

REPORT
on Government Treasury Securities as of 30.11.2021

Planned for 2021	<i>mIn AMD</i>	
Net Deficit Financing through Treasury Securities		218,808.40
Interest Payments		108,911.48
Volume of Securities	<i>mIn AMD</i>	%
T-Bills	48,834.60	4.11
Medium-Term Coupon Notes	354,040.70	29.78
Long-Term Coupon Bonds	780,433.57	65.64
Saving Coupon Bonds	5,741.74	0.48
Total	1,189,050.61	100.00
Weighted Average Yield of Securities	%	
T-Bills		7.6900
Medium-Term Coupon Notes		8.1120
Long-Term Coupon Bonds		11.1310
Saving Coupon Bonds		9.1156
Total		10.0810
Weighted Average Maturity by Types of Securities	<i>days</i>	
T-Bills		154
Medium-Term Coupon Notes		836
Long-Term Coupon Bonds		5,455
Saving Coupon Bonds		477
Total		3,838
Volume of Securities by Weighted Average Maturity	<i>mIn AMD</i>	%
up to 1 year	126,676.64	10.65
1-5 years	333,944.82	28.08
more than 5 years	728,429.15	61.26
Total	1,189,050.61	100.00
Volume of Securities' Placement in Primary Market for the Period of 01.01.2021-30.11.2021	<i>mIn AMD</i>	%
T-Bills	55,526.62	14.88
Medium-Term Coupon Notes	134,554.20	36.07
Long-Term Coupon Bonds	180,102.93	48.28
Saving Coupon Bonds	2,887.48	0.77
Total	373,071.24	100.00
Proceeds from Securities' Placement for the Period of 01.01.2021-30.11.2021	<i>mIn AMD</i>	%
T-Bills	52,225.88	14.42
Medium-Term Coupon Notes	127,269.84	35.15
Long-Term Coupon Bonds	179,670.02	49.62
Saving Coupon Bonds	2,892.52	0.80
Total	362,058.26	100.00
Weighted Average Yield of Securities Placed in Primary Market for the Period of 01.01.2021-30.11.2021	%	
T-Bills		7.5817
Medium-Term Coupon Notes		9.0037
Long-Term Coupon Bonds		9.9475
Saving Coupon Bonds		8.9970
Total		9.2476

Repayments and Buyback of Securities for the Period of 01.01.2021-30.11.2021	<i>mIn AMD</i>	%
T-Bills	51,932.40	36.93
Medium-Term Coupon Notes	45,510.25	32.37
Long-Term Coupon Bonds	40,460.08	28.78
Saving Coupon Bonds	2,703.32	1.92
Total	140,606.04	100.00

Interest payments for the Period of 01.01.2021-30.11.2021	<i>mIn AMD</i>	%
T-Bills	2,248.52	2.08
Medium-Term Coupon Notes	23,672.90	21.90
Long-Term Coupon Bonds	81,702.51	75.60
Saving Coupon Bonds	447.64	0.41
Total	108,071.56	100.00

	<i>mIn AMD</i>
Actual Net Deficit Financing through Treasury Securities	221,452.22
Buyback Volume	26,111.33
<i>of which</i>	
Saving Coupon Bonds	416.55

Secondary market transactions

01.11.2021-30.11.2021

ISIN	Coupon yield	Number of Transactions	Average Yield of Transactions	Transactions Volume, billion AMD	Maturity Date
For benchmark bonds					
AMGN36294236	6.5000%	1	8.8500%	0.20	29-Apr-2023
AMGN36294244	6.5000%	10	9.5089%	0.88	29-Apr-2024
AMGN60294268	7.0000%	25	9.8003%	8.50	29-Apr-2026
AMGB1129A316	8.0000%	19	10.0467%	4.43	29-Oct-2031
AMGB2029A366	13.0000%	5	9.9801%	0.74	29-Oct-2036
AMGB3129A504	9.7500%	9	10.1200%	0.85	29-Oct-2050
Other bonds				6.29	
T-bills				0.84	
Total for Government Securities				22.73	