



**DEBT MANAGEMENT OFFICE  
NIGERIA  
FGN BONDS HIGHLIGHTS FOR THE WEEK  
August 1 - 5, 2016**

**Table 1: Trading Statistics**

Date	No. of Deals	Volume '000	Value ₦'000	Consideration (₦)
August 1, 2016	50	25,833	25,832,728	23,971,232,314
August 2, 2016	19	5,865	5,865,000	5,056,530,437
August 3, 2016	66	17,610	17,610,001	16,906,980,330
August 4, 2016	92	42,140	42,140,003	40,389,623,208
August 5, 2016	40	11,668	11,668,006	13,023,281,927
<b>Total</b>	<b>267</b>	<b>103,116</b>	<b>103,115,738</b>	<b>99,347,648,216</b>

Source: Central Bank of Nigeria

Figures are for Over-The-Counter Deals Only

**Table II: FGN Bond MTM Prices as at August 5, 2016**

S/N	Bond Name	Maturity	TTM** (Years)	Price (₦)		Yield (%)	
				5/8/2016	29/7/2016	5/8/2016	29/7/2016
1	13.05 16-AUG-2016	16-Aug-16	0.03	99.92	99.82	14.94	15.76
2	15.10 27-APR-2017	27-Apr-17	0.73	96.98	96.91	19.62	19.62
3	9.85 27-JUL-2017	27-Jul-17	0.98	90.53	91.49	21.07	19.68
4	9.35 31-AUG-2017	31-Aug-17	1.07	89.31	90.42	20.98	19.49
5	10.70 30-MAY-2018	30-May-18	1.81	88.06	89.10	18.71	17.89
6	16.00 29-JUN-2019	29-Jun-19	2.90	101.25	100.92	15.43	15.58
7	7.00 23-OCT-2019	23-Oct-19	3.21	79.20	78.80	15.44	15.58
8	15.54 13-FEB-2020	13-Feb-20	3.52	100.25	99.89	15.44	15.57
9	14.50 15-JUL-2021	13-JUL-16	4.94	97.23	97.09	15.31	15.35
10	16.39 27-JAN-2022	27-Jan-22	5.48	104.07	104.06	15.26	15.27
11	14.20 14-MAR-2024	14-Mar-24	7.60	94.10	93.44	15.54	15.69
12	12.50 22-JAN-2026	22-Jan-26	9.46	86.06	85.47	15.34	15.47
13	15.00 28-NOV-2028	28-Nov-28	12.31	98.00	97.51	15.35	15.45
14	12.49 22-MAY-2029	22-May-29	12.79	84.09	83.67	15.36	15.44
15	8.50 20-NOV-2029	20-Nov-29	13.29	61.55	61.23	15.36	15.44
16	10.00 23-JUL-2030	23-Jul-30	13.96	69.50	69.19	15.36	15.43
17	12.1493 18-JUL-2034	18-Jul-34	17.95	80.41	80.34	15.39	15.40
18	12.40 18-MAR-2036	18-Mar-36	19.61	82.00	81.95	15.31	15.32

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	(15.00)
3yr	15.54% FGN FEB 2020	(13.00)
5yr	16.39% FGN JAN 2022	(1.00)
7yr	14.20% FGN MAR 2024	(15.00)
10yr	12.50% FGN JAN 2026	(13.00)
15yr	10.00% FGN JUL 2030	(7.00)
20yr	12.1493% FGN JUL 2034	(1.00)
20yr	12.40% FGN MAR 2036	(1.00)

