

Rates Supply Calendar Jan 28 - Feb 1

USA Auction schedule complicated by Wed FOMC meeting

Date	BST	Issuance	DV01	# TYA	Size	Comment
Mon 28	16:30	3m/6m T-bills				42bn 3m, 39bn 6m
Mon 28	16:30	2yr Note Auction	~\$7.5mm	~101k	\$40bn	Holding \$40bn size
Mon 28	18:00	5yr Note Auction	~\$18.9mm	~255k	\$41bn	
Tue 29	16:30	2yr FRN Auction			\$20bn	
Tue 29	18:00	7yr Note Auction	~\$20.1mm	~272k	\$32bn	

Europe Talk of Austria Bringing a Syndicated 10yr Deal

Date	BST	Issuance	DV01	# RXA	Size	Comment
Tue 29	10:30	BKO 0% 12/20 Tap	Eur 950k	6.5k	Eur 5bn	
Wed 30	10:00	BTPS 2.45 10/23 tap	Eur 1.2m	11.4k	Est 2.5bn	TBC
Wed 30	10:00	BTPS 2.8 12/28 tap	Eur 2.2m	14.6k	Est 2.5bn	Some think new 2/29
Wed 30	10:30	DBR .25 2/29	Eur 3.0m	17.6k	3bn	

UK

Date	BST	Issuance	DV01	# G A	Size	Comment
Fri 1	11:00	Weekly Bills				