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Bonds

Rating/Agency	Issuer	Description	Issue Date	Coupon (%)	Outstanding Value (M/bn)	Maturity Date	TTM (Yrs)	Yield (%)	Closing Price
		13.01 FGNB 22-MAR-2019	22-Mar-17	13.01	2.07	22-Mar-19	0.37	13.57	99.79
		12.74 FGNB 12-APR-2019	12-Apr-17	12.74	0.42	12-Apr-19	0.42	13.68	99.64
		13.18 FGNB 14-MAY-2019	17-May-17	13.18	0.31	17-May-19	0.52	13.86	99.56
		13.18 FGNB 14-JUN-2019	14-Jun-17	13.18	0.27	14-Jun-19	0.69	14.19	99.42
		*16.00 28-JUN-2019	29-Jun-12	16.00	351.30	29-Jun-19	0.64	14.37	100.06
		13.38 FGNB 12-JUL-2019	12-Jul-17	13.38	0.16	12-Jul-19	0.87	14.53	99.26
		13.39 FGNB 16-AUG-2019	16-Aug-17	13.39	0.23	16-Aug-19	0.77	14.58	99.88
		14.87 FGNB 20-SEP-2019	20-Sep-17	14.87	0.16	20-Sep-19	0.87	18.75	98.75
		12.09 FGNB 18-OCT-2019	18-Oct-17	12.09	0.12	18-Oct-19	0.94	15.71	96.85
		7.00 23-OCT-2019	23-Oct-09	7.00	233.90	23-Oct-19	0.96	15.77	92.47
		12.01 FGNB 16-NOV-2019	15-Nov-17	12.01	0.07	15-Nov-19	1.02	15.91	96.47
		11.73 FGNB 13-DEC-2019	13-Dec-17	11.74	0.09	13-Dec-19	1.10	15.71	96.09
		11.09 FGNB 17-JAN-2020	17-Jan-18	11.09	0.07	17-Jan-20	1.19	15.46	95.33
		*15.54 15-FEB-2020	13-Feb-19	15.54	096.43	13-Feb-20	1.26	14.62	100.96
		10.77 FGNB 14-FEB-2020	14-Feb-18	10.77	0.20	14-Feb-20	1.27	15.27	94.34
		10.74 FGNB 14-MAR-2020	14-Mar-18	10.74	0.20	14-Mar-20	1.35	15.06	94.81
		13.74 FGNB 12-APR-2020	12-Apr-17	13.74	0.87	12-Apr-20	1.43	14.89	96.69
		10.73 FGNB 18-APR-2020	18-Apr-18	10.73	0.06	18-Apr-20	1.44	14.81	94.80
		9.48 FGNB 16-MAY-2020	16-May-18	9.48	0.02	16-May-20	1.52	14.67	93.03
		14.19 FGNB 17-MAY-2020	17-May-17	14.19	0.48	17-May-20	1.52	14.67	96.34
		10.44 FGNB 13-JUN-2020	13-Jun-18	10.44	0.05	13-Jun-20	1.60	14.69	93.90
		14.19 FGNB 14-JUN-2020	14-Jun-17	14.19	0.34	14-Jun-20	1.60	14.69	99.29
		10.48 FGNB 11-JUL-2020	11-Jul-18	10.48	0.08	11-Jul-20	1.67	14.71	93.82
		14.38 FGNB 12-JUL-2020	12-Jul-17	14.38	0.24	12-Jul-20	1.69	14.71	99.52
		10.68 FGNB 15-AUG-2020	15-Aug-18	10.68	0.05	15-Aug-20	1.77	14.73	93.78
		14.33 FGNB 16-AUG-2020	16-Aug-17	14.33	0.52	16-Aug-20	1.77	14.73	99.70
		11.84 FGNB 12-SEP-2020	12-Sep-18	11.84	0.09	12-Sep-20	1.84	14.74	94.62
		14.87 FGNB 20-SEP-2020	20-Sep-17	14.87	0.25	20-Sep-20	1.87	14.75	100.10
