

REPORT  
on Government Treasury Securities as of 29.02.2020

Planned for 2020	<i>mIn AMD</i>	
Net Deficit Financing through Treasury Securities		145,000.00
Interest Payments		85,495.85
Volume of Securities	<i>mIn AMD</i>	%
T-Bills	23,540.00	3.29
Medium-Term Coupon Notes	229,593.25	32.06
Long-Term Coupon Bonds	456,354.14	63.72
Saving Coupon Bonds	6,735.06	0.94
Total	716,222.45	100.00
Weighted Average Yield of Securities	%	
T-Bills		5.8262
Medium-Term Coupon Notes		10.0575
Long-Term Coupon Bonds		12.6712
Saving Coupon Bonds		9.7685
Total		11.5811
Weighted Average Maturity by Types of Securities	<i>days</i>	
T-Bills		139
Medium-Term Coupon Notes		686
Long-Term Coupon Bonds		5,361
Saving Coupon Bonds		508
Total		3,645
Volume of Securities by Weighted Average Maturity	<i>mIn AMD</i>	%
up to 1 year	102,746.04	14.35
1-5 years	190,286.75	26.57
more than 5 years	423,189.65	59.09
Total	716,222.45	100.00
Volume of Securities' Placement in Primary Market for the Period of 01.01.2020-29.02.2020	<i>mIn AMD</i>	%
T-Bills	5,000.00	11.30
Medium-Term Coupon Notes	14,380.00	32.49
Long-Term Coupon Bonds	24,478.96	55.31
Saving Coupon Bonds	401.09	0.91
Total	44,260.05	100.00
Proceeds from Securities' Placement for the Period of 01.01.2020-29.02.2020	<i>mIn AMD</i>	%
T-Bills	4,807.69	10.20
Medium-Term Coupon Notes	15,427.71	32.73
Long-Term Coupon Bonds	26,451.37	56.11
Saving Coupon Bonds	456.38	0.97
Total	47,143.16	100.00
Weighted Average Yield of Securities Placed in Primary Market for the Period of 01.01.2020-29.02.2020	%	
T-Bills		5.5801
Medium-Term Coupon Notes		6.6240
Long-Term Coupon Bonds		8.1011
Saving Coupon Bonds		8.5746
Total		7.3407

Repayments and Buyback of Securities for the Period of 01.01.2020-29.02.2020	<i>mIn AMD</i>	%
T-Bills	5,084.32	57.31
Medium-Term Coupon Notes	3,389.75	38.21
Long-Term Coupon Bonds	-	-
Saving Coupon Bonds	397.82	4.48
Total	8,871.89	100.00

Interest payments for the Period of 01.01.2020-29.02.2020	<i>mIn AMD</i>	%
T-Bills	215.68	4.34
Medium-Term Coupon Notes	205.25	4.13
Long-Term Coupon Bonds	4,440.87	89.40
Saving Coupon Bonds	105.70	2.13
Total	4,967.51	100.00

	<i>mIn AMD</i>
Actual Net Deficit Financing through Treasury Securities	38,271.27
Buyback Volume	3,396.65
<i>of which</i>	
Saving Coupon Bonds	6.90

Secondary market transactions

01.02.2020-29.02.2020

ISIN	Coupon yield	Number of Transactions	Average Yield of Transactions	Transactions Volume, billion AMD	Maturity Date
<b>For benchmark bonds</b>					
AMGN36294228	7.5000%	17	6.2284%	0.25	29-Apr-2022
AMGN60294235	8.0000%	13	6.4611%	0.32	29-Apr-2023
AMGN60294243	8.0000%	24	6.6308%	4.47	29-Apr-2024
AMGB1029A292	9.0000%	23	7.8682%	2.62	29-Oct-2029
AMGB2029A366	13.0000%	29	8.6707%	6.47	29-Oct-2036
AMGB30163472	13.0000%	51	9.6706%	5.15	16-Mar-2047
Other bonds				10.38	
T-bills				0.00	
Total for Government Securities				29.66	