

Rates Nominals Supply Calendar Mar 25-29

USA

Date	BST	Issuance	DV01	# TYA	Size	Comment
Mon 25	16:30	3m/6m Bills			\$48/\$39	
Tue 26	17:00	UST 2yr Note	\$7.6mm	98.4k	\$40bn	2, 5 & 7s smaller
Wed 27	15:30	UST 2yr FRN Reopen			\$18bn	
Wed 27	17:00	UST 5yr Note	\$19.2mm	249.4k	\$41bn	
Thu 28	17:00	UST 7yr Note	\$20.5mm	267.2k	\$32bn	

Europe **Fairly quiet end to Q1 in Europe**

Date	BST	Issuance	DV01	# RXA	Size	Comment
Tue 26	10:30	BKO 0 3/21	800k	5500	4bn	1 st tap, takes to 9bn
Wed 27	10:30	DBR 0.25 29 Tap	3mm	20.8k	3bn	Takes to 13bn
Thu 28	10:00	BTPS 3.0 8/29 Tap	3.7mm	25.1k	4bn est	First tap, to 8bn
Thu 28	10:00	BTPS 2.45 10/23 Tap	900k	6.1k	2bn est	Possible new issue

UK **No conventionals supply until April**

Date	BST	Issuance	DV01	# G A	Size	Comment
Tue 26	10:30	UKTi 0.125 48 Tap		15.5k	£325mm	Very small tap