		13.09 FGNB 18-OCT-2020	18-Oct-17	13.09	0.27	18-Oct-20	1.84	14.76	97.16
		13.09 FGNB 15-NOV-2020	15-Nov-17	13.09	0.18	15-Nov-20	2.02	14.78	97.10
		12.73 FGNB 13-DEC-2020	13-Dec-17	12.73	0.20	13-Dec-20	2.10	14.79	96.34
		12.09 FGNB 17-JAN-2021	17-Jan-18	12.09	0.12	17-Jan-21	2.19	14.81	94.80
		11.77 FGNB 14-FEB-2021	14-Feb-18	11.77	0.24	14-Feb-21	2.27	14.83	93.26
		11.74 FGNB 14-MAR-2021	14-Mar-18	11.74	0.12	14-Mar-21	2.35	14.89	93.93
		11.73 FGNB 18-APR-2021	18-Apr-18	11.73	0.13	18-Apr-21	2.44	14.87	93.70
		10.48 FGNB 16-MAY-2021	16-May-18	10.48	0.16	16-May-21	2.52	14.89	90.88
		11.34 FGNB 13-JUN-2021	13-Jun-18	11.34	0.23	13-Jun-21	2.60	14.89	92.44
		11.43 FGNB 11-JUL-2021	11-Jul-18	11.43	0.26	11-Jul-21	2.67	14.92	92.53
		*14.50 15-JUL-2021	15-Jul-16	14.50	261.05	15-Jul-21	2.88	15.28	99.27
		11.68 FGNB 15-AUG-2021	15-Aug-18	11.68	0.18	15-Aug-21	2.77	14.84	92.70
		12.44 FGNB 12-SEP-2021	12-Sep-18	12.44	0.25	12-Sep-21	2.84	14.95	94.08
		*16.50 27-SEP-2021	27-Sep-16	16.50	605.91	27-Sep-21	2.92	15.00	100.30
		13.48 FGNB 22-DEC-2022	22-Dec-17	13.48	10.69	22-Dec-22	4.12	15.12	95.05
		*12.75 27-APR-2023	27-Apr-18	12.75	133.35	27-Apr-23	4.47	15.16	92.37
		*15.20 14-MAR-2024	14-Mar-14	15.20	719.39	14-Mar-24	5.35	15.21	95.21
		13.53 23-MAR-2025	23-Mar-18	13.53	165.62	23-Mar-25	6.37	15.42	92.46
		*15.50 22-JAN-2025	22-Jan-16	15.50	611.92	22-Jan-25	7.21	15.56	95.56
		*15.2884 17-MAR-2027	17-Mar-17	15.2884	602.39	17-Mar-27	6.35	15.63	102.95
		*13.99 23-FEB-2028	23-Feb-18	13.99	430.96	23-Feb-28	9.29	15.65	92.90
		15.00 28-NOV-2028	28-Nov-08	15.00	74.00	28-Nov-28	10.06	15.65	96.74
		12.49 22-MAY-2029	22-May-09	12.49	150.00	22-May-29	10.54	15.66	93.86
		8.50 20-NOV-2029	20-Nov-09	8.50	200.00	20-Nov-29	11.03	15.68	92.87
		*10.00 29-JUL-2030	29-Jul-10	10.00	591.57	29-Jul-30	11.70	15.70	99.55
		*12.1483 18-JUL-2034	18-Jul-14	12.15	1072.92	18-Jul-34	15.69	15.82	78.88
		*12.40 18-MAR-2034	18-Mar-16	12.40	666.10	18-Mar-36	17.26	15.88	80.65
		*16.2499 18-APR-2037	18-Apr-17	16.2499	402.04	18-Apr-37	18.44	16.48	104.88
		TOTAL OUTSTANDING VALUE			8,211.30				
		TOTAL MARKET CAPITALISATION			7,449.61				

Rating/Agency	Issuer	Description	Issue Date	Coupon (%)	Outstanding Value (€m)	Maturity Date	Avg. Life/TM (Yrs)	Yield Premium (%)	Valuation Yield (%)	Modelled Price
