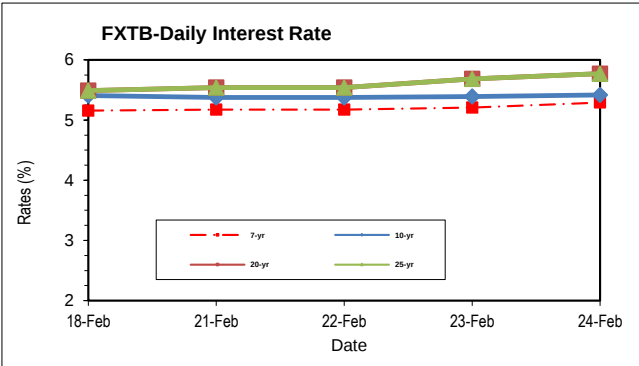
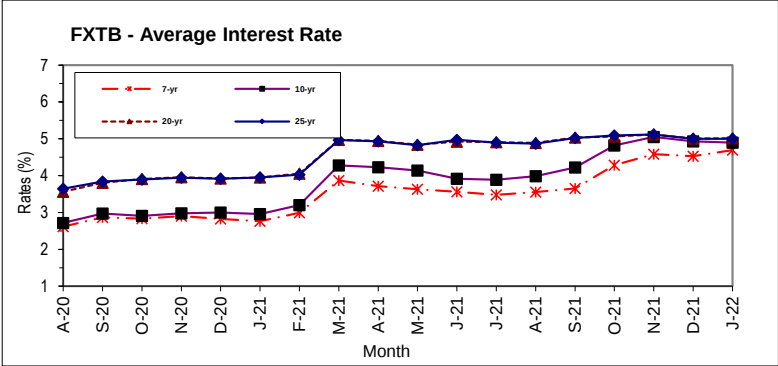
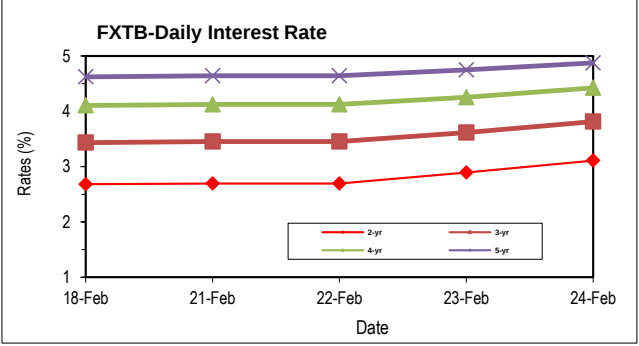
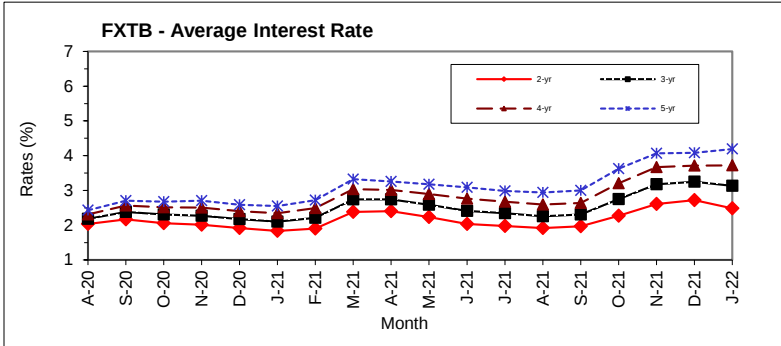
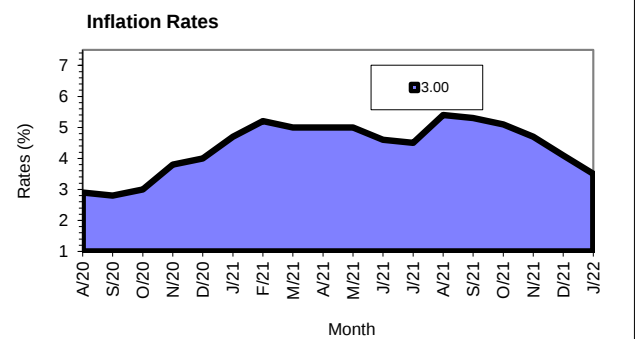
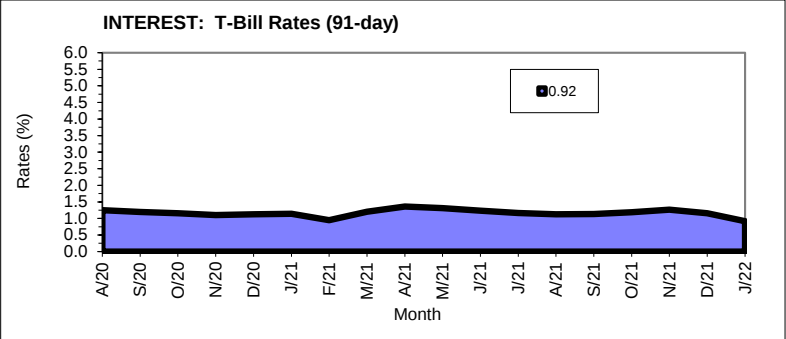
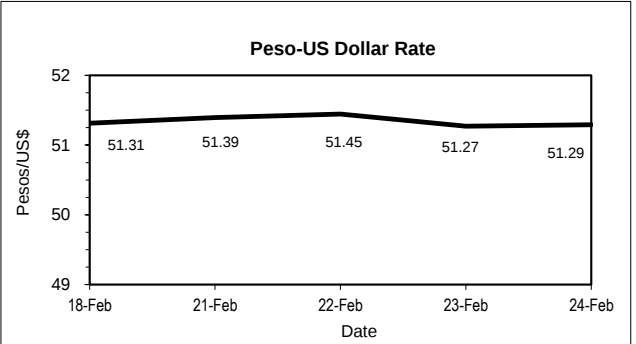
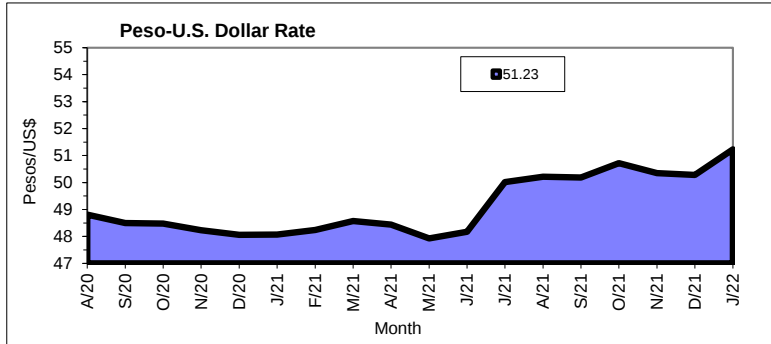
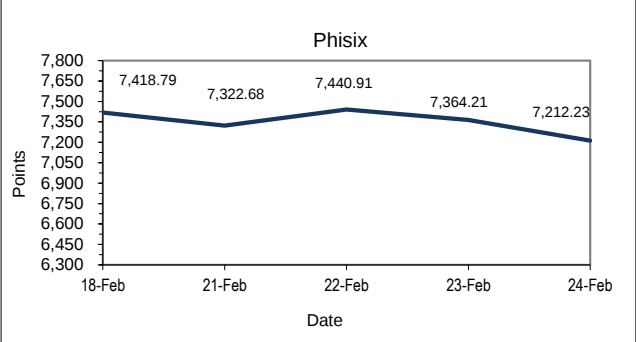
