



**DEBT MANAGEMENT OFFICE
NIGERIA**

**FGN BONDS HIGHLIGHTS FOR THE WEEK
October 3 - 7, 2016**

Table 1: Trading Statistics

Date	No of Deals	Volume '000	Value ₦'000	Consideration ₦'000
October 3, 2016	PUBLIC HOLIDAY			
October 4, 2016	960	679,786,612	679,786,612	640,081,726,590
October 5, 2016	770	347,449,880	347,449,880	365,282,988,176
October 6, 2016	1,102	508,380,282	508,380,282	507,093,559,397
October 7, 2016	1,512	829,879,084	829,879,084	791,099,434,231
Total	4,344	2,365,495,858	2,365,495,858	2,303,557,708,394

Source: Central Bank of Nigeria
Figures are for Over-The-Counter Deals Only

Table II: FGN Bond MTM as at October 7, 2016

S/N	Bond Name	Maturity	TTM** (Years)	Price (₦)		Yield (%)	
				07/10/16	4/10/16	07/9/16	4/10/16
1	15.10 27-APR-2017	27-Apr-17	0.55	97.63	97.49	19.75	19.96
2	9.85 27-JUL-2017	27-Jul-17	0.80	92.44	92.22	20.43	20.66
3	9.35 31-AUG-2017	31-Aug-17	0.90	91.08	90.83	20.69	20.93
4	10.70 30-MAY-2018	30-May-18	1.64	89.21	88.98	18.57	18.71
5	16.00 29-JUN-2019	29-Jun-19	2.72	103.03	102.93	14.58	14.63
6	7.00 23-OCT-2019	23-Oct-19	3.04	81.40	81.26	14.81	14.85
7	15.54 13-FEB-2020	13-Feb-20	3.35	101.21	101.09	15.05	15.09
8	14.50 15-JUL-2021	15-Jul-21	4.77	98.40	98.49	14.96	14.93
9	16.39 27-JAN-2026	27-Jan-22	5.31	105.16	105.37	14.93	14.87
10	14.20 14-MAR-2024	14-Mar-24	7.43	95.98	96.20	15.11	15.06
11	12.50 22-JAN-2026	22-Jan-26	9.29	86.35	86.57	15.29	15.24
12	15.00 28-NOV-2028	28-Nov-28	12.14	98.76	99.03	15.22	15.17
13	12.49 22-MAY-2029	22-May-29	12.62	84.91	85.15	15.21	15.15
14	8.50 20-NOV-2029	20-Nov-29	13.12	62.37	62.56	15.19	15.14
15	10.00 23-JUL-2030	23-Jul-30	13.79	70.38	70.60	15.18	15.13
16	12.1493 18-JUL-2034	18-Jul-34	17.78	81.99	82.25	15.08	15.03
17	12.40 18-MAR-2036	18-Mar-36	19.44	81.81	82.13	15.36	15.29

Source: Financial Markets Dealers Quotation (FMDQ OTC)

**TTM means Term-To- Maturity

Table III: Week on Week (WOW) - Change in Yields of FGN Benchmark Bonds

Tenor Benchmark (TTM)	Bond Name	WOW Change in Yields (Basis Points)
3yr	16.00% FGN JUN 2019	(5.00)
3yr	15.54% FGN FEB 2020	(4.00)
5yr	16.39% FGN JAN 2022	6.00
7yr	14.20% FGN MAR 2024	5.00
10yr	12.50% FGN JAN 2026	5.00
15yr	10.00% FGN JUL 2030	5.00
20yr	12.1493% FGN JUL 2034	5.00
20yr	12.40% FGN MAR 2036	7.00