Sub-National Bonds										
Ba/Augusto: i/GCR	"EKITI STATE GOVERNMENT	14.50 EKITI 09-DEC-2019	09-Dec-11	14.50	2.16	09-Dec-18	0.08	3.82	16.47	99.75
A/Augusto: A-/GCR	"ONDO STATE GOVERNMENT	15.50 ONDO 14-FEB-2019	14-Feb-12	15.50	4.32	14-Feb-19	0.27	1.00	14.42	100.14
Bbb/Augusto	"BA YEL SA STATE GOVERNMENT	16.50 BAYEL SA 30-JUN-2019	30-Jun-19	16.50	4.39	30-Jun-19	0.40	2.75	16.36	99.98
Bbb/Augusto: A-/GCR	"DOMBE STATE GOVERNMENT	15.50 DOMBE 03-OCT-2019	02-Oct-12	15.50	4.28	02-Oct-19	0.66	1.00	15.44	99.99
Aa/Augusto: AA-/GCR	"LAGOS STATE GOVERNMENT	14.50 LAGOS 22-NOV-2019	22-Nov-12	14.50	80.00	22-Nov-19	1.04	2.01	17.87	96.81
Bbb/Augusto: i/GCR	"OSUN STATE GOVERNMENT	14.75 OSUN 12-DEC-2019	12-Dec-12	14.75	8.96	12-Dec-19	0.81	1.00	15.24	99.71
Aa/Augusto: Aa-/GCR	"LAGOS STATE GOVERNMENT	13.50 LAGOS 27-NOV-2020	27-Nov-13	13.50	87.50	27-Nov-20	2.05	1.30	16.08	95.61
Bbb/Augusto: BBB u/DataPro	"KOGI STATE GOVERNMENT	15.00 KOGI 31-DEC-2020	31-Dec-13	15.00	5.00	31-Dec-20	2.15	1.00	15.80	98.52
Ba/Augusto: i/GCR	"EKITI STATE GOVERNMENT	14.50 EKITI 31-DEC-2020	31-Dec-13	14.50	2.36	31-Dec-20	1.21	2.53	17.94	96.44
A-/GCR	"NASSARAWA STATE GOVERNMENT	15.00 NASSARAWA 06-JAN-2021	06-Jan-14	15.00	2.38	06-Jan-21	1.23	1.00	16.36	98.51
A/Augusto: A-/GCR	"NIGER STATE GOVERNMENT	17.00 NIGER 04-OCT-2021	04-Oct-11	17.00	2.42	04-Oct-21	1.77	1.00	15.73	101.83
Bbb/Augusto	"BAUCHI STATE GOVERNMENT	15.50 BAUCHI 09-DEC-2021	09-Dec-14	15.50	14.37	09-Dec-21	1.73	1.00	16.72	99.65
A/Augusto	"NIGER STATE GOVERNMENT	17.00 NIGER 09-DEC-2021	12-Dec-13	17.00	5.15	12-Dec-21	1.76	3.56	18.28	98.17
A/Augusto	"OYO STATE GOVERNMENT	16.50 OYO 16-FEB-2022	17-Feb-15	16.50	3.95	16-Feb-22	1.93	4.01	18.77	96.50
Bbb/Augusto	"BENUE STATE GOVERNMENT	16.50 BENUE 27-FEB-2022	27-Feb-15	16.50	3.14	27-Feb-22	1.96	1.00	16.77	101.08
Bbb/Augusto	"PLATEAU STATE GOVERNMENT	17.50 PLATEAU 30-MAR-2022	30-Mar-15	17.50	27.10	30-Mar-22	2.06	2.98	17.76	99.51
Bbb/Augusto	"KOGI STATE GOVERNMENT	17.00 KOGI 31-MAR-2022	01-Apr-15	17.00	3.00	31-Mar-22	6.46	2.29	17.33	99.12
A-/GCR	"CROSS RIVER STATE GOVERNMENT	17.00 CROSS RIVER 27-MAY-2022	27-May-15	17.00	3.63	27-May-22	2.01	3.04	17.82	98.60
