



**DEBT MANAGEMENT OFFICE  
NIGERIA**

**FGN BONDS HIGHLIGHTS FOR THE WEEK  
October 26 – 30, 2015**

**Table 1: Trading Statistics**

Date	No of Deals	Volume '000	Value ₦'000	Consideration ₦'000
26 October, 2015	559	115,049	115,049,080	117,681,066,654
27 October, 2015	502	182,714	182,714,000	175,141,051,932
28 October, 2015	198	44,428	44,428,734	43,463,197,124
29 October, 2015	483	143,430	143,430,020	134,708,511,259
30 October, 2015	543	172,035	172,035,235	174,423,567,270
<b>Total</b>	<b>2,285</b>	<b>657,657</b>	<b>657,657,069</b>	<b>645,417,358,240</b>

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

**Table II: FGN Bond MTM Prices as at October 30, 2015**

S/N	Bond Name	Maturity	TTM** (Years)	Price (₦)		Yield (%)	
				30/10/15	23/10/15	30/10/15	23/10/15
1	13.05% FGN AUG 2016	16-Aug-16	0.80	101.72	101.62	10.68	10.36
2	15.10% FGN APR 2017	27-Apr-17	1.49	103.49	103.18	12.46	12.71
3	9.85% FGN JUL 2017	27-Jul-07	1.74	95.75	95.33	12.62	12.88
4	9.35% FGN AUG 2017	31-Aug-17	1.84	94.74	94.27	12.63	12.91
5	10.70% FGN MAY 2018	30-May-18	2.58	95.52	94.80	12.78	13.11
6	16.00% FGN JUN 2019	29-Jun-19	3.66	108.75	107.64	12.91	13.29
7	7.00% FGN OCT 2019	23-Oct-19	3.98	81.60	80.31	13.08	13.54
8	15.54% FGN FEB 2020	13-Feb-20	4.29	108.06	106.52	13.01	13.48
9	16.39% FGN JAN 2022	27-Jan-22	6.25	113.32	112.89	13.18	13.28
10	14.20% FGN MAR 2024	14-Mar-24	8.37	103.75	103.16	13.43	13.55
11	15.00% FGN NOV 2028	28-Nov-28	13.08	86.54	87.41	17.66	17.46
12	12.49% FGN MAY 2029	22-May-29	13.56	71.09	72.03	18.32	18.07
13	8.50% FGN NOV 2029	20-Nov-29	14.06	48.73	49.60	19.11	18.78
14	10.00% FGN JUL 2030	23-Jul-30	14.73	68.00	68.00	15.60	15.59
15	12.1493% FGN JUL 2034	18-Jul-34	18.72	88.09	86.81	13.95	14.17

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	(25.00)
3yr	16.00% FGN JUN 2019	(38.00)
5yr	15.54% 13 FEB 2020	(47.00)
7yr	16.39% FGN JAN 2022	(10.00)
10yr	14.20% FGN MAR 2024	(12.00)
15yr	10.00% FGN JUL 2030	1.00
20yr	12.1493% FGN JUL 2034	(22.00)

