

REPORT
on Government Treasury Securities as of 31.08.2021

Planned for 2021	<i>mIn AMD</i>	
Net Deficit Financing through Treasury Securities		203,500.12
Interest Payments		112,268.38
Volume of Securities	<i>mIn AMD</i>	%
T-Bills	42,857.62	3.92
Medium-Term Coupon Notes	301,878.50	27.63
Long-Term Coupon Bonds	742,528.82	67.96
Saving Coupon Bonds	5,295.79	0.48
Total	1,092,560.73	100.00
Weighted Average Yield of Securities	%	
T-Bills		6.7998
Medium-Term Coupon Notes		7.8539
Long-Term Coupon Bonds		11.1739
Saving Coupon Bonds		9.0463
Total		10.0747
Weighted Average Maturity by Types of Securities	<i>days</i>	
T-Bills		137
Medium-Term Coupon Notes		867
Long-Term Coupon Bonds		5,525
Saving Coupon Bonds		462
Total		4,002
Volume of Securities by Weighted Average Maturity	<i>mIn AMD</i>	%
up to 1 year	120,492.45	11.03
1-5 years	281,543.89	25.77
more than 5 years	690,524.40	63.20
Total	1,092,560.73	100.00
Volume of Securities' Placement in Primary Market for the Period of 01.01.2021-31.08.2021	<i>mIn AMD</i>	%
T-Bills	36,187.92	13.78
Medium-Term Coupon Notes	82,392.00	31.37
Long-Term Coupon Bonds	142,198.18	54.15
Saving Coupon Bonds	1,832.11	0.70
Total	262,610.22	100.00
Proceeds from Securities' Placement for the Period of 01.01.2021-31.08.2021	<i>mIn AMD</i>	%
T-Bills	34,185.92	13.14
Medium-Term Coupon Notes	78,745.05	30.26
Long-Term Coupon Bonds	145,459.80	55.90
Saving Coupon Bonds	1,837.75	0.71
Total	260,228.52	100.00
Weighted Average Yield of Securities Placed in Primary Market for the Period of 01.01.2021-31.08.2021	%	
T-Bills		6.9419
Medium-Term Coupon Notes		8.6228
Long-Term Coupon Bonds		9.8562
Saving Coupon Bonds		8.8593
Total		9.0707

Repayments and Buyback of Securities for the Period of 01.01.2021-31.08.2021	<i>mIn AMD</i>	%
T-Bills	39,234.09	30.82
Medium-Term Coupon Notes	45,510.25	35.75
Long-Term Coupon Bonds	40,460.08	31.78
Saving Coupon Bonds	2,093.90	1.64
Total	127,298.32	100.00

Interest payments for the Period of 01.01.2021-31.08.2021	<i>mIn AMD</i>	%
T-Bills	1,585.11	2.74
Medium-Term Coupon Notes	11,757.02	20.32
Long-Term Coupon Bonds	44,182.40	76.37
Saving Coupon Bonds	327.87	0.57
Total	57,852.39	100.00

	<i>mIn AMD</i>
Actual Net Deficit Financing through Treasury Securities	132,930.20
Buyback Volume	25,990.72
<i>of which</i>	
Saving Coupon Bonds	295.94

Secondday market transactions

01.08.2021-31.08.2021

ISIN	Coupon yield	Number of Transactions	Average Yield of Transactions	Transactions Volume, billion AMD	Maturity Date
For benchmark bonds					
AMGN36294236	6.5000%	13	8.3209%	2.61	29-Apr-2023
AMGN60294243	8.0000%	9	8.7997%	1.37	29-Apr-2024
AMGN60294250	7.0000%	1	9.0499%	0.14	29-Apr-2025
AMGB1029A292	9.0000%	12	9.3604%	3.51	29-Oct-2029
AMGB2029A366	13.0000%	17	9.8730%	3.40	29-Oct-2036
AMGB3129A504	9.7500%	10	10.1786%	2.40	29-Oct-2050
Other bonds				9.09	
T-bills				0.90	
Total for Government Securities				23.41	