Aa-/GCR: Aa-/Augusto	"LAGOS STATE GOVERNMENT	16.50 LAGOS 30-DEC-2023	30-Dec-16	16.50	47.80	30-Dec-23	3.60	2.06	17.13	98.30
AA-/GCR: Aa-/Augusto	"LAGOS STATE GOVERNMENT	16.75 LAGOS 04-11-AUG-2024	11-Aug-17	16.75	46.37	11-Aug-24	4.22	1.00	16.13	101.65
AA-/GCR: Aa-/Augusto	"LAGOS STATE GOVERNMENT	17.25 LAGOS 08-11-AUG-2027	11-Aug-17	17.25	38.77	11-Aug-27	6.85	1.00	16.50	102.81
TOTAL OUTSTANDING VALUE					396.86					
TOTAL MARKET CAPITALISATION					391.07					
Corporate Bonds										
BBB u/DataPro: BB-/GCR	"CHELLARAMS	MFR 0.50 CHELLARAMS 01-FEB-2019	17-Feb-12	18.00	0.09	17-Feb-19	0.28	6.11	18.55	99.38
i-/GCR	"DANA	16.00 DANA 01-APR-2019	01-Apr-14	16.00	0.75	01-Apr-19	0.40	3.06	16.66	99.65
Aa-/GCR	"LAFARGE AFRICA PLC	14.25 LAFARGE 15-JUN-2019	15-Jun-16	14.25	26.39	15-Jun-19	0.60	1.00	15.20	99.43
A-/GCR	"FCMB LIMITED	15.00 FCMB 04-NOV-2020	06-Nov-15	15.00	22.19	06-Nov-20	2.60	4.47	18.24	93.23
A/Augusto: i/GCR	"NANCO	15.25 NANCO 03-NOV-2020	14-Nov-13	15.25	2.05	14-Nov-20	2.02	1.00	15.78	99.11
Bba/Augusto	"C & I LEASING PLC	18.25 C&I LEASING 25-NOV-2020	25-Nov-15	18.25	0.38	25-Nov-20	1.09	8.37	24.21	94.98
Bba/Augusto: A-/GCR	"TRANSORP HOTELS PLC	15.50 TRANSORP 04-DEC-2020	04-Dec-15	15.50	6.76	04-Dec-20	1.15	2.55	16.13	96.50
A-/GCR	"LAFARGE AFRICA PLC	14.75 LAFARGE 15-JUN-2021	15-Jun-16	14.75	33.61	15-Jun-21	2.60	1.00	15.90	97.58
BBB-/GCR	"FCMB LIMITED	14.25 FCMB 18-NOV-2021	20-Nov-14	14.25	28.50	20-Nov-21	3.03	2.51	17.50	92.61
A-/GCR	"FORTE OIL PLC	17.50 FORTE 02-DEC-2021	02-Dec-16	17.50	4.18	02-Dec-21	1.73	1.63	16.35	101.97
A-/GCR	"UBA PLC	16.45 UBA 13-DEC-2021	30-Dec-14	16.45	30.50	30-Dec-21	3.14	1.00	16.00	101.00
Aaa/Augusto	"MIXTA REAL ESTATE PLC	17.00 MIXTA 16-JAN-2022	17-Jan-17	17.00	4.50	16-Jan-22	2.19	1.19	16.00	101.67
BBB-/GCR	"FIDELITY BANK PLC	16.45 FIDELITY 13-MAY-2022	13-May-15	16.45	30.80	13-May-22	3.51	1.00	15.06	101.09
A-/GCR	"DUFU REAL ESTATE PLC	18.25 DUFU 1-SEP-2022	31-Aug-17	18.25	10.00	01-Sep-22	3.81	1.78	16.87	103.68
Bba/Augusto: A-/GCR	"TRANSORP 26-OCT-2022	16.00 TRANSORP 26-OCT-2022	26-Oct-15	16.00	7.65	26-Oct-22	2.42	2.77	17.63	96.99
Bbb/Augusto: A-/Augusto	"CAPS WFL 19-DEC-2022	17.75 CAPS WFL 19-DEC-2022	20-Dec-17	17.75	3.15	19-Dec-22	4.11	3.70	18.82	96.56
