

REPORT  
on Government Treasury Securities as of 31.07.2020

Planned for 2020	<i>mln AMD</i>	
Net Deficit Financing through Treasury Securities	234,744.06	
Interest Payments	86,995.85	
Volume of Securities	<i>mln AMD</i>	%
T-Bills	38,770.00	4.57
Medium-Term Coupon Notes	215,468.25	25.39
Long-Term Coupon Bonds	588,297.35	69.33
Saving Coupon Bonds	5,979.25	0.70
Total	848,514.85	100.00
Weighted Average Yield of Securities	%	
T-Bills	5.7105	
Medium-Term Coupon Notes	8.6996	
Long-Term Coupon Bonds	11.7758	
Saving Coupon Bonds	9.5440	
Total	10.7018	
Weighted Average Maturity by Types of Securities	<i>days</i>	
T-Bills	163	
Medium-Term Coupon Notes	852	
Long-Term Coupon Bonds	5,447	
Saving Coupon Bonds	460	
Total	4,004	
Volume of Securities by Weighted Average Maturity	<i>mln AMD</i>	%
up to 1 year	103,958.96	12.25
1-5 years	187,923.02	22.15
more than 5 years	556,632.86	65.60
Total	848,514.85	100.00
Volume of Securities' Placement in Primary Market for the Period of 01.01.2020-31.07.2020	<i>mln AMD</i>	%
T-Bills	33,770.00	13.15
Medium-Term Coupon Notes	57,581.00	22.43
Long-Term Coupon Bonds	164,422.17	64.05
Saving Coupon Bonds	938.97	0.37
Total	256,712.14	100.00
Proceeds from Securities' Placement for the Period of 01.01.2020-31.07.2020	<i>mln AMD</i>	%
T-Bills	32,382.50	12.13
Medium-Term Coupon Notes	59,105.87	22.13
Long-Term Coupon Bonds	174,592.60	65.37
Saving Coupon Bonds	990.56	0.37
Total	267,071.53	100.00
Weighted Average Yield of Securities Placed in Primary Market for the Period of 01.01.2020-31.07.2020	%	
T-Bills	5.6807	
Medium-Term Coupon Notes	6.7391	
Long-Term Coupon Bonds	8.5595	
Saving Coupon Bonds	8.0956	
Total	7.7708	

Repayments and Buyback of Securities for the Period of 01.01.2020-31.07.2020	<i>mln AMD</i>	%
T-Bills	18,050.13	20.41
Medium-Term Coupon Notes	60,715.75	68.64
Long-Term Coupon Bonds	8,000.00	9.04
Saving Coupon Bonds	1,691.51	1.91
Total	88,457.39	100.00

Interest payments for the Period of 01.01.2020-31.07.2020	<i>mln AMD</i>	%
T-Bills	789.87	1.92
Medium-Term Coupon Notes	10,638.07	25.85
Long-Term Coupon Bonds	29,329.69	71.28
Saving Coupon Bonds	389.93	0.95
Total	41,147.56	100.00

Actual Net Deficit Financing through Treasury Securities	<i>mln AMD</i>
Buyback Volume	178,614.14
<i>of which</i>	12,520.66
Saving Coupon Bonds	130.91

Secondary market transactions

01.07.2020-31.07.2020

ISIN	Coupon yield	Number of Transactions	Average Yield of Transactions	Transactions Volume, billion AMD	Maturity Date
<b><i>For benchmark bonds</i></b>					
AMGN36294228	7.5000%	4	6.0740%	0.59	29-Apr-2022
AMGN36294236	6.5000%	12	6.2848%	0.24	29-Apr-2023
AMGN60294250	7.0000%	27	6.7887%	0.37	29-Apr-2025
AMGB1029A292	9.0000%	106	7.8745%	62.35	29-Oct-2029
AMGB2029A366	13.0000%	0	0.0000%	0.00	29-Oct-2036
AMGB3129A504	9.7500%	14	8.5007%	5.20	29-Oct-2050
Other bonds				8.72	
T-bills				0.50	
Total for Government Securities				77.97	