



**DEBT MANAGEMENT OFFICE
NIGERIA**

**FGN BONDS HIGHLIGHTS FOR THE WEEK
May 4-8, 2015**

Table 1: Trading Statistics

Date	No of Deals	Volume '000	Value ₦'000	Consideration ₦'000
May 04, 2015	SYSTEM DOWNTIME			
May 05, 2015				
May 06, 2015				
May 07, 2015				
May 08, 2015				
Total				

Source: Central Bank of Nigeria

Figures are for Over-The-Counter Deals Only

Table II: FGN Bond MTM Prices as at May 8, 2015

S/N	Bond Name	Maturity	TTM** (Years)	Price (₦)		Yield (%)	
				08/5/15	30/4/15	08/5/15	30/4/15
1	13.05% FGN AUG 2016	16-Aug-16	1.27	98.95	98.84	13.93	14.01
2	15.10% FGN APR 2017	27-Apr-17	1.97	101.87	101.71	13.97	14.09
3	9.85% FGN JUL 2017	27-Jul-07	2.22	92.33	92.05	13.97	14.08
4	9.35% FGN AUG 2017	31-Aug-17	2.32	91.11	90.83	13.96	14.08
5	10.70% FGN MAY 2018	30-May-18	3.06	92.22	91.81	13.90	14.06
6	16.00% FGN JUN 2019	29-Jun-19	4.14	106.61	106.00	13.83	14.03
7	7.00% FGN OCT 2019	23-Oct-19	4.46	77.86	77.16	13.81	14.04
8	15.54% FGN FEB 2020	13-Feb- 20	4.77	105.84	105.01	13.81	14.05
9	16.39% FGN JAN 2022	27-Jan-22	6.72	110.99	109.65	13.81	14.11
10	14.20% FGN MAR 2024	14-Mar-24	8.85	102.36	100.64	13.72	14.06
11	15.00% FGN NOV 2028	28-Nov-28	13.56	89.44	90.76	17.01	16.74
12	12.49% FGN MAY 2029	22-May-29	14.04	73.91	75.54	17.54	17.14
13	8.50% FGN NOV 2029	20-Nov-29	14.54	51.06	52.72	18.16	17.60
14	10.00% FGN JUL 2030	23-Jul-30	15.21	68.06	68.07	15.52	15.51
15	12.1493% FGN JUL 2034	18-Jul-34	19.20	87.98	87.17	13.96	14.09

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

2yr	13.05% FGN AUG 2016	(8.00)
3yr	15.10% FGN APR 2017	(12.00)
5yr	16.00% FGN JUN 2019	(20.00)
7yr	16.39% FGN JAN 2022	(30.00)
10 yr	14.20% FGN MAR 2024	(34.00)
15 yr	10.00% FGN JUL 2030	1.00
20 yr	12.1493% FGN JUL 2034	(13.00)

