



**DEBT MANAGEMENT OFFICE
NIGERIA**

**FGN BONDS
HIGHLIGHTS FOR THE WEEK
JULY 12 – JULY 16, 2010**

Table I: Summary

Description	Details
Average Price/Week	1,153.11
Highest Price/Week	1,700.28
Lowest Price/Week	887.17
Highest Priced Bond	5 TH FGN BOND 2028 SERIES 5
Lowest Priced Bond	7 TH FGN BOND 2015 SERIES 2
Highest Traded Bond	6 TH FGN BOND 2029 SERIES 3
Lowest Traded Bond	4 TH FGN BOND 2014 SERIES 6
Highest Traded Volume	31,906,247
Lowest Traded Volume	800,000
No. of Bonds Traded	22
No. of Transactions *	2,930

Table II: Trading Statistics

Date	No of Deals	Volume'000	Value N'000	Consideration N'000
July 12, 2010	500	57,450	57,450,000	64,249,394.20
July 13, 2010	328	26,156	26,156,247	30,337,750.16
July 14, 2010	551	46,850	46,850,000	61,122,583.86
July 15, 2010	791	72,900	72,900,000	79,430,803.77
July 16, 2010	760	61,100	61,100,000	69,806,553.69
Total	2,930	264,456	264,456,247	304,947,085.68

Table III: FGN Bond MTM Prices as at July 16, 2010

S/NO	Description	Maturity	TTM(Years)**	Price (N)
1	5 TH FGN BOND 2011 SERIES 3	25-Jul-11	1.02	106.09
2	6 TH FGN BOND 2012 SERIES 1	30-Jan-12	1.54	106.06
3	4 TH FGN BOND 2012 SERIES 2	23-Feb-12	1.61	109.18
4	6 TH FGN BOND 2012 SERIES 2	22-May-12	1.85	106.86
5	4 TH FGN BOND 2012 SERIES 5	25-May-12	1.86	105.21
6	4 TH FGN BOND 2012 SERIES 10	31-Aug-12	2.13	105.58
7	5 TH FGN BOND 2013 SERIES 1	25-Jan-13	2.53	106.49
8	7 TH FGN BOND 2013 SERIES 1	19-Feb-13	2.60	98.01
9	5 TH FGN BOND 2013 SERIES 4	28-Nov-13	3.37	109.67
10	4 TH FGN BOND 2014 SERIES 3	31-Mar-14	3.71	116.33
11	4 TH FGN BOND 2014 SERIES 6	29-Jun-14	3.96	110.72
12	4 TH FGN BOND 2014 SERIES 11	28-Sept-14	4.21	114.02
13	7 TH FGN BOND 2015 SERIES 2	23-Apr-15	4.77	87.92
14	4 TH FGN BOND 2017 SERIES 9	31-Aug-17	7.13	111.78
15	5 TH FGN BOND 2018 SERIES 2	30-May-18	7.88	126.83
16	6 TH FGN BOND 2019 SERIES 4	23-Oct-19	9.28	99.23
17	5 TH FGN BOND 2028 SERIES 5	28-Nov-28	18.38	167.92
18	6 TH FGN BOND 2029 SERIES 3	22-May-29	18.86	136.02
19	6 TH FGN BOND 2029 SERIES 5	20-Nov-29	19.36	98.52

**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**