

REPORT
on Government (Treasury) Securities as of 30.09.2019

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	23,560.00	3.58
Medium-Term Coupon Notes	220,103.00	33.44
Long-Term Coupon Bonds	408,129.53	62.02
Saving Coupon Bonds	6,317.23	0.96
Total	658,109.75	100.00
Weighted Average Yield of Securities	%	
T-Bills	6.0162	
Medium-Term Coupon Notes	10.1494	
Long-Term Coupon Bonds	13.0330	
Saving Coupon Bonds	10.1061	
Total	11.7893	
Weighted Average Maturity by Types of Securities	<i>days</i>	
T-Bills	152	
Medium-Term Coupon Notes	741	
Long-Term Coupon Bonds	5,328	
Saving Coupon Bonds	486	
Total	3,562	
Volume of Securities by Weighted Average Maturity	<i>mln. AMD</i>	%
up to 1 year	89,859.17	13.65
1-5 years	193,785.54	29.45
more than 5 years	374,465.04	56.90
Total	658,109.75	100.00
Volume of Securities' Placement in Primary Market for the Period of 01.01.2019-30.09.2019	<i>mln. AMD</i>	%
T-Bills	27,886.00	16.85
Medium-Term Coupon Notes	41,947.40	25.35
Long-Term Coupon Bonds	93,467.24	56.49
Saving Coupon Bonds	2,160.01	1.31
Total	165,460.66	100.00
Proceeds from Securities' Placement for the Period of 01.01.2019-30.09.2019	<i>mln. AMD</i>	%
T-Bills	26,783.37	15.94
Medium-Term Coupon Notes	42,788.83	25.46
Long-Term Coupon Bonds	96,303.37	57.31
Saving Coupon Bonds	2,170.40	1.29
Total	168,045.97	100.00
Weighted Average Yield of Securities Placed in Primary Market for the Period of 01.01.2019-30.09.2019	%	
T-Bills	5.9914	
Medium-Term Coupon Notes	7.9610	
Long-Term Coupon Bonds	10.3071	
Saving Coupon Bonds	8.9491	
Total	8.9672	

Repayments and Buyback of Securities for the Period of 01.01.2019-30.09.2019	<i>mIn. AMD</i>	%
T-Bills	32,052.02	34.06
Medium-Term Coupon Notes	51,970.67	55.22
Long-Term Coupon Bonds	8,500.00	9.03
Saving Coupon Bonds	1,584.46	1.68
Total	94,107.15	100.00

Interest payments for the Period of 01.01.2019-30.09.2019	<i>mIn. AMD</i>	%
T-Bills	1,355.24	2.95
Medium-Term Coupon Notes	11,424.07	24.88
Long-Term Coupon Bonds	32,650.47	71.11
Saving Coupon Bonds	482.69	1.05
Total	45,912.47	100.00

	<i>mIn. AMD</i>
Actual Net Deficit Financing through Treasury Securities	73,938.81
Buyback Volume	15,484.54
<i>of which</i>	
Saving Coupon Bonds	296.04

Secondary market transactions

01.09.2019-30.09.2019

ISIN	Coupon yield	Number of Transactions	Average Yield of Transactions	Transactions Volume, billion AMD	Maturity Date
For benchmark bonds					
AMGN60294219	10.0000%	36	6.6000%	3.22	29-Apr-2021
AMGN60294227	9.0000%	16	7.2018%	1.11	29-Apr-2022
AMGN60294235	8.0000%	8	7.4622%	0.08	29-Apr-2023
AMGB1029A276	10.0000%	25	9.0001%	2.82	29-Oct-2027
AMGB2029A366	13.0000%	42	10.2336%	5.04	29-Oct-2036
AMGB30163472	13.0000%	37	10.8997%	2.23	16-Mar-2047
Other bonds				9.26	
T-bills				0.54	
Total for Government Securities				24.30	