



Ministry of Economy – National Treasury Secretariat

NATIONAL TREASURY OFFICIAL NOTICE - DOMESTIC DEBT AUCTIONS CALENDAR – 4th QUARTER/2022

The National Treasury hereby establishes the schedule of domestic debt issuances for the fourth quarter of 2022. The maturities offered for each type of security are shown below:

Table - Benchmark securities offered in 4th quarter/2022

Security	Benchmark	Maturity Date	Index	Coupon
LTN	6 months	Apr/1/2023	Fixed Rate	Zero coupon
	12 months	Oct/1/2023		
	24 months	Oct/1/2024		
	48 months	Jan/1/2026		
LFT	6 years	Mar/1/2029	Floating Rate	Zero coupon
NTN-F	6 years	Jan/1/2029	Fixed Rate	10%, semiannual
	10 years	Jan/1/2033		
NTN-B	3 years	May/15/2025	Inflation-Linked	6%, semiannual
	5 years	May/15/2027		
	10 years	Aug/15/2032		
	15 years	May/15/2035		
	25 years	May/15/2045		
	40 years	Aug/15/2060		

The zero-coupon bonds (LTN) will be offered in 6, 12, 24 and 48-months benchmarks, with the same maturity dates in Apr/1/2023, Oct/1/2023, Oct/1/2024 and Jan/1/2026. As in the first quarter, the 24 and 48-months LTN will be issued weekly, whereas the 6 and 12-months LTN will be issued fortnightly, in alternate weeks (so, in one week, the 6, 24 and 48-month benchmarks (LTN(1)) will be issued and, in the next week, the 12, 24 and 48-months benchmarks (LTN(2)) will be issued.

The 10%, semi-annual, coupon bonds (NTN-F) will continue to be offered weekly in 6 and 10-year benchmarks, with maturity dates in Jan/1/2029 and Jan/1/2033.

The inflation-linked bonds (NTN-B) will continue to be offered weekly, in 3, 5, 10, 15, 25 and 40-years benchmarks, with maturity dates in May/15/2025, May/15/2027, Aug/15/2032, May/15/2035, May/15/2045 and Aug/15/2060. The NTN-B benchmarks will be offered alternately, in one week the 3, 10 and 25-years benchmarks (NTN-B(1)) will be issued, and, in the next week, the 5, 15, and 40-year benchmarks (NTN-B(2)) will be issued.

The floating-rate bonds (LFT) will be offered in 6-years benchmark, with new maturity date in Mar/1/2029. The LFT will continue to be offered weekly.

The calendar format of the schedule is presented below:

4th QUARTER 2022

October						2022
DOM	SEG	TER	QUA	QUI	SEX	SAB
						1
2	3	4 LFT, NTN-B(1) Auction	5	6 NTN-F, LTN(1) Auction	7	8
9	10	11 LFT, NTN-B(2) Auction	12 Nossa Sra. Aparecida	13 NTN-F, LTN(2) Auction	14	15
16	17	18 LFT, NTN-B(1) Auction	19	20 NTN-F, LTN(1) Auction	21	22
23	24	25 LFT, NTN-B(2) Auction	26	27 NTN-F, LTN(2) Auction	28	29
30	31					

November						2022
SUN	MON	TUE	WEB	THU	FRI	SAT
		1 LFT, NTN-B(1) Auction	2 All Soul's Day	3 NTN-F, LTN(1) Auction	4	5
6	7	8 LFT, NTN-B(2) Auction	9	10 NTN-F, LTN(2) Auction	11	12
13	14 LFT, NTN-B(1) Auction	15 Republic Day	16	17 NTN-F, LTN(1) Auction	18	19
20	21	22 LFT, NTN-B(2) Auction	23	24 NTN-F, LTN(2) Auction	25	26
27	28	29 LFT, NTN-B(1) Auction	30			

December						2022
SUN	MON	TUE	WEB	THU	FRI	SAT
				1 NTN-F, LTN(1) Auction	2	3
4	5	6 LFT, NTN-B(2) Auction	7	8 NTN-F, LTN(2) Auction	9	10
11	12	13 LFT, NTN-B(1) Auction	14	15 NTN-F, LTN(1) Auction	16	17
18	19	20	21	22	23	24
25 Christmas	26	27	28	29	30	31

Bonds to be issued – 4th quarter:

