

REPORT
on Government Treasury Securities as of 31.03.2022

| | | |
|---|----------------|--------|
| Planned for 2021 | <i>mIn AMD</i> | |
| Net Deficit Financing through Treasury Securities | 250,234.48 | |
| Interest Payments | 131,788.56 | |
| Volume of Securities | <i>mIn AMD</i> | % |
| T-Bills | 48,150.60 | 3.73 |
| Medium-Term Coupon Notes | 410,727.12 | 31.79 |
| Long-Term Coupon Bonds | 826,987.17 | 64.02 |
| Saving Coupon Bonds | 5,963.22 | 0.46 |
| Total | 1,291,828.11 | 100.00 |
| Weighted Average Yield of Securities | % | |
| T-Bills | 8.7031 | |
| Medium-Term Coupon Notes | 8.4025 | |
| Long-Term Coupon Bonds | 11.1013 | |
| Saving Coupon Bonds | 9.1462 | |
| Total | 10.1448 | |
| Weighted Average Maturity by Types of Securities | <i>days</i> | |
| T-Bills | 170 | |
| Medium-Term Coupon Notes | 790 | |
| Long-Term Coupon Bonds | 5,230 | |
| Saving Coupon Bonds | 487 | |
| Total | 3,608 | |
| Volume of Securities by Weighted Average Maturity | <i>mIn AMD</i> | % |
| up to 1 year | 118,202.88 | 9.15 |
| 1-5 years | 398,642.48 | 30.86 |
| more than 5 years | 774,982.75 | 59.99 |
| Total | 1,291,828.11 | 100.00 |
| Volume of Securities' Placement in Primary Market for the Period of 01.01.2022-31.03.2022 | <i>mIn AMD</i> | % |
| T-Bills | 18,031.00 | 16.40 |
| Medium-Term Coupon Notes | 44,556.42 | 40.52 |
| Long-Term Coupon Bonds | 46,553.60 | 42.34 |
| Saving Coupon Bonds | 813.50 | 0.74 |
| Total | 109,954.52 | 100.00 |
| Proceeds from Securities' Placement for the Period of 01.01.2022-31.03.2022 | <i>mIn AMD</i> | % |
| T-Bills | 16,811.13 | 16.95 |
| Medium-Term Coupon Notes | 41,518.83 | 41.86 |
| Long-Term Coupon Bonds | 40,037.61 | 40.37 |
| Saving Coupon Bonds | 821.31 | 0.83 |
| Total | 99,188.88 | 100.00 |
| Weighted Average Yield of Securities Placed in Primary Market for the Period of 01.01.2022-31.03.2022 | % | |
| T-Bills | 9.2794 | |
| Medium-Term Coupon Notes | 10.0545 | |
| Long-Term Coupon Bonds | 10.6031 | |
| Saving Coupon Bonds | 9.2859 | |
| Total | 10.1540 | |

| Repayments and Buyback of Securities for the Period of 01.01.2022-31.03.2022 | <i>mIn AMD</i> | % |
|--|----------------|--------|
| T-Bills | 17,394.69 | 66.90 |
| Medium-Term Coupon Notes | 8,000.00 | 30.77 |
| Long-Term Coupon Bonds | - | - |
| Saving Coupon Bonds | 607.94 | 2.34 |
| Total | 26,002.63 | 100.00 |

| Interest payments for the Period of 01.01.2022-31.03.2022 | <i>mIn AMD</i> | % |
|---|----------------|--------|
| T-Bills | 1,010.31 | 8.16 |
| Medium-Term Coupon Notes | 163.08 | 1.32 |
| Long-Term Coupon Bonds | 11,070.98 | 89.41 |
| Saving Coupon Bonds | 138.37 | 1.12 |
| Total | 12,382.75 | 100.00 |

| | <i>mIn AMD</i> |
|--|----------------|
| Actual Net Deficit Financing through Treasury Securities | 73,186.25 |
| Buyback Volume | 8,135.15 |
| <i>of which</i> | |
| Saving Coupon Bonds | 135.15 |

Secondary market transactions

01.03.2022-31.03.2022

| ISIN | Coupon yield | Number of Transactions | Average Yield of Transactions | Transactions Volume, billion AMD | Maturity Date |
|---------------------------------|--------------|------------------------|-------------------------------|----------------------------------|---------------|
| For benchmark bonds | | | | | |
| AMGN36294236 | 6.5000% | 4 | 9.4658% | 1.11 | 29-Apr-2023 |
| AMGN36294244 | 6.5000% | 69 | 10.4913% | 19.68 | 29-Apr-2024 |
| AMGN60294268 | 7.0000% | 44 | 10.6666% | 18.25 | 29-Apr-2026 |
| AMGB1129A316 | 8.0000% | 61 | 10.6657% | 20.74 | 29-Oct-2031 |
| AMGB2029A366 | 13.0000% | 19 | 10.8563% | 2.49 | 29-Oct-2036 |
| AMGB3129A504 | 9.7500% | 6 | 11.0983% | 1.09 | 29-Oct-2050 |
| Other bonds | | | | 18.32 | |
| T-bills | | | | 4.05 | |
| Total for Government Securities | | | | 85.73 | |