

1/4

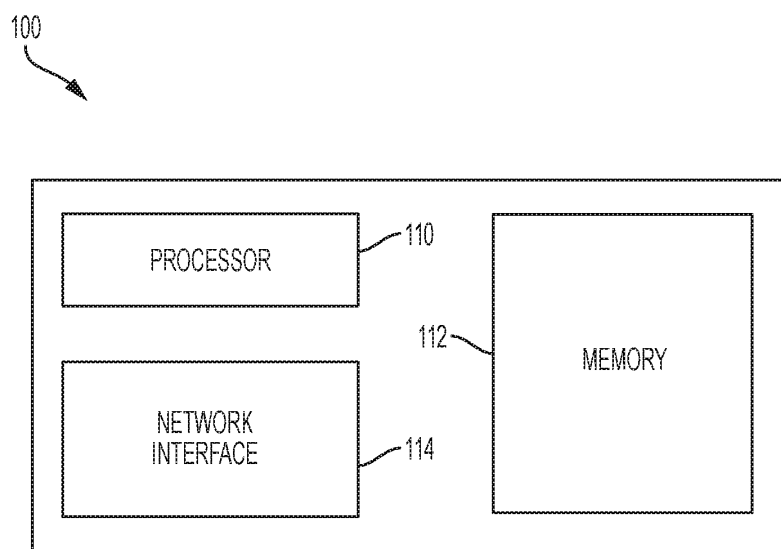


FIG. 1

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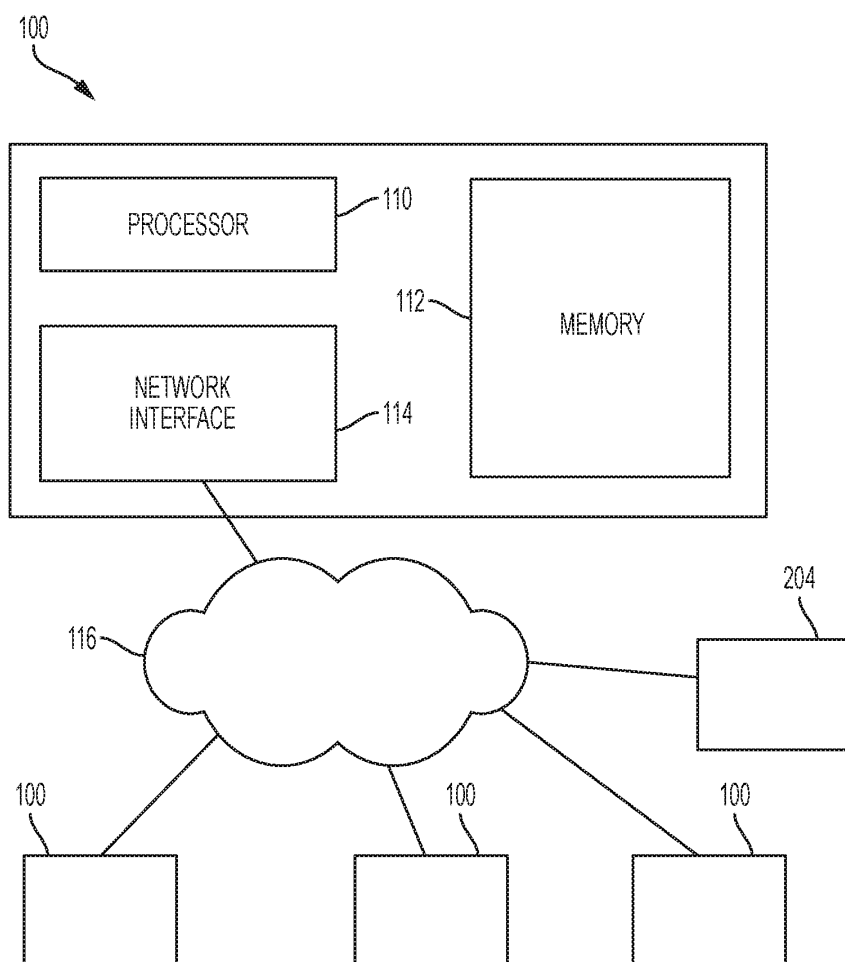


FIG. 2

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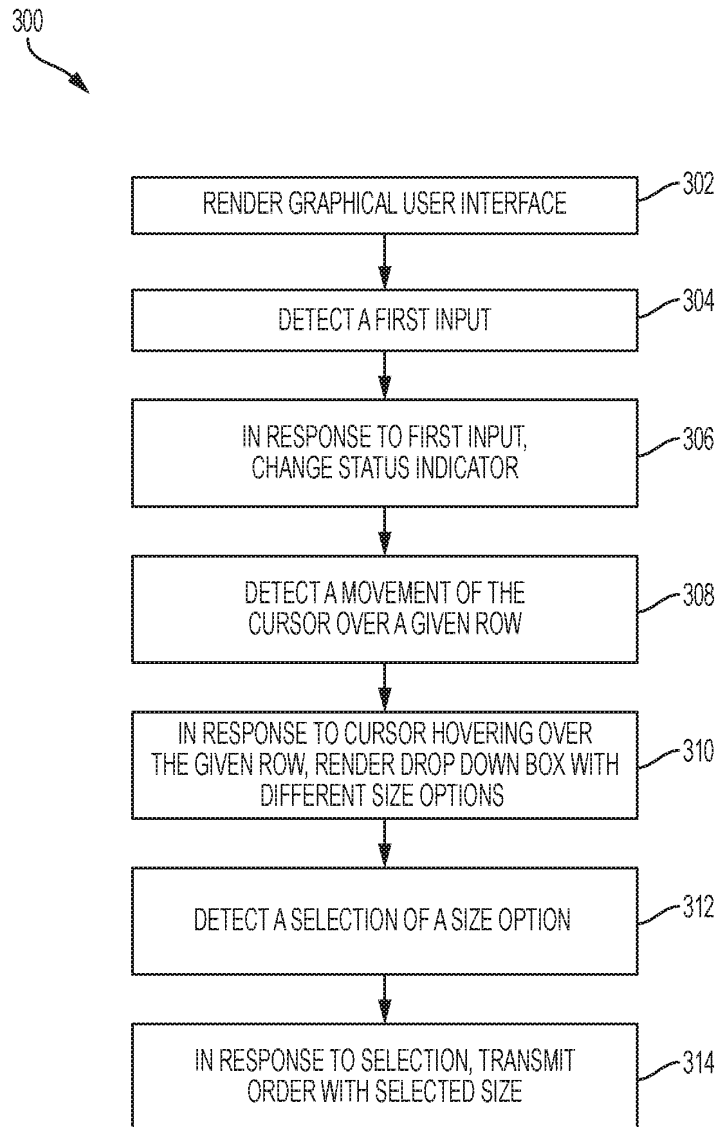


FIG. 3

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

UST 5Y						
PROD		BID	BID	OFFER	OFFER	0 SZ
5YR 2.000 12/21	▷	BUY	99.5970	99.6190	SELL	OFFER
5YR BLOCK 2.000 12/21	▷	100	-0.0018	0.0027	150	150
1.750 11/21	▷	100	99.6290	99.6310	100	100
1.250 10/21	▷	150	97.2180	97.2430	150	150
1.125 09/21	▷	200	96.7180	96.7430	200	200
1.125 08/21	▷	250	96.8590	96.8830	250	250

FIG. 4B