

REPORT
on Government Treasury Securities as of 31.03.2020

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	21,140.00	2.94
Medium-Term Coupon Notes	237,743.25	33.10
Long-Term Coupon Bonds	452,854.14	63.05
Saving Coupon Bonds	6,491.11	0.90
Total	718,228.50	100.00
Weighted Average Yield of Securities	%	
T-Bills	5.7660	
Medium-Term Coupon Notes	9.9320	
Long-Term Coupon Bonds	12.7166	
Saving Coupon Bonds	9.7024	
Total	11.5630	
Weighted Average Maturity by Types of Securities	<i>days</i>	
T-Bills	158	
Medium-Term Coupon Notes	661	
Long-Term Coupon Bonds	5,357	
Saving Coupon Bonds	503	
Total	3,606	
Volume of Securities by Weighted Average Maturity	<i>mIn AMD</i>	%
up to 1 year	97,882.86	13.63
1-5 years	199,155.98	27.73
more than 5 years	421,189.65	58.64
Total	718,228.50	100.00
Volume of Securities' Placement in Primary Market for the Period of 01.01.2020-31.03.2020	<i>mIn AMD</i>	%
T-Bills	8,000.00	14.15
Medium-Term Coupon Notes	23,530.00	41.63
Long-Term Coupon Bonds	24,478.96	43.31
Saving Coupon Bonds	510.66	0.90
Total	56,519.62	100.00
Proceeds from Securities' Placement for the Period of 01.01.2020-31.03.2020	<i>mIn AMD</i>	%
T-Bills	7,686.29	12.86
Medium-Term Coupon Notes	25,044.56	41.92
Long-Term Coupon Bonds	26,451.37	44.27
Saving Coupon Bonds	567.69	0.95
Total	59,749.91	100.00
Weighted Average Yield of Securities Placed in Primary Market for the Period of 01.01.2020-31.03.2020	%	
T-Bills	5.5854	
Medium-Term Coupon Notes	6.4969	
Long-Term Coupon Bonds	8.1011	
Saving Coupon Bonds	8.3621	
Total	7.0795	

Repayments and Buyback of Securities for the Period of 01.01.2020-31.03.2020	<i>mIn AMD</i>	%
T-Bills	10,254.73	54.27
Medium-Term Coupon Notes	4,389.75	23.23
Long-Term Coupon Bonds	3,500.00	18.52
Saving Coupon Bonds	751.34	3.98
Total	18,895.82	100.00

Interest payments for the Period of 01.01.2020-31.03.2020	<i>mIn AMD</i>	%
T-Bills	445.27	3.20
Medium-Term Coupon Notes	242.70	1.75
Long-Term Coupon Bonds	13,042.99	93.81
Saving Coupon Bonds	172.66	1.24
Total	13,903.63	100.00

	<i>mIn AMD</i>
Actual Net Deficit Financing through Treasury Securities	40,854.10
Buyback Volume	7,899.27
<i>of which</i>	
Saving Coupon Bonds	9.52

Seconday market transactions

01.03.2020-31.03.2020

ISIN	Coupon yield	Number of Transactions	Average Yield of Transactions	Transactions Volume, billion AMD	Maturity Date
For benchmark bonds					
AMGN36294228	7.5000%	24	6.4348%	3.99	29-Apr-2022
AMGN60294235	8.0000%	14	7.4396%	1.54	29-Apr-2023
AMGN60294243	8.0000%	13	6.6261%	4.76	29-Apr-2024
AMGB1029A292	9.0000%	51	8.0121%	6.53	29-Oct-2029
AMGB2029A366	13.0000%	89	9.5919%	8.15	29-Oct-2036
AMGB30163472	13.0000%	74	9.7547%	11.94	16-Mar-2047
Other bonds				10.69	
T-bills				0.51	
Total for Government Securities				48.12	