

REPORT

on Government Treasury Securities as of 30.11.2020

Planned for 2020	<i>mln AMD</i>	
Net Deficit Financing through Treasury Securities	309 963,39	
Interest Payments	86 995,85	
Volume of Securities	<i>mln AMD</i>	%
T-Bills	41 088,90	4,35
Medium-Term Coupon Notes	255 259,25	27,04
Long-Term Coupon Bonds	642 064,90	68,01
Saving Coupon Bonds	5 617,82	0,60
Total	944 030,87	100,00
Weighted Average Yield of Securities	%	
T-Bills	5,7353	
Medium-Term Coupon Notes	8,4126	
Long-Term Coupon Bonds	11,5575	
Saving Coupon Bonds	9,3722	
Total	10,4407	
Weighted Average Maturity by Types of Securities	<i>days</i>	
T-Bills	168	
Medium-Term Coupon Notes	827	
Long-Term Coupon Bonds	5 573	
Saving Coupon Bonds	449	
Total	4 024	
Volume of Securities by Weighted Average Maturity	<i>mln AMD</i>	%
up to 1 year	105 076,59	11,13
1-5 years	268 128,06	28,40
more than 5 years	570 826,22	60,47
Total	944 030,87	100,00
Volume of Securities' Placement in Primary Market for the Period of 01.01.2020-30.11.2020	<i>mln AMD</i>	%
T-Bills	51 088,90	13,67
Medium-Term Coupon Notes	98 872,00	26,45
Long-Term Coupon Bonds	222 189,72	59,44
Saving Coupon Bonds	1 631,20	0,44
Total	373 781,82	100,00
Proceeds from Securities' Placement for the Period of 01.01.2020-30.11.2020	<i>mln AMD</i>	%
T-Bills	48 859,09	12,36
Medium-Term Coupon Notes	100 956,18	25,54
Long-Term Coupon Bonds	243 841,86	61,68
Saving Coupon Bonds	1 689,79	0,43
Total	395 346,92	100,00

Weighted Average Yield of Securities Placed in Primary Market for the Period of 01.01.2020-30.11.2020	%
T-Bills	5,6943
Medium-Term Coupon Notes	6,7715
Long-Term Coupon Bonds	8,6917
Saving Coupon Bonds	8,0768
Total	7,7714

Repayments and Buyback of Securities for the Period of 01.01.2020-30.11.2020	<i>mIn AMD</i>	%
T-Bills	32 506,87	29,70
Medium-Term Coupon Notes	62 215,75	56,83
Long-Term Coupon Bonds	12 000,00	10,96
Saving Coupon Bonds	2 745,17	2,51
Total	109 467,79	100,00

Interest payments for the Period of 01.01.2020-30.11.2020	<i>mIn AMD</i>	%
T-Bills	1 333,13	1,54
Medium-Term Coupon Notes	20 625,46	23,79
Long-Term Coupon Bonds	64 161,99	74,01
Saving Coupon Bonds	568,16	0,66
Total	86 688,74	100,00

Actual Net Deficit Financing through Treasury Securities	<i>mIn AMD</i>	285 879,13
Buyback Volume		18 200,03
<i>of which</i>		
Saving Coupon Bonds		310,28

Secondary market transactions

01.11.2020-30.11.2020

ISIN	Coupon yield	Number of Transactions	Average Yield of Transactions	Transactions Volume, billion AMD	Maturity Date
For benchmark bonds					
AMGN36294228	7,5000%	6	6,1502%	0,01	29-Apr-2022
AMGN36294236	6,5000%	9	6,6435%	0,12	29-Apr-2023
AMGN60294250	7,0000%	24	7,3508%	1,41	29-Apr-2025
AMGB1029A292	9,0000%	29	8,0059%	9,38	29-Oct-2029
AMGB2029A366	13,0000%	19	8,5043%	1,38	29-Oct-2036
AMGB3129A504	9,7500%	3	8,9805%	0,91	29-Oct-2050
Other bonds				13,82	
T-bills				0,20	
Total for Government Securities				27,23	