

Rates Nominals Supply Calendar Mar 18-22

USA Quiet Week for US Supply

Date	BST	Issuance	DV01	# TYA	Size	Comment
Mon 18	16:30	3m/6m Bills			\$48/\$39	
Thu 21	17:00	US 10yr TIPS Reopen			\$11bn	B/Es mid range

Europe

Date	BST	Issuance	DV01	# RXA	Size	Comment
Mon 18	11:00	BGB 0.5 10/24 Tap	400k	2775	Est 700m	
Mon 18	11:00	BGB 0.9 6/29 Tap	1.8mm	12400	Est 1.75b	First tap since syndic.
Mon 18	11:00	BGB 1.25 4/33 Tap	2.4mm	16500	Est 1.75b	
Wed 20	10:30	OBL 179 Tap	2.1mm	14300	4.0bn	
Mar 21	09:30	SPGB .05 10/21 Tap	530k	2200	Est 2.0bn	
Mar 21	09:30	SPGB 1.45 4/29 Tap	1.2mm	8000	Est 1.2bn	Cheaper on blend
Mar 21	09:30	SPGB 4.9 7/40 Tap	1.7mm	11600	Est 750m	OTR tapped 3/18
Mar 21	09:50	FRTR 0 2/22	600k	4140	Est 2.0bn	Both Feb and Mays?
Mar 21	09:50	FRTR 0 5/22	645k	4500	Est 2.0bn	
Mar 21	09:50	FRTR 0 3/24	1.270mm	8800	Est 2.5bn	
Mar 21	09:50	FRTR 1 11/25	1.750mm	12000	Est 2.5bn	Looking cheap

UK No conventionals supply until April

Date	BST	Issuance	DV01	# G A	Size	Comment