LTN (1) - Apr/1/2023; Oct/1/2024; Jan/1/2026

LTN (2) - Oct/1/2023; Oct/1/2024; Jan/1/2026

NTN-F - Jan/1/2029; Jan/1/2033

LFT - Mar/1/2029

NTN-B (1) - May/15/2025; Aug/15/2032; May/15/2045

NTN-B (2) – May/15/2027; May/15/2035; Aug/15/2060

The table format of the schedule is presented below:

4th QUARTER 2022

OCTOBER

AUCTION DATE	TYPE	SECURITY	MATURITY (dd/mm/yyyy)
4 - Tuesday	Tradicional Auction	NTN-B (1) LFT	15/05/2025; 15/08/2032; 15/05/2045 01/03/2029
6 - Thursday	Tradicional Auction	LTN (1) NTN-F	01/04/2023; 01/10/2024; 01/01/2026 01/01/2029; 01/01/2033
11 - Tuesday	Tradicional Auction	NTN-B (2) LFT	15/05/2027; 15/05/2035; 15/08/2060 01/03/2029
13 - Thursday	Tradicional Auction	LTN (2) NTN-F	01/10/2023; 01/10/2024; 01/01/2026 01/01/2029; 01/01/2033
18 - Tuesday	Tradicional Auction	NTN-B (1) LFT	15/05/2025; 15/08/2032; 15/05/2045 01/03/2029
20 - Thursday	Tradicional Auction	LTN (1) NTN-F	01/04/2023; 01/10/2024; 01/01/2026 01/01/2029; 01/01/2033
25 - Tuesday	Tradicional Auction	NTN-B (2) LFT	15/05/2027; 15/05/2035; 15/08/2060 01/03/2029
29 - Thursday	Tradicional Auction	LTN (2) NTN-F	01/10/2023; 01/10/2024; 01/01/2026 01/01/2029; 01/01/2033

NOVEMBER

AUCTION DATE	TYPE	SECURITY	MATURITY (dd/mm/yyyy)
1 - Tuesday	Tradicional Auction	NTN-B (1) LFT	15/05/2025; 15/08/2032; 15/05/2045 01/03/2029
3 - Thursday	Tradicional Auction	LTN (1) NTN-F	01/04/2023; 01/10/2024; 01/01/2026 01/01/2029; 01/01/2033
8 - Tuesday	Tradicional Auction	NTN-B (2) LFT	15/05/2027; 15/05/2035; 15/08/2060 01/03/2029
10 - Thursday	Tradicional Auction	LTN (2) NTN-F	01/10/2023; 01/10/2024; 01/01/2026 01/01/2029; 01/01/2033
14 - Monday	Tradicional Auction	NTN-B (1) LFT	15/05/2025; 15/08/2032; 15/05/2045 01/03/2029
17 - Thursday	Tradicional Auction	LTN (1) NTN-F	01/04/2023; 01/10/2024; 01/01/2026 01/01/2029; 01/01/2033
22 - Tuesday	Tradicional Auction	NTN-B (2) LFT	15/05/2027; 15/05/2035; 15/08/2060 01/03/2029
24 - Thursday	Tradicional Auction	LTN (2) NTN-F	01/10/2023; 01/10/2024; 01/01/2026 01/01/2029; 01/01/2033
29 - Tuesday	Tradicional Auction	NTN-B (1) LFT	15/05/2025; 15/08/2032; 15/05/2045 01/03/2029

DECEMBER

AUCTION DATE	TYPE	SECURITY	MATURITY (dd/mm/yyyy)
1 - Thursday	Tradicional Auction	LTN (1) NTN-F	01/04/2023; 01/10/2024; 01/01/2026 01/01/2029; 01/01/2033
6 - Tuesday	Tradicional Auction	NTN-B (2) LFT	15/05/2027; 15/05/2035; 15/08/2060 01/03/2029
8 - Thursday	Tradicional Auction	LTN (2) NTN-F	01/10/2023; 01/10/2024; 01/01/2026 01/01/2029; 01/01/2033
13 - Tuesday	Tradicional Auction	NTN-B (1) LFT	15/05/2025; 15/08/2032; 15/05/2045 01/03/2029
15 - Thursday	Tradicional Auction	LTN (1) NTN-F	01/04/2023; 01/10/2024; 01/01/2026 01/01/2029; 01/01/2033