

REPORT
on Government Treasury Securities as of 31.01.2020

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	23,740.00	3.37
Medium-Term Coupon Notes	217,203.00	30.85
Long-Term Coupon Bonds	456,354.14	64.81
Saving Coupon Bonds	6,837.70	0.97
Total	704,134.83	100.00
Weighted Average Yield of Securities	%	
T-Bills	5.8674	
Medium-Term Coupon Notes	10.2430	
Long-Term Coupon Bonds	12.6712	
Saving Coupon Bonds	9.8198	
Total	11.6651	
Weighted Average Maturity by Types of Securities	<i>days</i>	
T-Bills	136	
Medium-Term Coupon Notes	657	
Long-Term Coupon Bonds	5,389	
Saving Coupon Bonds	522	
Total	3,705	
Volume of Securities by Weighted Average Maturity	<i>mIn AMD</i>	%
up to 1 year	84,717.79	12.03
1-5 years	196,227.39	27.87
more than 5 years	423,189.65	60.10
Total	704,134.83	100.00
Volume of Securities' Placement in Primary Market for the Period of 01.01.2020-31.01.2020	<i>mIn AMD</i>	%
T-Bills	2,000.00	7.46
Medium-Term Coupon Notes	-	-
Long-Term Coupon Bonds	24,478.96	91.29
Saving Coupon Bonds	334.51	1.25
Total	26,813.47	100.00
Proceeds from Securities' Placement for the Period of 01.01.2020-31.01.2020	<i>mIn AMD</i>	%
T-Bills	1,905.12	6.63
Medium-Term Coupon Notes	-	-
Long-Term Coupon Bonds	26,451.37	92.01
Saving Coupon Bonds	390.49	1.36
Total	28,746.99	100.00
Weighted Average Yield of Securities Placed in Primary Market for the Period of 01.01.2020-31.01.2020	%	
T-Bills	5.6118	
Medium-Term Coupon Notes	-	
Long-Term Coupon Bonds	8.1011	
Saving Coupon Bonds	8.6932	
Total	7.9228	

Repayments and Buyback of Securities for the Period of 01.01.2020-31.01.2020	<i>mIn AMD</i>	%
T-Bills	2,006.53	55.20
Medium-Term Coupon Notes	1,400.00	38.51
Long-Term Coupon Bonds	-	-
Saving Coupon Bonds	228.61	6.29
Total	3,635.14	100.00

Interest payments for the Period of 01.01.2020-31.01.2020	<i>mIn AMD</i>	%
T-Bills	93.47	45.98
Medium-Term Coupon Notes	44.48	21.88
Long-Term Coupon Bonds	-	-
Saving Coupon Bonds	65.31	32.13
Total	203.26	100.00

	<i>mIn AMD</i>
Actual Net Deficit Financing through Treasury Securities	25,111.85
Buyback Volume	1,404.90
<i>of which</i>	
Saving Coupon Bonds	4.90

Seconday market transactions

01.01.2020-31.01.2020

ISIN	Coupon yield	Number of Transactions	Average Yield of Transactions	Transactions Volume, billion AMD	Maturity Date
For benchmark bonds					
AMGN36294228	7.5000%	10	6.2841%	0.10	29-Apr-2022
AMGN60294235	8.0000%	12	6.7683%	0.40	29-Apr-2023
AMGN60294243	8.0000%	14	6.9072%	0.41	29-Apr-2024
AMGB1029A292	9.0000%	26	7.9858%	5.28	29-Oct-2029
AMGB2029A366	13.0000%	15	9.0947%	4.42	29-Oct-2036
AMGB30163472	13.0000%	33	10.1230%	4.45	16-Mar-2047
Other bonds				5.54	
T-bills				0.20	
Total for Government Securities				20.80	