

1/4

100
↘

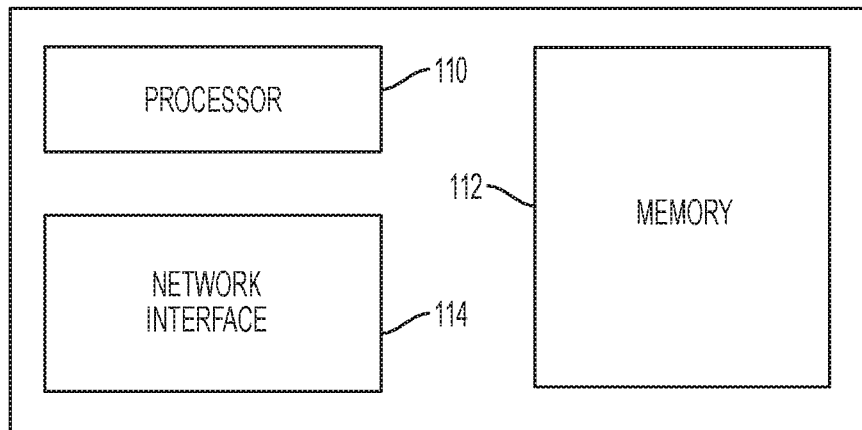


FIG. 1

2/4

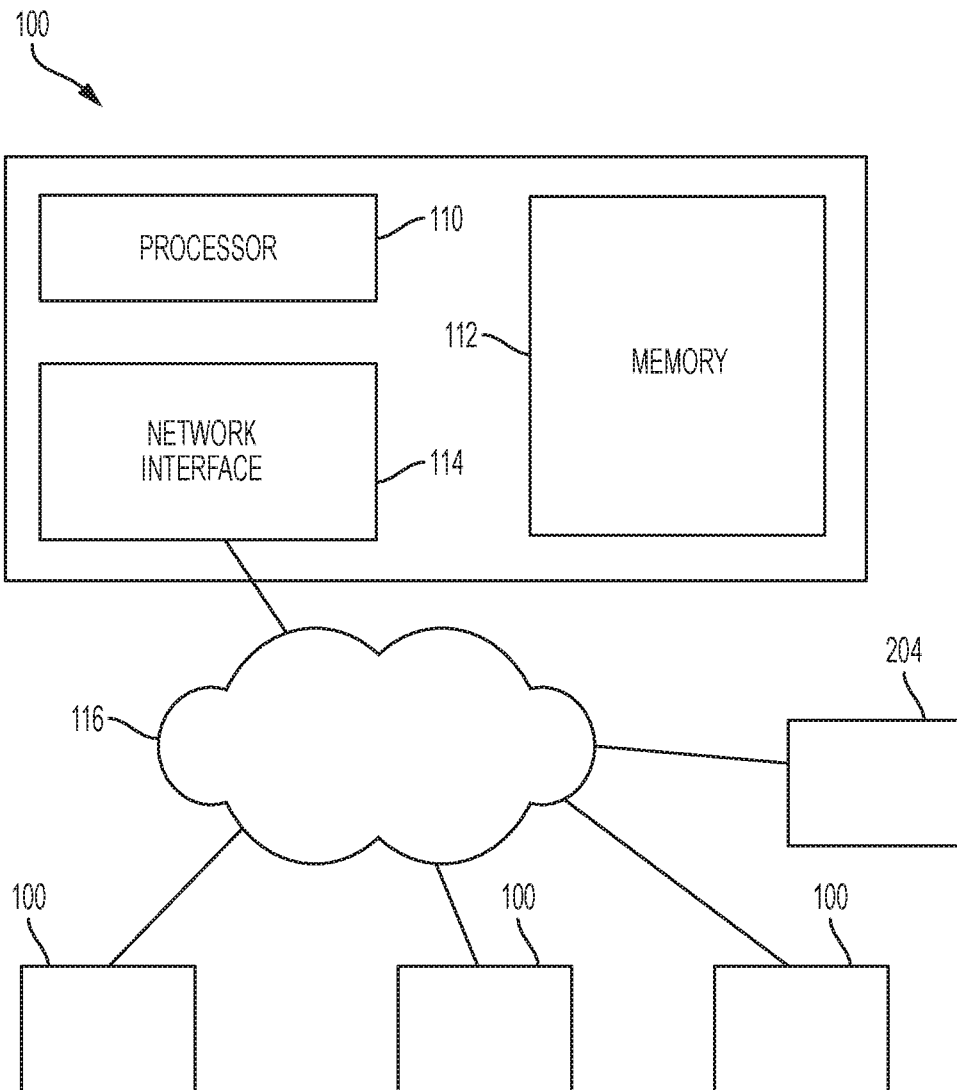


FIG. 2

3/4

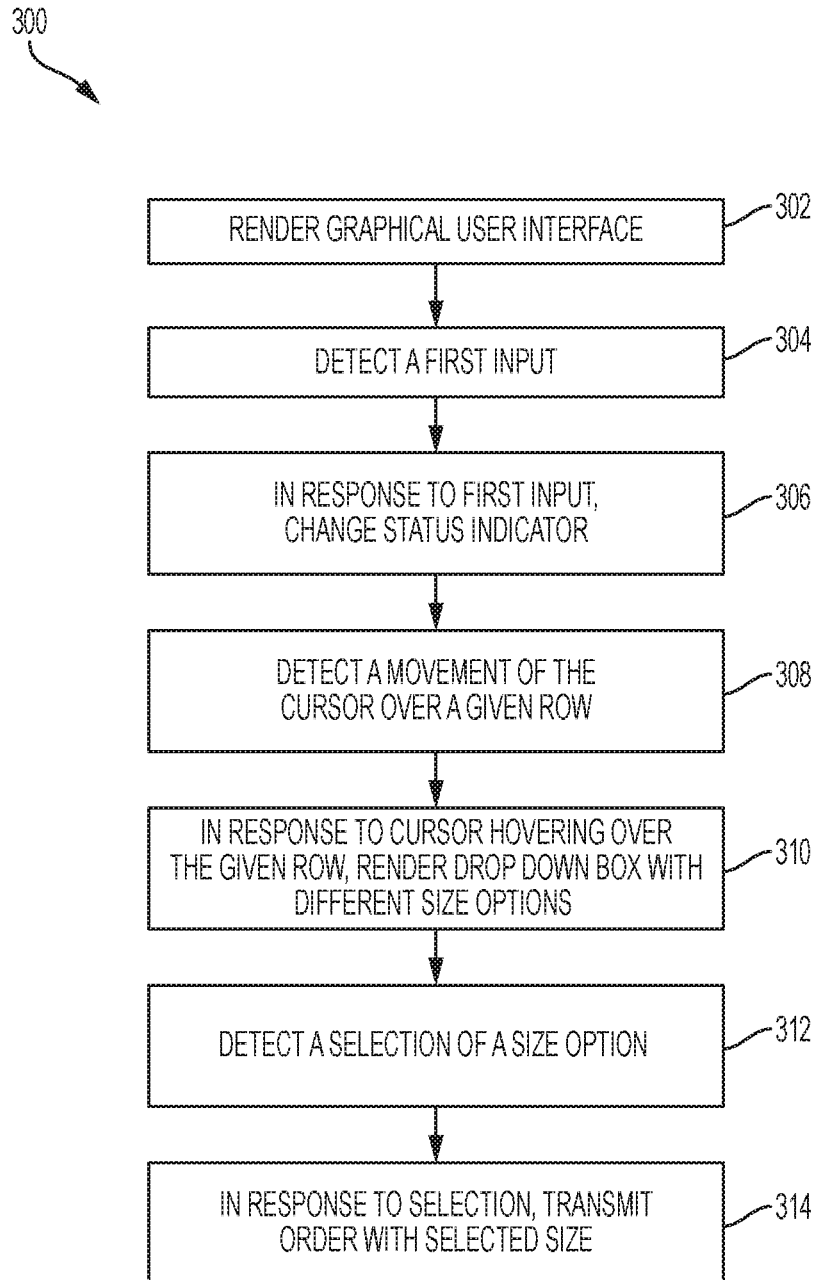


FIG. 3

400

UST 5Y					⬆ ⬆ ⬆ ⬆ ⬆
PROD		BSZ	BID	OFFER	OSZ
5YR 2.000 12/21	▷	4	99.5970	99.6190	1
5YR BLOCK 2.000 12/21	▷	250	-0.0018	0.0027	500
1.750 11/21	▷	47	99.6290	99.6310	53
1.250 10/21	▷	48	97.2180	97.2430	53
1.125 09/21	▷	22	96.7180	96.7430	9
1.125 08/21	▷	20	96.8590	96.8830	18

FIG. 4A

400

UST 5Y					⬆ ⬆ ⬆ ⬆ ⬆
PROD		BSZ	BID	OFFER	OSZ
5YR 2.000 12/21	▷	BUY 50 100 150 200 250	99.5970 -0.0018 99.6290 97.2180 96.7180 96.8590	99.6190 0.0027 99.6310 97.2430 96.7430 96.8830	SELL 50 100 150 200 250
5YR BLOCK 2.000 12/21	▷				
1.750 11/21	▷				
1.250 10/21	▷				
1.125 09/21	▷				
1.125 08/21	▷				

406

402

404

FIG. 4B