

REPORT
on Government Treasury Securities as of 30.09.2021

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	46,482.62	4.16
Medium-Term Coupon Notes	322,278.50	28.86
Long-Term Coupon Bonds	742,528.82	66.48
Saving Coupon Bonds	5,553.02	0.50
Total	1,116,842.95	100.00
Weighted Average Yield of Securities	%	
T-Bills	7.1248	
Medium-Term Coupon Notes	7.9488	
Long-Term Coupon Bonds	11.1739	
Saving Coupon Bonds	9.0744	
Total	10.0643	
Weighted Average Maturity by Types of Securities	<i>days</i>	
T-Bills	143	
Medium-Term Coupon Notes	844	
Long-Term Coupon Bonds	5,495	
Saving Coupon Bonds	464	
Total	3,905	
Volume of Securities by Weighted Average Maturity	<i>mIn AMD</i>	%
up to 1 year	124,274.15	11.13
1-5 years	302,044.40	27.04
more than 5 years	690,524.40	61.83
Total	1,116,842.95	100.00
Volume of Securities' Placement in Primary Market for the Period of 01.01.2021-30.09.2021	<i>mIn AMD</i>	%
T-Bills	43,187.92	14.87
Medium-Term Coupon Notes	102,792.00	35.40
Long-Term Coupon Bonds	142,198.18	48.96
Saving Coupon Bonds	2,235.77	0.77
Total	290,413.87	100.00
Proceeds from Securities' Placement for the Period of 01.01.2021-30.09.2021	<i>mIn AMD</i>	%
T-Bills	40,727.44	14.20
Medium-Term Coupon Notes	98,320.23	34.29
Long-Term Coupon Bonds	145,459.80	50.73
Saving Coupon Bonds	2,232.34	0.78
Total	286,739.81	100.00
Weighted Average Yield of Securities Placed in Primary Market for the Period of 01.01.2021-30.09.2021	%	
T-Bills	7.2445	
Medium-Term Coupon Notes	8.7679	
Long-Term Coupon Bonds	9.8562	
Saving Coupon Bonds	8.9200	
Total	9.0754	

Repayments and Buyback of Securities for the Period of 01.01.2021-30.09.2021	<i>mIn AMD</i>	%
T-Bills	42,428.81	32.48
Medium-Term Coupon Notes	45,510.25	34.84
Long-Term Coupon Bonds	40,460.08	30.97
Saving Coupon Bonds	2,240.33	1.71
Total	130,639.46	100.00

Interest payments for the Period of 01.01.2021-30.09.2021	<i>mIn AMD</i>	%
T-Bills	1,765.39	2.68
Medium-Term Coupon Notes	11,757.02	17.83
Long-Term Coupon Bonds	52,027.93	78.92
Saving Coupon Bonds	374.44	0.57
Total	65,924.77	100.00

	<i>mIn AMD</i>
Actual Net Deficit Financing through Treasury Securities	156,100.35
Buyback Volume	26,055.67
<i>of which</i>	
Saving Coupon Bonds	360.89

Secondary market transactions

01.09.2021-30.09.2021

ISIN	Coupon yield	Number of Transactions	Average Yield of Transactions	Transactions Volume, billion AMD	Maturity Date
For benchmark bonds					
AMGN36294236	6.5000%	2	8.7224%	0.14	29-Apr-2023
AMGN60294243	8.0000%	2	9.2306%	0.20	29-Apr-2024
AMGN60294250	7.0000%	2	9.3896%	0.16	29-Apr-2025
AMGB1029A292	9.0000%	8	9.9903%	2.60	29-Oct-2029
AMGB2029A366	13.0000%	15	10.2214%	3.54	29-Oct-2036
AMGB3129A504	9.7500%	20	10.2762%	5.96	29-Oct-2050
Other bonds				9.85	
T-bills				0.00	
Total for Government Securities				22.45	