

REPORT

on Government Treasury Securities as of 30.09.2020

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	41 149,20	4,70
Medium-Term Coupon Notes	241 968,25	27,64
Long-Term Coupon Bonds	586 297,35	66,97
Saving Coupon Bonds	5 999,65	0,69
Total	875 414,44	100,00
Weighted Average Yield of Securities	%	
T-Bills	5,7035	
Medium-Term Coupon Notes	8,4813	
Long-Term Coupon Bonds	11,7904	
Saving Coupon Bonds	9,4331	
Total	10,5734	
Weighted Average Maturity by Types of Securities	<i>days</i>	
T-Bills	169	
Medium-Term Coupon Notes	853	
Long-Term Coupon Bonds	5 393	
Saving Coupon Bonds	456	
Total	3 859	
Volume of Securities by Weighted Average Maturity	<i>mln AMD</i>	%
up to 1 year	106 293,92	12,14
1-5 years	214 487,66	24,50
more than 5 years	554 632,86	63,36
Total	875 414,44	100,00
Volume of Securities' Placement in Primary Market for the Period of 01.01.2020-30.09.2020	<i>mln AMD</i>	%
T-Bills	43 149,20	14,70
Medium-Term Coupon Notes	84 581,00	28,82
Long-Term Coupon Bonds	164 422,17	56,02
Saving Coupon Bonds	1 373,23	0,47
Total	293 525,59	100,00
Proceeds from Securities' Placement for the Period of 01.01.2020-30.09.2020	<i>mln AMD</i>	%
T-Bills	41 306,48	13,58
Medium-Term Coupon Notes	86 757,64	28,53
Long-Term Coupon Bonds	174 592,60	57,41
Saving Coupon Bonds	1 432,40	0,47
Total	304 089,12	100,00

Weighted Average Yield of Securities Placed in Primary Market for the Period of 01.01.2020-30.09.2020	%	
T-Bills		5,6767
Medium-Term Coupon Notes		6,7256
Long-Term Coupon Bonds		8,5595
Saving Coupon Bonds		8,1208
Total		7,6052

Repayments and Buyback of Securities for the Period of 01.01.2020-30.09.2020	<i>mIn AMD</i>	%
T-Bills	24 819,52	25,29
Medium-Term Coupon Notes	61 215,75	62,38
Long-Term Coupon Bonds	10 000,00	10,19
Saving Coupon Bonds	2 105,37	2,15
Total	98 140,64	100,00

Interest payments for the Period of 01.01.2020-30.09.2020	<i>mIn AMD</i>	%
T-Bills	1 020,48	1,87
Medium-Term Coupon Notes	10 674,37	19,55
Long-Term Coupon Bonds	42 432,45	77,71
Saving Coupon Bonds	478,89	0,88
Total	54 606,18	100,00

	<i>mIn AMD</i>
Actual Net Deficit Financing through Treasury Securities	205 948,48
Buyback Volume	15 089,77
<i>of which</i>	
Saving Coupon Bonds	200,02

Secondary market transactions

01.09.2020-30.09.2020

ISIN	Coupon yield	Number of Transactions	Average Yield of Transactions	Transactions Volume, billion AMD	Maturity Date
For benchmark bonds					
AMGN36294228	7,5000%	14	6,1527%	0,75	29-Apr-2022
AMGN36294236	6,5000%	20	6,3883%	1,62	29-Apr-2023
AMGN60294250	7,0000%	10	6,6711%	0,43	29-Apr-2025
AMGB1029A292	9,0000%	46	7,6463%	7,17	29-Oct-2029
AMGB2029A366	13,0000%	9	8,0494%	3,31	29-Oct-2036
AMGB3129A504	9,7500%	36	8,6135%	3,60	29-Oct-2050
Other bonds				8,13	
T-bills				0,50	
Total for Government Securities				25,52	