

REPORT
on Government Treasury Securities as of 31.01.2021

Planned for 2021	<i>mln AMD</i>	
Net Deficit Financing through Treasury Securities		210,000.12
Interest Payments		112,268.38
Volume of Securities	<i>mln AMD</i>	%
T-Bills	41,698.90	4.27
Medium-Term Coupon Notes	264,996.75	27.16
Long-Term Coupon Bonds	663,408.91	68.00
Saving Coupon Bonds	5,563.68	0.57
Total	975,668.24	100.00
Weighted Average Yield of Securities	%	
T-Bills		5.8706
Medium-Term Coupon Notes		8.3849
Long-Term Coupon Bonds		11.4987
Saving Coupon Bonds		9.3468
Total		10.4002
Weighted Average Maturity by Types of Securities	<i>days</i>	
T-Bills		141
Medium-Term Coupon Notes		783
Long-Term Coupon Bonds		5,469
Saving Coupon Bonds		421
Total		3,940
Volume of Securities by Weighted Average Maturity	<i>mln AMD</i>	%
up to 1 year	104,634.41	10.72
1-5 years	277,589.42	28.45
more than 5 years	593,444.42	60.82
Total	975,668.24	100.00
Volume of Securities' Placement in Primary Market for the Period of 01.01.2021-31.01.2021	<i>mln AMD</i>	%
T-Bills	4,300.00	15.89
Medium-Term Coupon Notes	-	-
Long-Term Coupon Bonds	22,618.20	83.56
Saving Coupon Bonds	148.89	0.55
Total	27,067.09	100.00
Proceeds from Securities' Placement for the Period of 01.01.2021-31.01.2021	<i>mln AMD</i>	%
T-Bills	4,063.54	16.46
Medium-Term Coupon Notes	-	-
Long-Term Coupon Bonds	20,482.39	82.95
Saving Coupon Bonds	146.98	0.60
Total	24,692.91	100.00
Weighted Average Yield of Securities Placed in Primary Market for the Period of 01.01.2021-31.01.2021	%	
T-Bills		6.8925
Medium-Term Coupon Notes		-
Long-Term Coupon Bonds		9.6814
Saving Coupon Bonds		8.6454
Total		9.2326

Repayments and Buyback of Securities for the Period of 01.01.2021-31.01.2021	<i>mIn AMD</i>	%
T-Bills	9,908.57	98.58
Medium-Term Coupon Notes	-	-
Long-Term Coupon Bonds	-	-
Saving Coupon Bonds	142.78	1.42
Total	10,051.35	100.00

Interest payments for the Period of 01.01.2021-31.01.2021	<i>mIn AMD</i>	%
T-Bills	181.43	85.04
Medium-Term Coupon Notes	-	-
Long-Term Coupon Bonds	-	-
Saving Coupon Bonds	31.91	14.96
Total	213.34	100.00

	<i>mIn AMD</i>
Actual Net Deficit Financing through Treasury Securities	14,641.56
Buyback Volume	21.43
<i>of which</i>	
Saving Coupon Bonds	21.43

Secondary market transactions

01.01.2021-31.01.2021

ISIN	Coupon yield	Number of Transactions	Average Yield of Transactions	Transactions Volume, billion AMD	Maturity Date
For benchmark bonds					
AMGN60294227	9.0000%	30	6.8243%	1.58	29-Apr-2022
AMGN36294236	6.5000%	7	7.4188%	0.35	29-Apr-2023
AMGN60294250	7.0000%	8	7.9615%	0.54	29-Apr-2025
AMGB1029A292	9.0000%	23	9.0209%	4.39	29-Oct-2029
AMGB2029A366	13.0000%	26	9.0430%	2.81	29-Oct-2036
AMGB3129A504	9.7500%	13	9.5203%	1.80	29-Oct-2050
Other bonds				35.05	
T-bills				4.95	
Total for Government Securities				51.47	