

REPORT  
on Government Treasury Securities as of 31.08.2020

Planned for 2020	<i>mln AMD</i>	
Net Deficit Financing through Treasury Securities	244,744.06	
Interest Payments	86,995.85	
Volume of Securities	<i>mln AMD</i>	%
T-Bills	37,149.20	4.31
Medium-Term Coupon Notes	230,468.25	26.74
Long-Term Coupon Bonds	588,297.35	68.26
Saving Coupon Bonds	5,985.06	0.69
Total	861,899.86	100.00
Weighted Average Yield of Securities	%	
T-Bills	5.7080	
Medium-Term Coupon Notes	8.5840	
Long-Term Coupon Bonds	11.7758	
Saving Coupon Bonds	9.4661	
Total	10.6448	
Weighted Average Maturity by Types of Securities	<i>days</i>	
T-Bills	182	
Medium-Term Coupon Notes	878	
Long-Term Coupon Bonds	5,416	
Saving Coupon Bonds	463	
Total	3,943	
Volume of Securities by Weighted Average Maturity	<i>mln AMD</i>	%
up to 1 year	102,390.87	11.88
1-5 years	202,876.13	23.54
more than 5 years	556,632.86	64.58
Total	861,899.86	100.00
Volume of Securities' Placement in Primary Market for the Period of 01.01.2020-31.08.2020	<i>mln AMD</i>	%
T-Bills	39,149.20	14.12
Medium-Term Coupon Notes	72,581.00	26.17
Long-Term Coupon Bonds	164,422.17	59.28
Saving Coupon Bonds	1,202.18	0.43
Total	277,354.55	100.00
Proceeds from Securities' Placement for the Period of 01.01.2020-31.08.2020	<i>mln AMD</i>	%
T-Bills	37,510.64	13.03
Medium-Term Coupon Notes	74,450.48	25.87
Long-Term Coupon Bonds	174,592.60	60.66
Saving Coupon Bonds	1,251.47	0.43
Total	287,805.19	100.00
Weighted Average Yield of Securities Placed in Primary Market for the Period of 01.01.2020-31.08.2020	%	
T-Bills	5.6782	
Medium-Term Coupon Notes	6.7772	
Long-Term Coupon Bonds	8.5595	
Saving Coupon Bonds	8.1115	
Total	7.6844	

Repayments and Buyback of Securities for the Period of 01.01.2020-31.08.2020	<i>mln AMD</i>	%
T-Bills	24,819.52	25.99
Medium-Term Coupon Notes	60,715.75	63.59
Long-Term Coupon Bonds	8,000.00	8.38
Saving Coupon Bonds	1,948.91	2.04
Total	95,484.18	100.00

Interest payments for the Period of 01.01.2020-31.08.2020	<i>mln AMD</i>	%
T-Bills	1,020.48	2.23
Medium-Term Coupon Notes	10,638.07	23.24
Long-Term Coupon Bonds	33,680.57	73.59
Saving Coupon Bonds	426.13	0.93
Total	45,765.25	100.00

	<i>mln AMD</i>
Actual Net Deficit Financing through Treasury Securities	192,321.01
Buyback Volume	12,548.87
<i>of which</i>	
Saving Coupon Bonds	159.12

Secondary market transactions

01.08.2020-31.08.2020

ISIN	Coupon yield	Number of Transactions	Average Yield of Transactions	Transactions Volume, billion AMD	Maturity Date
<b>For benchmark bonds</b>					
AMGN36294228	7.5000%	12	6.0691%	0.05	29-Apr-2022
AMGN36294236	6.5000%	6	6.2421%	0.02	29-Apr-2023
AMGN60294250	7.0000%	26	6.8735%	4.31	29-Apr-2025
AMGB1029A292	9.0000%	33	7.6819%	7.96	29-Oct-2029
AMGB2029A366	13.0000%	2	8.0015%	0.14	29-Oct-2036
AMGB3129A504	9.7500%	24	8.5357%	1.48	29-Oct-2050
Other bonds				7.89	
T-bills				0.13	
Total for Government Securities				21.97	