

REPORT
on Government Treasury Securities as of 31.08.2023

Planned for 2023	<i>mIn AMD</i>	
Net Deficit Financing through Treasury Securities		310,902.28
Interest Payments		164,368.42
<hr/>		
Actual Net Deficit Financing through Treasury Securities	<i>mIn AMD</i>	
		252,586.43
<hr/>		
Interest payments for the Period of 01.01.2023-31.08.2023	<i>mIn AMD</i>	%
T-Bills	5,092.67	6.58
Medium-Term Coupon Notes	22,078.96	28.52
Long-Term Coupon Bonds	49,915.01	64.47
Saving Coupon Bonds	337.54	0.44
Total	77,424.19	100.00
<hr/>		
Repayments and Buyback of Securities for the Period of 01.01.2023-31.08.2023	<i>mIn AMD</i>	%
T-Bills	77,388.13	47.61
Medium-Term Coupon Notes	83,478.04	51.36
Long-Term Coupon Bonds	-	-
Saving Coupon Bonds	1,681.16	1.03
Total	162,547.33	100.00
<hr/>		
Buyback Volume	<i>mIn AMD</i>	
of which		7,254.44
Saving Coupon Bonds		254.44
<hr/>		
Volume of Securities' Placement in Primary Market for the Period of 01.01.2023-31.08.2023	<i>mIn AMD</i>	%
T-Bills	117,058.45	26.15
Medium-Term Coupon Notes	203,194.55	45.39
Long-Term Coupon Bonds	125,553.57	28.05
Saving Coupon Bonds	1,864.67	0.42
Total	447,671.23	100.00
<hr/>		
Proceeds from Securities' Placement for the Period of 01.01.2023-31.08.2023	<i>mIn AMD</i>	%
T-Bills	107,194.75	25.82
Medium-Term Coupon Notes	193,353.78	46.58
Long-Term Coupon Bonds	112,688.56	27.15
Saving Coupon Bonds	1,896.66	0.46
Total	415,133.76	100.00
<hr/>		
Weighted Average Yield of Securities Placed in Primary Market for the Period of 01.01.2023-31.08.2023	%	
T-Bills		11.3245
Medium-Term Coupon Notes		11.5166
Long-Term Coupon Bonds		11.4375
Saving Coupon Bonds		9.1072
Total		11.4342
<hr/>		
Volume of Securities	<i>mIn AMD</i>	%
T-Bills	137,687.10	7.75
Medium-Term Coupon Notes	624,254.23	35.14

Long-Term Coupon Bonds		1,008,838.81	56.79
Saving Coupon Bonds		5,501.71	0.31
	Total	1,776,281.84	100.00

Weighted Average Yield of Securities		%
T-Bills		11.3840
Medium-Term Coupon Notes		10.2932
Long-Term Coupon Bonds		11.1917
Saving Coupon Bonds		9.2645
	Total	10.8849

Weighted Average Maturity by Types of Securities		days
T-Bills		159
Medium-Term Coupon Notes		876
Long-Term Coupon Bonds		4,736
Saving Coupon Bonds		434
	Total	3,011

Volume of Securities by Weighted Average Maturity		<i>mIn AMD</i>	%
up to 1 year		269,094.59	15.15
1-5 years		612,462.96	34.48
more than 5 years		894,724.30	50.37
	Total	1,776,281.84	100.00

Secondary market transactions

01.08.2023-31.08.2023

ISIN	Coupon yield	Number of Transactions	Average Yield of Transactions	Transactions Volume, billion AMD	Maturity Date
For benchmark bonds					
AMGN36294251	9.2500%	9	10.3179%	1.43	29-Apr-2025
AMGN60294276	9.4000%	15	10.4939%	4.28	29-Apr-2027
AMGB1029A292	9.0000%	3	10.4991%	0.69	29-Oct-2029
AMGB1129A316	8.0000%	13	10.4147%	4.29	29-Oct-2031
AMGB2029A366	13.0000%	10	10.4073%	2.33	29-Oct-2036
AMGB3129A504	9.7500%	10	10.3919%	4.15	29-Oct-2050
Other bonds				61.70	
T-bills				8.07	
Total for Government Securities				86.94	