

REPORT
on Government Treasury Securities as of 31.12.2020

Planned for 2020	<i>mIn AMD</i>	
Net Deficit Financing through Treasury Securities		340,097.71
Interest Payments		86,995.85
Volume of Securities	<i>mIn AMD</i>	%
T-Bills	47,488.90	4.95
Medium-Term Coupon Notes	264,996.75	27.64
Long-Term Coupon Bonds	640,790.71	66.83
Saving Coupon Bonds	5,557.57	0.58
Total	958,833.94	100.00
Weighted Average Yield of Securities	%	
T-Bills		5.7884
Medium-Term Coupon Notes		8.3849
Long-Term Coupon Bonds		11.5628
Saving Coupon Bonds		9.3801
Total		10.3859
Weighted Average Maturity by Types of Securities	<i>days</i>	
T-Bills		123
Medium-Term Coupon Notes		813
Long-Term Coupon Bonds		5,554
Saving Coupon Bonds		428
Total		3,945
Volume of Securities by Weighted Average Maturity	<i>mIn AMD</i>	%
up to 1 year	110,418.46	11.52
1-5 years	277,589.26	28.95
more than 5 years	570,826.22	59.53
Total	958,833.94	100.00
Volume of Securities' Placement in Primary Market for the Period of 01.01.2020-31.12.2020	<i>mIn AMD</i>	%
T-Bills	57,488.90	14.74
Medium-Term Coupon Notes	108,609.50	27.85
Long-Term Coupon Bonds	222,189.72	56.97
Saving Coupon Bonds	1,699.50	0.44
Total	389,987.62	100.00
Proceeds from Securities' Placement for the Period of 01.01.2020-31.12.2020	<i>mIn AMD</i>	%
T-Bills	55,225.83	13.43
Medium-Term Coupon Notes	110,508.92	26.87
Long-Term Coupon Bonds	243,841.86	59.28
Saving Coupon Bonds	1,760.44	0.43
Total	411,337.05	100.00
Weighted Average Yield of Securities Placed in Primary Market for the Period of 01.01.2020-31.12.2020	%	
T-Bills		5.7428
Medium-Term Coupon Notes		6.8512
Long-Term Coupon Bonds		8.6917
Saving Coupon Bonds		8.0496
Total		7.7416

Repayments and Buyback of Securities for the Period of 01.01.2020-31.12.2020	<i>mIn AMD</i>	%
T-Bills	32,506.87	29.32
Medium-Term Coupon Notes	62,215.75	56.12
Long-Term Coupon Bonds	13,274.19	11.97
Saving Coupon Bonds	2,873.71	2.59
Total	110,870.52	100.00

Interest payments for the Period of 01.01.2020-31.12.2020	<i>mIn AMD</i>	%
T-Bills	1,333.13	1.54
Medium-Term Coupon Notes	20,625.46	23.76
Long-Term Coupon Bonds	64,225.70	73.99
Saving Coupon Bonds	620.72	0.72
Total	86,805.00	100.00

	<i>mIn AMD</i>
Actual Net Deficit Financing through Treasury Securities	300,466.52
Buyback Volume	18,212.82
<i>of which</i>	
Saving Coupon Bonds	323.07

Secondary market transactions

01.12.2020-31.12.2020

ISIN	Coupon yield	Number of Transactions	Average Yield of Transactions	Transactions Volume, billion AMD	Maturity Date
For benchmark bonds					
AMGN36294228	7.5000%	8	6.3535%	0.27	29-Apr-2022
AMGN36294236	6.5000%	27	7.2498%	2.03	29-Apr-2023
AMGN60294250	7.0000%	31	7.7694%	6.97	29-Apr-2025
AMGB1029A292	9.0000%	27	8.5469%	4.08	29-Oct-2029
AMGB2029A366	13.0000%	14	8.8282%	3.33	29-Oct-2036
AMGB3129A504	9.7500%	17	9.1909%	3.52	29-Oct-2050
Other bonds				11.71	
T-bills				0.78	
Total for Government Securities				32.69	