



**DEBT MANAGEMENT OFFICE  
NIGERIA**  
**FGN BONDS HIGHLIGHTS FOR THE WEEK**  
**February 13 - 17, 2017**

**Table 1: Trading Statistics**

Date	No. of Deals	Volume '000	Value ₦'000	Consideration (₦)
February 13, 2017	362	92,330	92,330,024	88,295,702,716
February 14, 2017	228	33,760	33,760,012	36,971,000,814
February 15, 2017	162	52,570	52,570,012	49,760,766,649
February 16, 2017	122	65,384	65,384,006	62,727,150,025
February 17, 2017	542	242,228	242,228,476	214,912,866,697
<b>Total</b>	<b>1,416</b>	<b>486,273</b>	<b>486,272,530</b>	<b>452,667,486,901</b>

Source: Central Bank of Nigeria

Figures are for Over-The-Counter Deals Only

**Table II: FGN Bond MTM Prices as at February 17, 2017**

S/N	Bond Name	Maturity	TTM** (Years)	Price (₦)		Yield (%)	
				17/02/2017	10/02/2017	17/02/2017	10/02/2017
1	15.10 27-APR-2017	27-Apr-17	0.19	99.78	100.09	15.57	14.05
2	9.85 27-JUL-2017	27-Jul-17	0.44	96.43	96.42	18.47	18.20
3	9.35 31-AUG-2017	31-Aug-17	0.53	95.13	95.10	19.43	19.12
4	10.70 30-MAY-2018	30-May-18	1.28	89.96	89.94	19.90	19.79
5	16.00 29-JUN-2019	29-Jun-19	2.36	100.05	99.69	15.94	16.13
6	7.00 23-OCT-2019	23-Oct-19	2.68	80.96	80.20	16.00	16.35
7	15.54 13-FEB-2020	13-Feb-20	2.99	98.80	97.66	16.06	16.56
8	14.50 15-JUL-2021	15-Jul-21	4.41	94.62	93.68	16.24	16.56
9	16.39 27-JAN-2022	27-Jan-22	4.94	101.50	100.50	15.93	16.23
10	14.20 14-MAR-2024	14-Mar-24	7.07	92.84	91.70	15.92	16.20
11	12.50 22-JAN-2026	22-Jan-26	8.93	82.66	80.59	16.24	16.76
12	15.00 28-NOV-2028	28-Nov-28	11.78	94.15	92.22	16.11	16.50
13	12.49 22-MAY-2029	22-May-29	12.26	80.93	79.28	16.09	16.46
14	8.50 20-NOV-2029	20-Nov-29	12.76	59.43	58.16	16.07	16.42
15	10.00 23-JUL-2030	23-Jul-30	13.43	67.08	65.81	16.04	16.36
16	12.1493 18-JUL-2034	18-Jul-34	17.41	78.24	77.54	15.85	16.00
17	12.40 18-MAR-2036	18-Mar-36	19.08	76.15	74.82	16.54	16.84

Source: Financial Markets Dealers Quotation (FMDQ OTC)

\*\*TTM means Term-To-Maturity

**Table III: Week on WEEK (WOW) – Change in Yields of FGN Benchmark Bonds**

Tenor Benchmark (TTM)	Bond Name	WOW Change in Yields (Basis Points)
3yr	16.00% FGN JUN 2019	(19.00)
3yr	15.54% FGN FEB 2020	(50.00)
5yr	14.50% FGN JUL 2021	(31.00)
5yr	16.39% FGN JAN 2022	(30.00)
7yr	14.20% FGN MAR 2024	29.00)
10yr	12.50% FGN JAN 2026	(52.00)
15yr	10.00% FGN JUL 2030	(32.00)
20yr	12.1493% FGN JUL 2034	(15.00)
20yr	12.40% FGN MAR 2036	(30.00)