A-/Augusto: A-/DataPro	"LADCO REDEV PLC	16.00 UPDC 26-APR-2023	26-Apr-18	16.00	4.36	26-Apr-23	3.71	1.35	16.43	98.82
A-/Augusto: A-/GCR	"C & I LEASING PLC	16.54 C&I LEASING 11-JUN-2023	11-Jun-18	16.54	7.00	11-Jun-23	2.66	3.12	18.03	97.95
BBB-/GCR	"STERLING INV. MGMT. PLC	16.50 STERLING INV. 3-APR-2023	03-Aug-16	16.50	7.97	03-Aug-23	4.73	1.02	16.29	100.87
BBB-/GCR	"WEMA BANK PLC	18.50 WEMA 11-OCT-2023	12-Oct-16	18.50	6.30	11-Oct-23	4.92	1.00	16.20	107.55
BBB-/GCR	"FCMB LIMITED	17.25 FCMB 08-DEC-2023	09-Dec-16	17.25	5.10	08-Dec-23	5.08	1.36	16.58	102.19
A-/GCR	"STANBIC BIC	16.00 STANBIC BIC 30-SEP-2024	30-Sep-14	16.00	5.10	30-Sep-24	5.08	1.00	16.24	99.75
A-/GCR	"STANBIC BIC	13.25 STANBIC BIC 30-SEP-2024	30-Sep-14	13.25	15.44	30-Sep-24	5.89	1.00	16.34	88.54
AA-/GCR	"WATHAN FUNDING PLC	16.00 WATHAN 14-DEC-2027	15-Dec-17	16.00	10.00	14-Dec-27	6.15	1.00	16.38	88.56
AA-/GCR	"NIMRC	14.50 NIMRC 29-JUL-2030	29-Jul-15	14.50	7.42	29-Jul-30	7.54	1.00	15.57	93.34
Aaa/Augusto: AAA-/GCR	"NIMRC	13.80 NIMRC 01-MAR-2033	21-May-16	13.80	16.93	15-Mar-33	9.61	1.00	16.63	87.41
TOTAL OUTSTANDING VALUE					287.75					
TOTAL MARKET CAPITALISATION					280.51					

Sukuk												
Iss:Augusto 14CB	OSUN STATE GOVERNMENT	14.75 OSUN 8 19-OCT-2020	19-Oct-13	14.75	4.94	19-Oct-20	1.09	3.37	19.09	95.90		
TOTAL OUTSTANDING VALUE										4.94		
TOTAL MARKET CAPITALISATION										4.74		

Rating/Agency	Issuer	Description	Issue Date	Rental Rate (%)	Outstanding Value (\$'m)	Maturity Date	TTM (Yrs)	Yield (%)	Closing Price			
	FON Roads Sukuk Company 1 PLC	16.47 FONSR 25-SEP-2024	26-Sep-17	16.47	100.00	25-Sep-24	5.88	15.34	104.23			
TOTAL OUTSTANDING VALUE										100.00		
TOTAL MARKET CAPITALISATION										104.23		

Rating/Agency	Issuer	Description	Issue Date	Coupon (%)	Outstanding Value (\$'m)	Maturity Date	Avg. Life/TTM (Yrs)	Wkx Premium (%)	Valuation Yield (%)	Modelled Price	
Supranational Bond											
Aaa/Moody's: AA+/S&P	ARDB	11.25 AFDB 1-FEB-2021	19-Jul-14	11.25	8.09	01-Feb-21	1.23	1.00	14.79	96.17	
TOTAL OUTSTANDING VALUE										8.09	
TOTAL MARKET CAPITALISATION										7.78	

Rating/Agency	Issuer	Description	Issue Date	Coupon (%)	Outstanding Value (\$'m)	Maturity Date	Yield (%)	Closing Price	
FON Eurobonds									
BB-/Fitch: BB-/S&P	FON	6.75 JAN 28, 2021	28-Jan-11	6.75	500.00	28-Jan-21	5.26	103.05	
