

REPORT
on Government (Treasury) Securities as of 31.10.2019

Planned for 2019	<i>mln. AMD</i>	
Net Deficit Financing through Treasury Securities	70,000.00	
Interest Payments	70,276.80	
Volume of Securities	<i>mln. AMD</i>	%
T-Bills	26,560.00	3.91
Medium-Term Coupon Notes	213,603.00	31.44
Long-Term Coupon Bonds	432,875.18	63.72
Saving Coupon Bonds	6,349.32	0.93
Total	679,387.50	100.00
Weighted Average Yield of Securities	%	
T-Bills	5.9812	
Medium-Term Coupon Notes	10.2673	
Long-Term Coupon Bonds	12.9168	
Saving Coupon Bonds	10.0344	
Total	11.7857	
Weighted Average Maturity by Types of Securities	<i>days</i>	
T-Bills	131	
Medium-Term Coupon Notes	710	
Long-Term Coupon Bonds	5,577	
Saving Coupon Bonds	498	
Total	3,787	
Volume of Securities by Weighted Average Maturity	<i>mln. AMD</i>	%
up to 1 year	90,884.81	13.38
1-5 years	188,792.00	27.79
more than 5 years	399,710.70	58.83
Total	679,387.50	100.00
Volume of Securities' Placement in Primary Market for the Period of 01.01.2019-31.10.2019	<i>mln. AMD</i>	%
T-Bills	30,886.00	15.92
Medium-Term Coupon Notes	41,947.40	21.62
Long-Term Coupon Bonds	118,712.90	61.19
Saving Coupon Bonds	2,475.86	1.28
Total	194,022.16	100.00
Proceeds from Securities' Placement for the Period of 01.01.2019-31.10.2019	<i>mln. AMD</i>	%
T-Bills	29,683.99	14.75
Medium-Term Coupon Notes	42,788.83	21.26
Long-Term Coupon Bonds	126,345.89	62.77
Saving Coupon Bonds	2,472.04	1.23
Total	201,290.76	100.00
Weighted Average Yield of Securities Placed in Primary Market for the Period of 01.01.2019-31.10.2019	%	
T-Bills	5.9637	
Medium-Term Coupon Notes	7.9610	
Long-Term Coupon Bonds	10.4336	
Saving Coupon Bonds	8.9491	
Total	9.1714	

Repayments and Buyback of Securities for the Period of 01.01.2019-31.10.2019	<i>mIn. AMD</i>	%
T-Bills	32,052.02	31.61
Medium-Term Coupon Notes	58,470.67	57.67
Long-Term Coupon Bonds	9,000.00	8.88
Saving Coupon Bonds	1,868.22	1.84
Total	101,390.91	100.00

Interest payments for the Period of 01.01.2019-31.10.2019	<i>mIn. AMD</i>	%
T-Bills	1,355.24	1.97
Medium-Term Coupon Notes	21,464.77	31.16
Long-Term Coupon Bonds	45,528.19	66.09
Saving Coupon Bonds	542.70	0.79
Total	68,890.90	100.00

	<i>mIn. AMD</i>
Actual Net Deficit Financing through Treasury Securities	99,899.85
Buyback Volume	22,489.84
<i>of which</i>	
Saving Coupon Bonds	301.34

Seconday market transactions

01.10.2019-31.10.2019

ISIN	Coupon yield	Number of Transactions	Average Yield of Transactions	Transactions Volume, billion AMD	Maturity Date
For benchmark bonds					
AMGN60294227	9.0000%	28	6.8845%	0.27	29-Apr-2022
AMGN60294235	8.0000%	18	7.1701%	1.43	29-Apr-2023
AMGN60294243	8.0000%	3	7.4041%	0.31	29-Apr-2024
AMGB1029A292	9.0000%	17	9.0272%	3.47	29-Oct-2029
AMGB2029A366	13.0000%	32	9.9038%	11.83	29-Oct-2036
AMGB30163472	13.0000%	87	10.8612%	29.52	16-Mar-2047
Other bonds				8.30	
T-bills				0.00	
Total for Government Securities				55.13	