

REPORT
on Government Treasury Securities as of 30.11.2022

| | | |
|---|----------------|--------|
| Planned for 2022 | <i>mIn AMD</i> | |
| Net Deficit Financing through Treasury Securities | 250,234.48 | |
| Interest Payments | 126,688.56 | |
| Volume of Securities | <i>mIn AMD</i> | % |
| T-Bills | 86,929.02 | 5.99 |
| Medium-Term Coupon Notes | 476,551.15 | 32.81 |
| Long-Term Coupon Bonds | 883,285.24 | 60.82 |
| Saving Coupon Bonds | 5,541.33 | 0.38 |
| Total | 1,452,306.73 | 100.00 |
| Weighted Average Yield of Securities | % | |
| T-Bills | 10.8092 | |
| Medium-Term Coupon Notes | 9.2435 | |
| Long-Term Coupon Bonds | 11.1568 | |
| Saving Coupon Bonds | 9.1923 | |
| Total | 10.5006 | |
| Weighted Average Maturity by Types of Securities | <i>days</i> | |
| T-Bills | 158 | |
| Medium-Term Coupon Notes | 833 | |
| Long-Term Coupon Bonds | 4,976 | |
| Saving Coupon Bonds | 446 | |
| Total | 3,311 | |
| Volume of Securities by Weighted Average Maturity | <i>mIn AMD</i> | % |
| up to 1 year | 177,074.86 | 12.19 |
| 1-5 years | 489,371.05 | 33.70 |
| more than 5 years | 785,860.82 | 54.11 |
| Total | 1,452,306.73 | 100.00 |
| Volume of Securities' Placement in Primary Market for the Period of 01.01.2022-30.11.2022 | <i>mIn AMD</i> | % |
| T-Bills | 91,934.02 | 23.68 |
| Medium-Term Coupon Notes | 182,975.01 | 47.13 |
| Long-Term Coupon Bonds | 110,851.67 | 28.55 |
| Saving Coupon Bonds | 2,471.55 | 0.64 |
| Total | 388,232.25 | 100.00 |
| Proceeds from Securities' Placement for the Period of 01.01.2022-30.11.2022 | <i>mIn AMD</i> | % |
| T-Bills | 85,273.15 | 24.24 |
| Medium-Term Coupon Notes | 172,184.50 | 48.94 |
| Long-Term Coupon Bonds | 91,921.01 | 26.13 |
| Saving Coupon Bonds | 2,466.69 | 0.70 |
| Total | 351,845.36 | 100.00 |
| Weighted Average Yield of Securities Placed in Primary Market for the Period of 01.01.2022-30.11.2022 | % | |
| T-Bills | 10.7304 | |
| Medium-Term Coupon Notes | 10.9161 | |
| Long-Term Coupon Bonds | 11.3001 | |
| Saving Coupon Bonds | 9.1995 | |
| Total | 10.9709 | |

| Repayments and Buyback of Securities for the Period of 01.01.2022-30.11.2022 | <i>mln AMD</i> | % |
|--|----------------|--------|
| T-Bills | 50,282.22 | 35.52 |
| Medium-Term Coupon Notes | 80,594.56 | 56.93 |
| Long-Term Coupon Bonds | 8,000.00 | 5.65 |
| Saving Coupon Bonds | 2,687.89 | 1.90 |
| Total | 141,564.67 | 100.00 |

| Interest payments for the Period of 01.01.2022-30.11.2022 | <i>mln AMD</i> | % |
|---|----------------|--------|
| T-Bills | 3,247.38 | 2.59 |
| Medium-Term Coupon Notes | 32,240.16 | 25.71 |
| Long-Term Coupon Bonds | 89,442.50 | 71.31 |
| Saving Coupon Bonds | 490.89 | 0.39 |
| Total | 125,420.93 | 100.00 |

| | <i>mln AMD</i> |
|--|----------------|
| Actual Net Deficit Financing through Treasury Securities | 210,280.69 |
| Buyback Volume | 21,803.48 |
| <i>of which</i> | |
| Saving Coupon Bonds | 558.32 |

Secondary market transactions

01.11.2022-30.11.2022

| ISIN | Coupon yield | Number of Transactions | Average Yield of Transactions | Transactions Volume, billion AMD | Maturity Date |
|---------------------------------|--------------|------------------------|-------------------------------|----------------------------------|---------------|
| For benchmark bonds | | | | | |
| AMGN36294251 | 9.2500% | 30 | 11.5316% | 4.13 | 29-Apr-2025 |
| AMGN60294276 | 9.4000% | 29 | 11.9768% | 4.17 | 29-Apr-2027 |
| AMGB1029A292 | 9.0000% | 7 | 11.2517% | 2.58 | 29-Oct-2029 |
| AMGB1129A316 | 8.0000% | 33 | 12.3342% | 8.34 | 29-Oct-2031 |
| AMGB2029A366 | 13.0000% | 20 | 12.1981% | 3.39 | 29-Oct-2036 |
| AMGB3129A504 | 9.7500% | 14 | 11.9898% | 1.43 | 29-Oct-2050 |
| Other bonds | | | | 13.16 | |
| T-bills | | | | 3.36 | |
| Total for Government Securities | | | | 40.57 | |