

REPORT  
on Government Treasury Securities as of 31.10.2021

Planned for 2021	<i>mln AMD</i>	
Net Deficit Financing through Treasury Securities		203,500.12
Interest Payments		112,268.38
Volume of Securities	<i>mln AMD</i>	%
T-Bills	47,289.30	4.06
Medium-Term Coupon Notes	332,447.50	28.51
Long-Term Coupon Bonds	780,433.57	66.94
Saving Coupon Bonds	5,717.95	0.49
Total	1,165,888.32	100.00
Weighted Average Yield of Securities	%	
T-Bills		7.3875
Medium-Term Coupon Notes		8.0001
Long-Term Coupon Bonds		11.1310
Saving Coupon Bonds		9.1093
Total		10.0765
Weighted Average Maturity by Types of Securities	<i>days</i>	
T-Bills		147
Medium-Term Coupon Notes		818
Long-Term Coupon Bonds		5,487
Saving Coupon Bonds		474
Total		3,914
Volume of Securities by Weighted Average Maturity	<i>mln AMD</i>	%
up to 1 year	125,043.67	10.73
1-5 years	312,415.50	26.80
more than 5 years	728,429.15	62.48
Total	1,165,888.32	100.00
Volume of Securities' Placement in Primary Market for the Period of 01.01.2021-31.10.2021	<i>mln AMD</i>	%
T-Bills	48,526.62	14.10
Medium-Term Coupon Notes	112,961.00	32.82
Long-Term Coupon Bonds	180,102.93	52.33
Saving Coupon Bonds	2,605.83	0.76
Total	344,196.38	100.00
Proceeds from Securities' Placement for the Period of 01.01.2021-31.10.2021	<i>mln AMD</i>	%
T-Bills	45,697.44	13.61
Medium-Term Coupon Notes	107,797.88	32.10
Long-Term Coupon Bonds	179,670.02	53.51
Saving Coupon Bonds	2,612.61	0.78
Total	335,777.96	100.00
Weighted Average Yield of Securities Placed in Primary Market for the Period of 01.01.2021-31.10.2021	%	
T-Bills		7.4091
Medium-Term Coupon Notes		8.8450
Long-Term Coupon Bonds		9.9475
Saving Coupon Bonds		8.9744
Total		9.2205

Repayments and Buyback of Securities for the Period of 01.01.2021-31.10.2021	<i>mIn AMD</i>	%
T-Bills	46,768.35	34.60
Medium-Term Coupon Notes	45,510.25	33.67
Long-Term Coupon Bonds	40,460.08	29.93
Saving Coupon Bonds	2,445.46	1.81
Total	135,184.13	100.00

Interest payments for the Period of 01.01.2021-31.10.2021	<i>mIn AMD</i>	%
T-Bills	1,957.87	1.82
Medium-Term Coupon Notes	23,672.90	21.97
Long-Term Coupon Bonds	81,702.51	75.83
Saving Coupon Bonds	418.01	0.39
Total	107,751.28	100.00

	<i>mIn AMD</i>
Actual Net Deficit Financing through Treasury Securities	200,593.83
Buyback Volume	26,062.03
<i>of which</i>	
Saving Coupon Bonds	367.25

Secondday market transactions

01.10.2021-31.10.2021

ISIN	Coupon yield	Number of Transactions	Average Yield of Transactions	Transactions Volume, billion AMD	Maturity Date
<b>For benchmark bonds</b>					
AMGN36294236	6.5000%	-	-	0.00	29-Apr-2023
AMGN36294244	6.5000%	14	9.5823%	6.53	29-Apr-2024
AMGN60294268	7.0000%	6	9.5010%	1.59	29-Apr-2026
AMGB1129A316	8.0000%	36	10.1571%	9.97	29-Oct-2031
AMGB2029A366	13.0000%	6	10.0940%	1.97	29-Oct-2036
AMGB3129A504	9.7500%	21	10.2453%	5.90	29-Oct-2050
Other bonds				5.89	
T-bills				0.55	
Total for Government Securities				32.41	