

REPORT
on Government Treasury Securities as of 30.09.2023

Planned for 2023	<i>mIn AMD</i>	
Net Deficit Financing through Treasury Securities		384,902.28
Interest Payments		164,368.42
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Actual Net Deficit Financing through Treasury Securities	<i>mIn AMD</i>	
		284,756.11
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Interest payments for the Period of 01.01.2023-30.09.2023	<i>mIn AMD</i>	%
T-Bills	5,967.91	6.93
Medium-Term Coupon Notes	22,081.95	25.64
Long-Term Coupon Bonds	57,695.54	66.99
Saving Coupon Bonds	374.43	0.43
Total	86,119.83	100.00
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Repayments and Buyback of Securities for the Period of 01.01.2023-30.09.2023	<i>mIn AMD</i>	%
T-Bills	87,348.00	50.26
Medium-Term Coupon Notes	84,478.04	48.60
Long-Term Coupon Bonds	-	-
Saving Coupon Bonds	1,981.28	1.14
Total	173,807.32	100.00
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Buyback Volume	<i>mIn AMD</i>	
of which		9,949.46
Saving Coupon Bonds		296.86
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Volume of Securities' Placement in Primary Market for the Period of 01.01.2023-30.09.2023	<i>mIn AMD</i>	%
T-Bills	130,099.46	26.43
Medium-Term Coupon Notes	234,214.23	47.59
Long-Term Coupon Bonds	125,553.57	25.51
Saving Coupon Bonds	2,287.45	0.46
Total	492,154.70	100.00
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Proceeds from Securities' Placement for the Period of 01.01.2023-30.09.2023	<i>mIn AMD</i>	%
T-Bills	119,218.08	26.00
Medium-Term Coupon Notes	224,334.73	48.92
Long-Term Coupon Bonds	112,688.56	24.57
Saving Coupon Bonds	2,322.06	0.51
Total	458,563.43	100.00
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Weighted Average Yield of Securities Placed in Primary Market for the Period of 01.01.2023-30.09.2023	%	
T-Bills		11.2196
Medium-Term Coupon Notes		11.3883
Long-Term Coupon Bonds		11.4375
Saving Coupon Bonds		9.1139
Total		11.3457
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Volume of Securities	<i>mIn AMD</i>	%
T-Bills	139,892.98	7.73
Medium-Term Coupon Notes	654,273.91	36.18

Long-Term Coupon Bonds		1,008,838.81	55.78
Saving Coupon Bonds		5,624.37	0.31
	Total	1,808,630.07	100.00

Weighted Average Yield of Securities		%	
T-Bills			11.2808
Medium-Term Coupon Notes			10.3056
Long-Term Coupon Bonds			11.1917
Saving Coupon Bonds			9.2698
	Total		10.8721

Weighted Average Maturity by Types of Securities		days	
T-Bills			156
Medium-Term Coupon Notes			852
Long-Term Coupon Bonds			4,707
Saving Coupon Bonds			443
	Total		2,947

Volume of Securities by Weighted Average Maturity		<i>mIn AMD</i>	%
up to 1 year		270,484.00	14.96
1-5 years		643,421.78	35.58
more than 5 years		894,724.30	49.47
	Total	1,808,630.07	100.00

Secondary market transactions

01.09.2023-30.09.2023

ISIN	Coupon yield	Number of Transactions	Average Yield of Transactions	Transactions Volume, billion AMD	Maturity Date
For benchmark bonds					
AMGN36294251	9.2500%	9	10.2549%	0.25	29-Apr-2025
AMGN36294269	9.0000%	10	10.5739%	11.92	29-Apr-2026
AMGN60294284	9.2500%	5	10.4442%	4.16	29-Apr-2028
AMGB1129A332	9.6000%	2	10.5042%	0.02	29-Oct-2033
AMGB2029A366	13.0000%	5	10.0691%	0.74	29-Oct-2036
AMGB3129A504	9.7500%	10	10.2323%	1.44	29-Oct-2050
Other bonds				25.06	
T-bills				4.81	
Total for Government Securities				48.40	