

Rates Supply Calendar Feb 4 - 8

USA February refunding

Date	BST	Issuance	DV01	# TYA	Size	Comment
Mon 4	16:30	3m/6m T-bills				45bn 3m, 39bn 6m
Tue 5	18:00	3yr Note Auction	~\$11mm	~145k	\$38bln	
Wed 6	18:00	10yr Note Auction	~\$39mm	~k	\$27bn	Unched since Jan 10y
Thu 7	18:00	30yr Bond Auction	~\$39mm	~525k	\$19bn	

Europe Spain's 15/20yr syndication less likely this week...

Date	BST	Issuance	DV01	# RXA	Size	Comment
Tue 5	10:30	GER .1 2026 Linker			Eu 500m	
Tue 5	10:30	GER .1 2046 Linker			Eu 250m	
Thu 7	09:30	SPGB .05 10/21 Tap	Eur 385k	~2650	Est 1.4bn	Size confirmed Mon
Thu 7	09:30	SPGB 5.9 7/26 Tap	Eur 788k	~5400	Est 900m	"
Thu 7	09:30	SPGB 2.35 7/33 Tap	Eur 2mm	~13600	Est 1.5bn	"
Thu 7	09:50	FRTR .75 11/28 Tap	Eur 4.4m	~29500	Est 4.5bn	Total size Eur 9bn
Thu 7	09:50	FRTR 2.5 5/30 Tap	Eur 2.4m	~16400	Est 2.0bn	
Thu 7	09:50	FRTR 1.75 6/39 Tap	Eur 4.7m	~32000	Est 2.5bn	1 st Green bond in '19

UK

Date	BST	Issuance	DV01	# G A	Size	Comment
Tue 5	Day	Syndicated tap of UKTi .125 2041s		108.6k	£3bln max	Ton of risk to digest at rich levels.