



DEBT MANAGEMENT OFFICE  
NIGERIA

**FGN BONDS**  
**HIGHLIGHTS FOR THE WEEK**  
**AUGUST 2 – AUGUST 6, 2010**

**Table I: Summary of Trading Report\***

Description	Details
Average Price/Week	1,060.88
Highest Price/Week	1,338.32
Lowest Price/Week	831.26
Highest Priced Bond	6 <sup>TH</sup> FGN BOND 2029 SERIES 3
Lowest Priced Bond	7 <sup>TH</sup> FGN BOND 2015 SERIES 2
Highest Traded Bond	7 <sup>TH</sup> FGN BOND 2013 SERIES 1
Lowest Traded Bond	4 <sup>TH</sup> FGN BOND 2014 SERIES 3
Highest Traded Volume	29,400,000
Lowest Traded Volume	50,000
No. of Bonds Traded	22
No. of Transactions	2,501

**Table II: Trading Statistics\***

Date	No of Deals	Volume'000	Value ₦'000	Consideration ₦'000
August 2, 2010	657	66,000	66,000,000	73,599,379.57
August 3, 2010	439	41,050	41,050,000	44,849,184.12
August 4, 2010	704	62,250	62,250,000	67,920,490.76
August 5, 2010	238	22,700	22,700,000	21,216,641.57
August 6, 2010	463	36,052	36,052,000	34,349,666.40
<b>Total</b>	<b>2,501</b>	<b>228,052</b>	<b>228,052,000</b>	<b>241,935,362.42</b>

**Table III: FGN Bond MTM Prices as at August 6, 2010**

S/N	Description	Maturity	TTM(Years)**	Price (₦)	Yields (%)
1	6 <sup>TH</sup> FGN BOND 2012 SERIES 1	30-Jan-12	1.48	105.58	5.94
2	4 <sup>TH</sup> FGN BOND 2012 SERIES 2	23-Feb-12	1.55	108.20	3.98
3	6 <sup>TH</sup> FGN BOND 2012 SERIES 2	22-May-12	1.79	105.79	7.00
4	4 <sup>TH</sup> FGN BOND 2012 SERIES 5	25-May-12	1.80	104.19	6.71
5	4 <sup>TH</sup> FGN BOND 2012 SERIES 10	31-Aug-12	2.07	104.98	6.87
6	5 <sup>TH</sup> FGN BOND 2013 SERIES 1	25-Jan-13	2.47	104.48	7.43
7	7 <sup>TH</sup> FGN BOND 2013 SERIES 1	19-Feb-13	2.54	95.77	7.36
8	5 <sup>TH</sup> FGN BOND 2013 SERIES 4	28-Nov-13	3.32	107.53	7.87
9	4 <sup>TH</sup> FGN BOND 2014 SERIES 3	31-Mar-14	3.65	115.43	5.98
10	4 <sup>TH</sup> FGN BOND 2014 SERIES 6	29-Jun-14	3.90	110.27	6.19
11	4 <sup>TH</sup> FGN BOND 2014 SERIES 11	28-Sept-14	4.15	115.05	5.17
12	7 <sup>TH</sup> FGN BOND 2015 SERIES 2	23-Apr-15	4.72	81.78	8.80
13	4 <sup>TH</sup> FGN BOND 2017 SERIES 9	31-Aug-17	7.07	109.43	7.60
14	5 <sup>TH</sup> FGN BOND 2018 SERIES 2	30-May-18	7.82	124.51	6.63
15	6 <sup>TH</sup> FGN BOND 2019 SERIES 4	23-Oct-19	9.22	92.13	8.23
16	5 <sup>TH</sup> FGN BOND 2028 SERIES 5	28-Nov-28	18.33	163.35	8.24
17	6 <sup>TH</sup> FGN BOND 2029 SERIES 3	22-May-29	18.81	129.27	9.19
18	6 <sup>TH</sup> FGN BOND 2029 SERIES 5	20-Nov-29	19.30	92.50	9.34
19	7 <sup>TH</sup> FGN BOND 2030 SERIES 3	23-Jul-30	19.98	95.03	10.60

Sources: 1. Central Securities Clearing System (Table I and II)  
2. Financial Markets Dealers Association (Table III)

\*Figures are for Over-The-Counter Deals Only

\*\*TTM means Term to Maturity