B1/Moody's: B+/Fitch: B/S&P		5.625 27-JUN-2022	27-Jun-17	5.625	300.00	27-Jun-22	5.91	99.09	
BB-/Fitch: BB-/S&P		6.375 JUL 12, 2023	12-Jul-13	6.375	500.00	12-Jul-23	6.46	99.64	
BB-/Fitch: BB-/S&P		6.50 NOV 28, 2027	28-Nov-17	6.50	1500.00	28-Nov-27	7.67	92.48	
B1/Moody's: B+/Fitch: B/S&P		7.143 FEB 23, 2030	23-Feb-18	7.143	1250.00	23-Feb-30	8.17	92.50	
B1/Moody's: B+/Fitch: B/S&P		7.875 16-FEB-2032	16-Feb-17	7.875	1500.00	16-Feb-32	8.29	96.71	
B1/Moody's: B+/Fitch: B/S&P		7.696 FEB 23, 2038	23-Feb-18	7.696	1250.00	23-Feb-38	8.70	90.63	
BB-/Fitch: BB-/S&P		7.625 NOV 28, 2047	28-Nov-17	7.625	1500.00	28-Nov-47	8.69	88.80	
TOTAL OUTSTANDING VALUE					8300.00				
TOTAL MARKET CAPITALISATION					7769.75				

Rating/Agency	Issuer	Description	Issue Date	Coupon (%)	Outstanding Value (\$'m)	Maturity Date	Yield (%)	Closing Price
Corporate Eurobonds								
B-/Fitch: BB-/S&P	ZENITH BANK PLC	6.25 APR 22, 2019	22-Apr-14	6.25	500.00	22-Apr-19	5.66	100.25
B-/Fitch: B/S&P	DIAMOND BANK PLC	8.75 MAY 21, 2019	21-May-14	8.75	200.00	21-May-19	15.67	95.65
B-/Fitch: B/S&P	ACCESS BANK PLC II	9.25MM USD LIBOR+7.677 JUN 24, 2021	24-Jun-14	9.25	400.00	24-Jun-21	10.56	99.74
B-/Fitch: B/S&P	FRST BANK LTD	8.000Y USD SWAP+6.488 JUL 23 2021	23-Jul-14	8.00	450.00	23-Jul-21	9.16	100.00
B-/S&P	ECOBANK NIG. LTD	8.75 AUG 14, 2021	14-Aug-14	8.75	250.00	14-Aug-21	10.04	99.97
B-/Fitch: B/S&P	ACCESS BANK PLC III	10.50 OCT 19, 2021	19-Oct-16	10.50	300.00	19-Oct-21	7.65	107.26
B/S&P: B+/Fitch	ZENITH BANK PLC II	7.375 MAY 30, 2022	30-May-17	7.375	500.00	30-May-22	6.55	101.30
B/S&P: B-/Fitch	USA PLC	7.75 JUN 8, 2022	08-Jun-17	7.75	500.00	08-Jun-22	7.48	100.82
B-/S&P: B-/Fitch	SEPLAT PETROLEUM DEV CO	9.25 APR 1, 2023	21-Mar-18	9.25	350.00	01-Apr-23	8.85	101.40
TOTAL OUTSTANDING VALUE					3450.00			
TOTAL MARKET CAPITALISATION					3479.98			

Rating/Agency	Issuer	Description	Issue Date	Issue Yield (%)	Outstanding Value (₦bn)	Maturity Date	DTM	Risk Premium (%)	Valuation Yield (%)	Discount Rate (%)
Commercial Papers										
Aa1/Agusto	NIGERIAN BREWERIES PLC	NBPLC CP 14-NOV-18	16-May-18	12.4999	0.73	14-Nov-18	6	1.00	13.34	13.31
Aa1/Agusto	ACCESS BANK PLC	ACCESS CP XV8 15-NOV-18	16-Aug-18	12.90	28.79	15-Nov-18	7	1.48	13.84	13.80