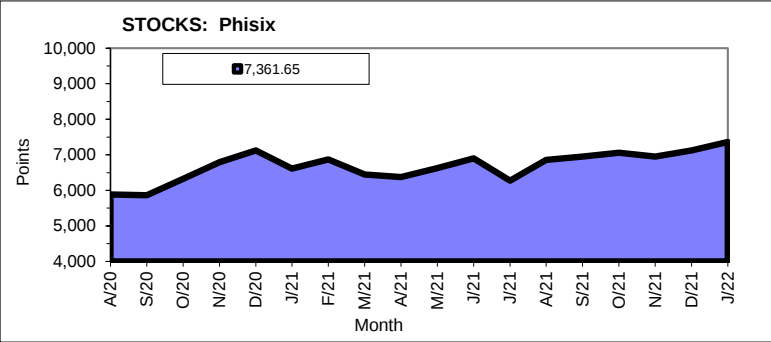
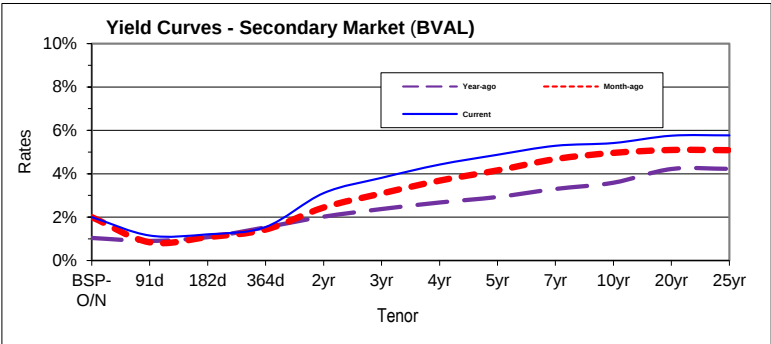


D. **MARKET TRENDS** note: Data points beginning October 29, 2018 are based on **Bloomberg Valuation (BVAL)** methodology, following the phasing out of R2 reference rates.





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Date: 2/28/2022 0:00

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