



**DEBT MANAGEMENT OFFICE  
NIGERIA  
FGN BONDS HIGHLIGHTS FOR THE WEEK  
August 8 - 12, 2016**

**Table 1: Trading Statistics**

Date	No. of Deals	Volume '000	Value ₦'000	Consideration (₦)
August 8, 2016	77	29,425	29,425,002	28,332,864,703
August 9, 2016	5	1,345	1,345,002	3,282,081,754
August 10, 2016	111	80,247	80,247,011	87,590,572,113
August 11, 2016	87	38,381	38,380,508	36,400,910,552
August 12, 2016	16	13,270	13,270,000	13,338,169,667
<b>Total</b>	<b>296</b>	<b>162,668</b>	<b>162,667,523</b>	<b>168,944,598,788</b>

Source: Central Bank of Nigeria

Figures are for Over-The-Counter Deals Only

**Table II: FGN Bond MTM Prices as at August 12, 2016**

S/N	Bond Name	Maturity	TTM** (Years)	Price (₦)		Yield (%)	
				12/8/2016	5/8/2016	12/8/2016	5/8/2016
1	13.05 16-AUG-2016	16-Aug-16	0.01	99.96	99.92	15.73	14.94
2	15.10 27-APR-2017	27-Apr-17	0.71	96.97	96.98	19.76	19.62
3	9.85 27-JUL-2017	27-Jul-17	0.96	91.39	90.53	20.17	21.07
4	9.35 31-AUG-2017	31-Aug-17	1.05	90.23	89.31	20.09	20.98
5	10.70 30-MAY-2018	30-May-18	1.80	89.13	88.06	18.00	18.71
6	16.00 29-JUN-2019	29-Jun-19	2.88	102.22	101.25	15.00	15.43
7	7.00 23-OCT-2019	23-Oct-19	3.20	80.16	79.20	15.03	15.44
8	15.54 13-FEB-2020	13-Feb-20	3.50	101.28	100.25	15.06	15.44
9	14.50 15-JUL-2021	13-JUL-16	4.92	98.48	97.23	14.94	15.31
10	16.39 27-JAN-2022	27-Jan-22	5.46	105.44	104.07	14.89	15.26
11	14.20 14-MAR-2024	14-Mar-24	7.58	96.40	94.10	15.00	15.54
12	12.50 22-JAN-2026	22-Jan-26	9.44	85.87	86.06	15.38	15.34
13	15.00 28-NOV-2028	28-Nov-28	12.29	98.12	98.00	15.33	15.35
14	12.49 22-MAY-2029	22-May-29	12.77	84.26	84.09	15.32	15.36
15	8.50 20-NOV-2029	20-Nov-29	13.27	61.74	61.55	15.31	15.36
16	10.00 23-JUL-2030	23-Jul-30	13.94	69.76	69.50	15.30	15.36
17	12.1493 18-JUL-2034	18-Jul-34	17.93	81.18	80.41	15.24	15.39
18	12.40 18-MAR-2036	18-Mar-36	19.60	81.38	82.00	15.43	15.31

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	(43.00)
3yr	15.54% FGN FEB 2020	(38.00)
5yr	16.39% FGN JAN 2022	(37.00)
7yr	14.20% FGN MAR 2024	(54.00)
10yr	12.50% FGN JAN 2026	4.00
15yr	10.00% FGN JUL 2030	(6.00)
20yr	12.1493% FGN JUL 2034	(15.00)
20yr	12.40% FGN MAR 2036	12.00

