



**DEBT MANAGEMENT OFFICE
NIGERIA**

**FGN BONDS
HIGHLIGHTS FOR THE WEEK
November 1 – November 5, 2010**

Table I: Summary of Trading Report*

Description	Details
Average Price	₦969.41
Highest Price	₦1,345.23
Lowest Price	₦738.70
Highest Priced Bond	10.70% FGN MAY 2018
Lowest Priced Bond	4.00% FGN APR 2015
Highest Traded Bond	9.45% FGN JAN 2013
Lowest Traded Bond	15.00% FGN NOV 2028
Highest Traded Volume	54,800,000
Lowest Traded Volume	1,640,000
No. of Bonds Traded	14
No. of Transactions	1,658

NB: Price is per 1000 Units of the Bond

Table II: Trading Statistics*

Date	No of Deals	Volume'000	Value ₦'000	Consideration ₦'000
November 1, 2010	400	62,950	62,950,000	55,617,380.03
November 2, 2010	184	40,392	40,392,445	40,066,969.90
November 3, 2010	240	39,379	39,379,204	41,918,550.12
November 4, 2010	428	53,140	53,140,000	52,518,068.35
November 5, 2010	406	48,100	48,100,000	46,377,458.59
Total	1,658	243,961	243,961,649	236,498,426.99

Table III: FGN Bond MTM Prices as at November 5, 2010

S/N	Description	Maturity	TTM(Years)**	Price (₦)	Yields (%)
1	9.92% FGN JAN 2012	30-Jan-12	1.24	100.50	9.46
2	9.50% FGN FEB 2012	23-Feb-12	1.30	107.69	3.39
3	10.50% FGN MAY 2012	22-May-12	1.55	101.48	9.44
4	9.23% FGN MAY 2012	25-May-12	1.55	104.21	6.34
5	9.50% FGN AUG 2012	31-Aug-12	1.82	104.24	6.97
6	9.45% FGN JAN 2013	25-Jan-13	2.22	97.03	10.98
7	5.50% FGN FEB 2013	19-Feb-13	2.29	88.83	11.16
8	10.50% FGN NOV 2013	28-Nov-13	3.07	97.19	11.61
9	10.75% FGN MAR 2014	31-Mar-14	3.40	112.15	6.69
10	9.20% FGN JUN 2014	29-Jun-14	3.55	107.02	6.98
11	9.25% FGN SEP 2014	28-Sept-14	3.90	94.67	10.96
12	4.00% FGN APR 2015	23-Apr-15	4.47	73.60	11.77
13	9.35% FGN AUG 2017	31-Aug-17	6.82	109.05	7.62
14	10.70% FGN MAY 2018	30-May-18	7.57	124.08	6.61
15	7.00% FGN OCT 2019	23-Oct-19	8.97	91.81	8.31
16	15.00% FGN NOV 2028	28-Nov-28	18.08	162.95	8.24
17	12.49% FGN MAY 2029	22-May-29	18.56	128.73	9.23
18	8.50% FGN NOV 2029	20-Nov-29	19.05	91.78	9.44
19	10.00% FGN JUL 2030	23-Jul-30	19.73	70.85	14.51

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**

