

REPORT
on Government Treasury Securities as of 30.09.2022

Planned for 2021	<i>mln AMD</i>	
Net Deficit Financing through Treasury Securities	250,234.48	
Interest Payments	131,688.56	
Volume of Securities	<i>mln AMD</i>	%
T-Bills	54,357.19	3.85
Medium-Term Coupon Notes	468,220.61	33.17
Long-Term Coupon Bonds	883,285.24	62.58
Saving Coupon Bonds	5,656.29	0.40
Total	1,411,519.33	100.00
Weighted Average Yield of Securities	%	
T-Bills	9.9772	
Medium-Term Coupon Notes	9.1977	
Long-Term Coupon Bonds	11.1568	
Saving Coupon Bonds	9.1878	
Total	10.4536	
Weighted Average Maturity by Types of Securities	<i>days</i>	
T-Bills	150	
Medium-Term Coupon Notes	892	
Long-Term Coupon Bonds	5,037	
Saving Coupon Bonds	463	
Total	3,455	
Volume of Securities by Weighted Average Maturity	<i>mln AMD</i>	%
up to 1 year	131,844.19	9.34
1-5 years	447,394.32	31.70
more than 5 years	832,280.82	58.96
Total	1,411,519.33	100.00
Volume of Securities' Placement in Primary Market for the Period of 01.01.2022-30.09.2022	<i>mln AMD</i>	%
T-Bills	49,720.49	14.83
Medium-Term Coupon Notes	172,644.47	51.50
Long-Term Coupon Bonds	110,851.67	33.07
Saving Coupon Bonds	1,995.03	0.60
Total	335,211.66	100.00
Proceeds from Securities' Placement for the Period of 01.01.2022-30.09.2022	<i>mln AMD</i>	%
T-Bills	45,888.25	15.19
Medium-Term Coupon Notes	162,373.67	53.73
Long-Term Coupon Bonds	91,921.01	30.42
Saving Coupon Bonds	2,002.85	0.66
Total	302,185.78	100.00
Weighted Average Yield of Securities Placed in Primary Market for the Period of 01.01.2022-30.09.2022	%	
T-Bills	10.0925	
Medium-Term Coupon Notes	10.8710	
Long-Term Coupon Bonds	11.3001	
Saving Coupon Bonds	9.2386	
Total	10.8877	

Repayments and Buyback of Securities for the Period of 01.01.2022-30.09.2022	<i>mIn AMD</i>	%
T-Bills	41,332.91	31.79
Medium-Term Coupon Notes	78,594.56	60.45
Long-Term Coupon Bonds	8,000.00	6.15
Saving Coupon Bonds	2,096.41	1.61
Total	130,023.88	100.00

Interest payments for the Period of 01.01.2022-30.09.2022	<i>mIn AMD</i>	%
T-Bills	2,554.99	3.53
Medium-Term Coupon Notes	14,888.74	20.57
Long-Term Coupon Bonds	54,518.30	75.32
Saving Coupon Bonds	416.22	0.58
Total	72,378.25	100.00

	<i>mIn AMD</i>
Actual Net Deficit Financing through Treasury Securities	172,161.90
Buyback Volume	19,654.73
<i>of which</i>	
Saving Coupon Bonds	409.57

Secondary market transactions

01.09.2022-30.09.2022

ISIN	Coupon yield	Number of Transactions	Average Yield of Transactions	Transactions Volume, billion AMD	Maturity Date
For benchmark bonds					
AMGN36294244	6.5000%	25	11.7051%	13.25	29-Apr-2024
AMGN60294268	7.0000%	11	11.0739%	0.57	29-Apr-2026
AMGB1029A292	9.0000%	5	10.7834%	0.01	29-Oct-2029
AMGB1129A316	8.0000%	16	12.2194%	3.49	29-Oct-2031
AMGB2029A366	13.0000%	23	11.7134%	3.55	29-Oct-2036
AMGB3129A504	9.7500%	12	12.0102%	0.81	29-Oct-2050
Other bonds				4.23	
T-bills					
Total for Government Securities				25.91	