



**DEBT MANAGEMENT OFFICE  
NIGERIA  
FGN BONDS HIGHLIGHTS FOR THE WEEK  
May 9 - 13, 2016**

**Table 1: Trading Statistics**

Date	No. of Deals	Volume '000	Value ₦'000	Consideration (₦)
May 9, 2016	316	72,400	72,400,000	71,894,685,985
May 10, 2016	324	69,234	69,234,000	69,567,895,709
May 11, 2016	192	63,056	63,056,000	64,675,980,682
May 12, 2016	206	62,280	62,280,002	62,838,151,722
May 13, 2016	879	187,984	187,983,652	189,453,243,309
<b>Total</b>	<b>1,917</b>	<b>454,954</b>	<b>454,953,654</b>	<b>458,429,957,407</b>

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

**Table II: FGN Bond MTM Prices as at May 13, 2016**

S/N	Bond Name	Maturity	TTM** (Years)	Price (₦)		Yield (%)	
				13/5/2016	6/5/2016	13/5/2016	6/5/2016
1	13.05 16-AUG-2016	16-Aug-16	0.26	101.18	101.26	8.18	8.22
2	15.10 27-APR-2017	27-Apr-17	0.96	102.72	103.24	11.99	11.48
3	9.85 27-JUL-2017	27-Jul-17	1.20	97.24	97.88	12.35	11.72
4	9.35 31-AUG-2017	31-Aug-17	1.30	96.38	97.09	12.42	11.77
5	10.70 30-MAY-2018	30-May-18	2.04	95.93	97.37	13.02	12.17
6	16.00 29-JUN-2019	29-Jun-19	3.13	105.19	108.18	13.88	12.74
7	7.00 23-OCT-2019	23-Oct-19	3.44	81.50	83.95	13.94	12.89
8	15.54 13-FEB-2020	13-Feb-20	3.75	104.28	107.24	14.01	13.03
9	16.39 27-JAN-2022	27-Jan-22	5.71	109.02	112.47	14.02	13.20
10	14.20 14-MAR-2024	14-Mar-24	7.83	99.81	104.29	14.23	13.29
11	12.50 22-JAN-2026	22-Jan-26	9.69	93.34	96.12	13.76	13.21
12	15.00 28-NOV-2028	28-Nov-28	12.54	106.28	109.39	13.92	13.43
13	12.49 22-MAY-2029	22-May-29	13.02	91.31	94.06	13.95	13.47
14	8.50 20-NOV-2029	20-Nov-29	13.52	67.09	69.26	13.98	13.50
15	10.00 23-JUL-2030	23-Jul-30	14.19	75.46	77.80	14.02	13.55
16	12.1493 18-JUL-2034	18-Jul-34	18.18	86.36	88.70	14.26	13.86
17	12.40 18-MAR-2036	18-Mar-36	19.84	89.48	90.66	13.97	13.78

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)
2yr	15.10% FGN APR 2017	51.00
3yr	16.00% FGN JUN 2019	114.00
5yr	15.54% FGN FEB 2020	98.00
7yr	16.39% FGN JAN 2022	82.00
10yr	14.20% FGN MAR 2024	94.00
10yr	12.50% FGN JAN 2026	55.00
15yr	10.00% FGN JUL 2030	47.00
20yr	12.1493% FGN JUL 2034	40.00
20yr	12.40% FGN MAR 2036	19.00

