



DEBT MANAGEMENT OFFICE  
NIGERIA

FGN BONDS  
HIGHLIGHTS FOR THE WEEK  
JULY 26 – JULY 30, 2010

Table I: Summary of Trading Report

Description	Details
Average Price/Week	1,014.65
Highest Price/Week	1,642.92
Lowest Price/Week	834.51
Highest Priced Bond	5 <sup>TH</sup> FGN BOND 2028 SERIES 5
Lowest Priced Bond	7 <sup>TH</sup> FGN BOND 2015 SERIES 2
Highest Traded Bond	7 <sup>TH</sup> FGN BOND 2015 SERIES 2
Lowest Traded Bond	5 <sup>TH</sup> FGN BOND 2018 SERIES 2
Highest Traded Volume	63,200,000
Lowest Traded Volume	400,000
No. of Bonds Traded	22
No. of Transactions *	2,494

Table II: Trading Statistics

Date	No of Deals	Volume'000	Value ₦'000	Consideration ₦'000
July 26, 2010	425	47,100	47,100,000	43,267,475.67
July 27, 2010	656	73,270	73,270,000	74,110,606.89
July 28, 2010	295	37,924	37,924,038	38,655,848.41
July 29, 2010	451	57,271	57,270,582	59,295,236.93
July 30, 2010	667	81,732	81,732,143	86,322,241.20
Total	2,494	297,297	297,296,763	301,651,409.10

Table III: FGN Bond MTM Prices as at July 30, 2010

S/NO	Description	Maturity	TTM(Years) **	Price (₦)
1	6 <sup>TH</sup> FGN BOND 2012 SERIES 1	30-Jan-12	1.50	105.90
2	4 <sup>TH</sup> FGN BOND 2012 SERIES 2	23-Feb-12	1.57	108.57
3	6 <sup>TH</sup> FGN BOND 2012 SERIES 2	22-May-12	1.81	105.86
4	4 <sup>TH</sup> FGN BOND 2012 SERIES 5	25-May-12	1.82	104.60
5	4 <sup>TH</sup> FGN BOND 2012 SERIES 10	31-Aug-12	2.09	105.50
6	5 <sup>TH</sup> FGN BOND 2013 SERIES 1	25-Jan-13	2.49	104.63
7	7 <sup>TH</sup> FGN BOND 2013 SERIES 1	19-Feb-13	2.56	95.67
8	5 <sup>TH</sup> FGN BOND 2013 SERIES 4	28-Nov-13	3.33	107.68
9	4 <sup>TH</sup> FGN BOND 2014 SERIES 3	31-Mar-14	3.67	115.88
10	4 <sup>TH</sup> FGN BOND 2014 SERIES 6	29-Jun-14	3.92	110.39
11	4 <sup>TH</sup> FGN BOND 2014 SERIES 11	28-Sept-14	4.17	115.44
12	7 <sup>TH</sup> FGN BOND 2015 SERIES 2	23-Apr-15	4.73	82.16
13	4 <sup>TH</sup> FGN BOND 2017 SERIES 9	31-Aug-17	7.09	110.96
14	5 <sup>TH</sup> FGN BOND 2018 SERIES 2	30-May-18	7.84	126.12
15	6 <sup>TH</sup> FGN BOND 2019 SERIES 4	23-Oct-19	9.24	94.68
16	5 <sup>TH</sup> FGN BOND 2028 SERIES 5	28-Nov-28	18.35	165.57
17	6 <sup>TH</sup> FGN BOND 2029 SERIES 3	22-May-29	18.82	131.54
18	6 <sup>TH</sup> FGN BOND 2029 SERIES 5	20-Nov-29	19.32	96.18
19	7 <sup>TH</sup> FGN BOND 2030 SERIES 3	23-Jul-30	19.99	100.16

Sources: 1. Central Securities Clearing System (Table I and II)

2. Financial Markets Dealers Association (Table III)

\*Figures are for Over-The-Counter Deals Only

\*\*TTM means Term to Maturity