



**DEBT MANAGEMENT OFFICE
NIGERIA**

**FGN BONDS
HIGHLIGHTS FOR THE WEEK
JULY 5 – JULY 9, 2010**

Table I: Summary

Description	Details
Average Price/Week	1,077.61
Highest Price/Week	1,697.46
Lowest Price/Week	892.70
Highest Priced Bond	5 TH FGN BOND 2028 SERIES 5
Lowest Priced Bond	7 TH FGN BOND 2015 SERIES 2
Highest Traded Bond	7 TH FGN BOND 2015 SERIES 2
Lowest Traded Bond	4 TH FGN BOND 2014 SERIES 3
Highest Traded Volume	52,600,000
Lowest Traded Volume	400,000
No. of Bonds Traded	20
No. of Transactions *	3,029

Table II: Trading Statistics

Date	No of Deals	Volume'000	Value N'000	Consideration N'000
July 5, 2010	843	87,221	87,221,000	90,426,456.78
July 6, 2010	799	77,150	77,150,000	85,140,419.58
July 7, 2010	516	52,040	52,040,000	56,568,214.12
July 8, 2010	487	53,700	53,700,000	56,129,457.21
July 9, 2010	384	51,600	51,600,000	58,414,952.95
Total	3,029	321,711	321,711,000	346,679,500.64

Table III: FGN Bond MTM Prices as at July 9, 2010

S/NO	Description	Maturity	TTM(Years) **	Price (N)
1	5 TH FGN BOND 2011 SERIES 3	25-Jul-11	1.04	106.20
2	6 TH FGN BOND 2012 SERIES 1	30-Jan-12	1.56	106.12
3	4 TH FGN BOND 2012 SERIES 2	23-Feb-12	1.63	109.19
4	6 TH FGN BOND 2012 SERIES 2	22-May-12	1.87	107.10
5	4 TH FGN BOND 2012 SERIES 5	25-May-12	1.88	105.36
6	4 TH FGN BOND 2012 SERIES 10	31-Aug-12	2.15	105.59
7	5 TH FGN BOND 2013 SERIES 1	25-Jan-13	2.55	106.20
8	7 TH FGN BOND 2013 SERIES 1	19-Feb-13	2.62	98.12
9	5 TH FGN BOND 2013 SERIES 4	28-Nov-13	3.39	109.31
10	4 TH FGN BOND 2014 SERIES 3	31-Mar-14	3.73	115.53
11	4 TH FGN BOND 2014 SERIES 6	29-Jun-14	3.98	110.52
12	4 TH FGN BOND 2014 SERIES 11	28-Sept-14	4.22	110.60
13	7 TH FGN BOND 2015 SERIES 2	23-Apr-15	4.79	88.19
14	4 TH FGN BOND 2017 SERIES 9	31-Aug-17	7.15	111.31
15	5 TH FGN BOND 2018 SERIES 2	30-May-18	7.90	127.34
16	6 TH FGN BOND 2019 SERIES 4	23-Oct-19	9.30	99.13
17	5 TH FGN BOND 2028 SERIES 5	28-Nov-28	18.40	168.16
18	6 TH FGN BOND 2029 SERIES 3	22-May-29	18.88	137.15
19	6 TH FGN BOND 2029 SERIES 5	20-Nov-29	19.38	98.23

**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**