



Ministry of Economy – National Treasury Secretariat

NATIONAL TREASURY OFFICIAL NOTICE - DOMESTIC DEBT AUCTIONS CALENDAR - 4th QUARTER/2021

The National Treasury hereby establishes the schedule of domestic debt issuances for the fourth quarter of 2021. The maturities and benchmarks offered for each type of security are shown below:

Table - Benchmark securities offered in 4th quarter/2021

Security	Benchmark	Maturity Date	Index	Coupon
LTN	6 months	Apr/1/2022	Fixed rate	Zero coupon
	12 months	Oct/1/2022		
	24 months	Jul/1/2023		
	48 months	Jan/1/2025		
LFT	2 years	Sep/1/2023	Floating rate	Zero coupon
	6 years	Sep/1/2027		
NTN-F	6 years	Jan/1/2027	Fixed rate	10%, semi-annual
	10 years	Jan/01/2031		
NTN-B	3 years	Aug/15/2024	CPI	6%, semi-annual
	5 years	Aug/15/2026		
	7 years	Aug/15/2028		
	10 years	Aug/15/2030		
	20 years	Aug/15/2040		
	35 years	May/15/2055		

In the fourth quarter of 2021, the benchmarks, maturity dates, and issuance frequency will remain unchanged in relation to the third quarter.

The zero-coupon bonds (LTN) will continue to be offered in 6, 12, 24 and 48-month benchmarks, with maturity dates in Apr/01/2022, Oct/01/2022, Jul/01/2023 and Jan/01/2025, respectively. The 24 and 48-month LTN will be issued weekly, whereas the 6 and 12-month LTN will be issued fortnightly, in alternate weeks. 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-month benchmarks (LTN (2)) will be issued.

The floating-rate bonds (LFT) will be offered weekly in 2 and 6-year benchmarks, with maturity dates in Sep/01/2023 and Sep/01/2027.

The 10%, semi-annual, coupon bonds (NTN-F) will be offered in 6 and 10-year benchmarks, with maturity dates in Jan/01/2027 e Jan/01/2031. The 6 and 10-year NTN-F will be issued weekly.

The benchmarks and the maturity dates of the inflation-linked bonds (NTN-B) will be maintained. The NTN-B will be offered in 3, 5, 7, 10, 20 and 35-year benchmarks, with maturity dates in Aug/15/2024, Aug/15/2026, Aug/15/2028, Aug/15/2030, Aug/15/2040 and May/15/2055. The NTN-B benchmarks will be offered alternately (in one week the 3, 7 and 20-year benchmarks (NTN-B (1)), and, in the next week, the 5, 10, and 35-year benchmarks).

The calendar format of the schedule is presented below:

4th QUARTER 2021

October						2021
Sun	Mon	Tue	Wed	Thu	Fri	Sat
					1	2
3	4	5 NTN-B (2) Auction	6	7 LFT, NTN-F, LTN(1) Auction	8	9
10	11 NTN-B (1) Auction	12 Holiday - Our Lady of Aparecida	13	14 LFT, NTN-F, LTN(2) Auction	15	16
17	18	19 NTN-B (2) Auction	20	21 LFT, NTN-F, LTN(1) Auction	22	23
24	25	26 NTN-B (1) Auction	27	28 LFT, NTN-F, LTN(2) Auction	29	30
31						

November						2021
Sun	Mon	Tue	Wed	Thu	Fri	Sat
	1 NTN-B (2) Auction	2 Holiday - Day of the Dead	3	4 LFT, NTN-F, LTN(1) Auction	5	6
7	8	9 NTN-B (1) Auction	10	11 LFT, NTN-F, LTN(2) Auction	12	13
14	15 Holiday - Proclamation of the Republic	16 NTN-B (2) Auction	17	18 LFT, NTN-F, LTN(1) Auction	19	20 Black Awareness Day
21	22	23 NTN-B (1) Auction	24	25 LFT, NTN-F, LTN(2) Auction	26	27
28	29	30 NTN-B (2) Auction				

December						2021
Sun	Mon	Tue	Wed	Thu	Fri	Sat
			1	2 LFT, NTN-F, LTN(1) Auction	3	4
5	6	7 NTN-B (1) Auction	8	9 LFT, NTN-F, LTN(2) Auction	10	11
12	13	14 NTN-B (2) Auction	15	16 LFT, NTN-F, LTN(1) Auction	17	18
19	20	21	22	23	24	25 Christmas Day
26	27	28	29	30	31	

