

REPORT

on Government Treasury Securities as of 31.10.2020

Planned for 2020	<i>mln AMD</i>	
Net Deficit Financing through Treasury Securities	254 463,39	
Interest Payments	86 995,85	
Volume of Securities	<i>mln AMD</i>	%
T-Bills	44 099,20	4,66
Medium-Term Coupon Notes	255 259,25	26,95
Long-Term Coupon Bonds	642 064,90	67,78
Saving Coupon Bonds	5 801,44	0,61
Total	947 224,79	100,00
Weighted Average Yield of Securities	%	
T-Bills	5,7038	
Medium-Term Coupon Notes	8,4126	
Long-Term Coupon Bonds	11,5575	
Saving Coupon Bonds	9,4130	
Total	10,4244	
Weighted Average Maturity by Types of Securities	<i>days</i>	
T-Bills	164	
Medium-Term Coupon Notes	858	
Long-Term Coupon Bonds	5 604	
Saving Coupon Bonds	459	
Total	4 040	
Volume of Securities by Weighted Average Maturity	<i>mln AMD</i>	%
up to 1 year	108 263,66	11,43
1-5 years	268 134,92	28,31
more than 5 years	570 826,22	60,26
Total	947 224,79	100,00
Volume of Securities' Placement in Primary Market for the Period of 01.01.2020-31.10.2020	<i>mln AMD</i>	%
T-Bills	48 099,20	12,98
Medium-Term Coupon Notes	98 872,00	26,68
Long-Term Coupon Bonds	222 189,72	59,95
Saving Coupon Bonds	1 489,63	0,40
Total	370 650,55	100,00
Proceeds from Securities' Placement for the Period of 01.01.2020-31.10.2020	<i>mln AMD</i>	%
T-Bills	46 027,66	11,73
Medium-Term Coupon Notes	100 956,18	25,73
Long-Term Coupon Bonds	243 841,86	62,15
Saving Coupon Bonds	1 549,13	0,39
Total	392 374,83	100,00

Weighted Average Yield of Securities Placed in Primary Market for the Period of 01.01.2020-31.10.2020	%	
T-Bills		5,6804
Medium-Term Coupon Notes		6,7715
Long-Term Coupon Bonds		8,6917
Saving Coupon Bonds		8,1266
Total		7,7864

Repayments and Buyback of Securities for the Period of 01.01.2020-31.10.2020	<i>mIn AMD</i>	%
T-Bills	26 735,48	25,86
Medium-Term Coupon Notes	62 215,75	60,19
Long-Term Coupon Bonds	12 000,00	11,61
Saving Coupon Bonds	2 419,98	2,34
Total	103 371,20	100,00

Interest payments for the Period of 01.01.2020-31.10.2020	<i>mIn AMD</i>	%
T-Bills	1 104,52	1,28
Medium-Term Coupon Notes	20 625,46	23,87
Long-Term Coupon Bonds	64 161,99	74,24
Saving Coupon Bonds	532,61	0,62
Total	86 424,58	100,00

Actual Net Deficit Financing through Treasury Securities	<i>mIn AMD</i>	289 003,63
Buyback Volume		18 098,07
<i>of which</i>		
Saving Coupon Bonds		208,32

Secondary market transactions

01.10.2020-31.10.2020

ISIN	Coupon yield	Number of Transactions	Average Yield of Transactions	Transactions Volume, billion AMD	Maturity Date
<b>For benchmark bonds</b>					
AMGN36294228	7,5000%	9	5,8614%	0,55	29-Apr-2022
AMGN36294236	6,5000%	17	6,5172%	1,98	29-Apr-2023
AMGN60294250	7,0000%	39	7,0701%	5,61	29-Apr-2025
AMGB1029A292	9,0000%	34	7,8920%	6,78	29-Oct-2029
AMGB2029A366	13,0000%	28	8,3665%	2,76	29-Oct-2036
AMGB3129A504	9,7500%	41	9,1949%	9,14	29-Oct-2050
Other bonds				13,95	
T-bills				0,95	
Total for Government Securities				41,72	