

Rates Supply Calendar Dec 17-31

USA

Date	BST	Issuance	DV01	# TYA	Size	Comment
Mon 17 th	16:30	Weekly T-Bills				3m-6m
Thu 20 th	18:00	5yr TIPS Reopened		80,600	\$14bln	
Mon 24 th	18:00	2yr Auction	~\$8mm	~108k	\$42bln	
Wed 26 th	16:30	2yr FRN Auction			TBC	
Wed 26 th	18:00	5yr Auction	~\$20mm	~400k	Est 43bn	
Thu 27 th	18:00	7yr Auction	~\$22mm	~300k	Est 35bn	

Europe

***** Quiet week as most EGB issuers done for 2018 *****

Date	BST	Issuance	DV01	# RXA	Size	Comment
Fri 28 th	10:00	BTPS 2.45 10/23 tap	910k	6,200	2bn	Size TBC
Fri 28 th	10:00	BTPS 2.8 12/28 tap	2.1mm	14,300	2.5bn	Size TBC

UK

Date	BST	Issuance	DV01	# G A	Size	Comment
Fri 21 st	11:00	Just Bills				