Bonds to be issued 4th quarter:

LFT - 09/01/2023; 09/01/2027

LTN(1) - 04/01/2022; 07/01/2023; 01/01/2025

LTN(2) - 10/01/2022; 07/01/2023; 01/01/2025

NTN-B(1) - 08/15/2024; 08/15/2028; 08/15/2040

NTN-B(2) - 08/15/2026; 08/15/2030; 05/15/2055

NTN-F - 01/01/2027; 01/01/2031

The table format of the schedule is presented below:

4th QUARTER 2021

OCTOBER

AUCTION DATE	TYPE	SECURITY	MATURITY (mm/dd/yyyy)
5 - tuesday	Traditional Auction	NTN-B (2)	08/15/2026; 08/15/2030; 08/15/2055
7 - thursday	Traditional Auction	LTN (1) NTN-F LFT	04/01/2022; 07/01/2023; 01/01/2025 01/01/2027; 01/01/2031 09/01/2022; 03/01/2027
11 - monday	Traditional Auction	NTN-B (1)	08/15/2024; 08/15/2028; 08/15/2040
14 - thursday	Traditional Auction	LTN (2) NTN-F LFT	10/01/2022; 07/01/2023; 01/01/2025 01/01/2027; 01/01/2031 09/01/2022; 03/01/2027
19 - tuesday	Traditional Auction	NTN-B (2)	08/15/2026; 08/15/2030; 08/15/2055
21 - thursday	Traditional Auction	LTN (1) NTN-F LFT	04/01/2022; 07/01/2023; 01/01/2025 01/01/2027; 01/01/2031 09/01/2022; 03/01/2027
26 - tuesday	Traditional Auction	NTN-B (1)	08/15/2024; 08/15/2028; 08/15/2040
28 - thursday	Traditional Auction	LTN (2) NTN-F LFT	10/01/2022; 07/01/2023; 01/01/2025 01/01/2027; 01/01/2031 09/01/2022; 03/01/2027

NOVEMBER

AUCTION DATE	TYPE	SECURITY	MATURITY (mm/dd/yyyy)
1 - monday	Traditional Auction	NTN-B (2)	08/15/2026; 08/15/2030; 08/15/2055
4 - thursday	Traditional Auction	LTN (1) NTN-F LFT	04/01/2022; 07/01/2023; 01/01/2025 01/01/2027; 01/01/2031 09/01/2022; 03/01/2027
9 - tuesday	Traditional Auction	NTN-B (1)	08/15/2024; 08/15/2028; 08/15/2040
11 - thursday	Traditional Auction	LTN (2) NTN-F LFT	10/01/2022; 07/01/2023; 01/01/2025 01/01/2027; 01/01/2031 09/01/2022; 03/01/2027
16 - tuesday	Traditional Auction	NTN-B (2)	08/15/2026; 08/15/2030; 08/15/2055
18 - thursday	Traditional Auction	LTN (1) NTN-F LFT	04/01/2022; 07/01/2023; 01/01/2025 01/01/2027; 01/01/2031 09/01/2022; 03/01/2027
23 - tuesday	Traditional Auction	NTN-B (1)	08/15/2024; 08/15/2028; 08/15/2040
25 - thursday	Traditional Auction	LTN (2) NTN-F LFT	10/01/2022; 07/01/2023; 01/01/2025 01/01/2027; 01/01/2031 09/01/2022; 03/01/2027
30 - tuesday	Traditional Auction	NTN-B (2)	08/15/2026; 08/15/2030; 08/15/2055

DECEMBER

AUCTION DATE	TYPE	SECURITY	MATURITY (mm/dd/yyyy)
2 - thursday	Traditional Auction	LTN (1) NTN-F LFT	04/01/2022; 07/01/2023; 01/01/2025 01/01/2027; 01/01/2031 09/01/2022; 03/01/2027
7 - tuesday	Traditional Auction	NTN-B (1)	08/15/2024; 08/15/2028; 08/15/2040
9 - thursday	Traditional Auction	LTN (2) NTN-F LFT	10/01/2022; 07/01/2023; 01/01/2025 01/01/2027; 01/01/2031 09/01/2022; 03/01/2027
14 - tuesday	Traditional Auction	NTN-B (2)	08/15/2026; 08/15/2030; 08/15/2055
16 - thursday	Traditional Auction	LTN (1) NTN-F LFT	04/01/2022; 07/01/2023; 01/01/2025 01/01/2027; 01/01/2031 09/01/2022; 03/01/2027