



**DEBT MANAGEMENT OFFICE
NIGERIA**

**FGN BONDS
HIGHLIGHTS FOR THE WEEK
November 22 – November 26, 2010**

Table I: Summary of Trading Report*

Description	Details
Average Price	806.04
Highest Price	1,018.17
Lowest Price	751.73
Highest Priced Bond	10.50% FGN NOV 2013
Lowest Priced Bond	4.00% FGN APR 2015
Highest Traded Bond	4.00% FGN APR 2015
Lowest Traded Bond	10.70% FGN MAY 2018
Highest Traded Volume	71,700,000
Lowest Traded Volume	18,272
No. of Bonds Traded	13
No. of Transactions	1,503

NB: Price is per 1000 Units of the Bond

Table II: Trading Statistics*

Date	No of Deals	Volume'000	Value ₦'000	Consideration ₦'000
November 22, 2010	203	29,680	29,680,000	23,452,726.98
November 23, 2010	340	39,858	39,858,610	32,033,154.18
November 24, 2010	260	26,000	26,000,000	21,445,246.81
November 25, 2010	299	53,000	53,000,000	44,381,837.91
November 26, 2010	401	53,450	53,450,000	41,497,672.11
Total	1,503	201,988	201,988,610	162,810,637.99

Table III: FGN Bond MTM Prices as at November 26, 2010

S/N	Description	Maturity	TTM(Years)**	Price (₦)	Yields (%)
1	9.92% FGN JAN 2012	30-Jan-12	1.18	100.36	9.57
2	9.50% FGN FEB 2012	23-Feb-12	1.24	107.79	3.05
3	10.50% FGN MAY 2012	22-May-12	1.49	101.53	9.37
4	9.23% FGN MAY 2012	25-May-12	1.50	104.18	6.26
5	9.50% FGN AUG 2012	31-Aug-12	1.76	104.22	6.90
6	9.45% FGN JAN 2013	25-Jan-13	2.17	95.51	11.85
7	5.50% FGN FEB 2013	19-Feb-13	2.24	87.64	11.97
8	10.50% FGN NOV 2013	28-Nov-13	3.01	96.40	11.96
9	10.75% FGN MAR 2014	31-Mar-14	3.35	112.13	6.64
10	9.20% FGN JUN 2014	29-Jun-14	3.59	107.03	6.95
11	9.25% FGN SEP 2014	28-Sept-14	3.84	92.70	11.65
12	4.00% FGN APR 2015	23-Apr-15	4.41	71.50	12.62
13	9.35% FGN AUG 2017	31-Aug-17	6.77	108.94	7.63
14	10.70% FGN MAY 2018	30-May-18	7.51	124.02	6.59
15	7.00% FGN OCT 2019	23-Oct-19	8.91	91.93	8.30
16	15.00% FGN NOV 2028	28-Nov-28	18.02	162.95	8.23
17	12.49% FGN MAY 2029	22-May-29	18.50	128.63	9.23
18	8.50% FGN NOV 2029	20-Nov-29	19.00	91.88	9.43
19	10.00% FGN JUL 2030	23-Jul-30	19.67	69.73	14.75

Sources: 1. Central Securities Clearing System (Tables I and II)

2. Financial Markets Dealers Association (Table III)

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

****TTM means Term to Maturity**