



**DEBT MANAGEMENT OFFICE
NIGERIA**

**FGN BONDS
HIGHLIGHTS FOR THE WEEK
JULY 19 – JULY 23, 2010**

Table I: Summary of Trading Report

Description	Details
Average Price/Week	1,103.51
Highest Price/Week	1,697.63
Lowest Price/Week	877.13
Highest Priced Bond	5 TH FGN BOND 2028 SERIES 5
Lowest Priced Bond	7 TH FGN BOND 2015 SERIES 2
Highest Traded Bond	4 TH FGN BOND 2014 SERIES 11
Lowest Traded Bond	4 TH FGN BOND 2014 SERIES 6
Highest Traded Volume	48,900,000
Lowest Traded Volume	1,250,000
No. of Bonds Traded	18
No. of Transactions *	2,635

Table II: Trading Statistics

Date	No of Deals	Volume'000	Value N'000	Consideration N'000
July 19, 2010	507	44,550	44,550,000	47,829,825.77
July 20, 2010	572	39,053	39,053,840	44,780,996.96
July 21, 2010	867	67,150	67,150,000	74,324,159.90
July 22, 2010	579	49,600	49,600,000	54,592,992.16
July 23, 2010	110	8,600	8,600,000	9,054,354.79
Total	2,635	208,953	208,953,840	230,582,329.58

Table III: FGN Bond MTM Prices as at July 23, 2010

S/NO	Description	Maturity	TTM(Years) **	Price (N)
1	5 TH FGN BOND 2011 SERIES 3	25-Jul-11	1.01	105.88
2	6 TH FGN BOND 2012 SERIES 1	30-Jan-12	1.52	105.78
3	4 TH FGN BOND 2012 SERIES 2	23-Feb-12	1.59	108.98
4	6 TH FGN BOND 2012 SERIES 2	22-May-12	1.83	106.61
5	4 TH FGN BOND 2012 SERIES 5	25-May-12	1.84	104.88
6	4 TH FGN BOND 2012 SERIES 10	31-Aug-12	2.11	105.52
7	5 TH FGN BOND 2013 SERIES 1	25-Jan-13	2.51	104.38
8	7 TH FGN BOND 2013 SERIES 1	19-Feb-13	2.58	95.53
9	5 TH FGN BOND 2013 SERIES 4	28-Nov-13	3.35	107.63
10	4 TH FGN BOND 2014 SERIES 3	31-Mar-14	3.69	116.05
11	4 TH FGN BOND 2014 SERIES 6	29-Jun-14	3.94	110.48
12	4 TH FGN BOND 2014 SERIES 11	28-Sept-14	4.19	115.33
13	7 TH FGN BOND 2015 SERIES 2	23-Apr-15	4.75	82.23
14	4 TH FGN BOND 2017 SERIES 9	31-Aug-17	7.11	110.76
15	5 TH FGN BOND 2018 SERIES 2	30-May-18	7.86	126.08
16	6 TH FGN BOND 2019 SERIES 4	23-Oct-19	9.26	96.73
17	5 TH FGN BOND 2028 SERIES 5	28-Nov-28	18.36	163.21
18	6 TH FGN BOND 2029 SERIES 3	22-May-29	18.84	131.37
19	6 TH FGN BOND 2029 SERIES 5	20-Nov-29	19.34	95.81

**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**