A-/IGCR; A-/Agusto	FSOH MERCHANT BANK LIMITED	FSOH CP VI 15-NOV-18	20-Feb-18	16.67	14.05	15-Nov-18	7	1.02	13.37	13.34
Aa1/Agusto	CORONATION MERCHANT BANK LIMITED	CORONATION CP I11-DEC-18	14-Jun-18	13.4348	1.48	11-Dec-18	33	1.60	14.29	14.11
AA+/IGCR; B1/Moody's	DANGOTE CEMENT PLC	DANGCEM CP 124-DEC-18	27-Jan-18	13.2077	12.64	24-Dec-18	46	1.00	13.85	13.61
BBB-/IGCR; BBB+/Datapro	STERLING BANK PLC	STERLING CP VI 31-JAN-19	07-Aug-18	13.63	14.40	31-Jan-19	84	1.00	14.31	13.86
Aa1/Agusto	CORONATION MERCHANT BANK LIMITED	CORONATION CP 811-MAR-19	14-Jun-18	14.0046	18.51	11-Mar-19	123	1.00	14.53	13.85
AA+/IGCR; B1/Moody's	DANGOTE CEMENT PLC	DANGCEM CP 825-MAR-19	27-Jun-18	13.9613	27.96	25-Mar-19	137	1.00	14.58	13.83
BBB-/IGCR; BBB+/Datapro	STERLING BANK PLC	STERLING CP VI 2-MAY-19	07-Aug-18	13.9699	32.58	02-May-19	175	1.00	14.72	13.75
A2/IGCR	FLOUR MILLS OF NIGERIA PLC	FLOUR MILLS CP 131-MAY-19	03-Sep-18	14.25	8.01	31-May-19	204	1.00	15.03	13.87
TOTAL OUTSTANDING VALUE					166.37					

***TREASURY BILLS**				Money Market				Foreign Exchange (Spot & Forwards)			
DTM	Maturity	Closing Rate (%)	Yield (%)	Tenor	Rate (%)			Tenor	Rate (₦/)		
7	15-Nov-18	9.70	9.72	OBB	3.67						
14	22-Nov-18	9.99	10.03								
21	29-Nov-18	10.75	10.82	ON	4.25			CBN Official	206.65		
28	6-Dec-18	12.38	12.29					CBN SMS Window	360.85		
35	13-Dec-18	11.55	11.69					REPO	363.65		
42	20-Dec-18	12.33	12.51					1M	366.85		
49	27-Dec-18	12.64	12.86	Call	5.00			2M	370.19		
56	3-Jan-19	12.64	12.89	1M	8.50			3M	373.62		
63	10-Jan-19	12.77	13.06	3M	8.75			6M	384.02		
70	17-Jan-19	13.00	13.33	6M	9.00			1Y	410.44		
77	24-Jan-19	12.61	12.95								
84	31-Jan-19	12.23	12.58	Fund Name	Net Asset Value (₦bn)	Bid Price (₦)	Offer Price (₦)	Yield (%)			
91	7-Feb-19	12.76	13.18								
98	14-Feb-19	12.64	13.08								
105	21-Feb-19	12.92	13.42	Greenwich Plus Money Market Fund	5.48	100.00	100.00	11.78%			
112	28-Feb-19	13.09	13.63								
119	7-Mar-19	12.83	13.39	Fund Name	Date	Net Asset Value (₦bn)	Bid Price (₦)	Offer Price (₦)	Yield (%)		
126	14-Mar-19	12.95	13.56	Stanbic BTC Bond Fund	7-Nov-18	1.35	166.85	166.85	N/A		
133	21-Mar-19	12.71	13.33	Stanbic BTC Money Market Fund	7-Nov-18	234.59	100.00	100.00	11.53%		
147	4-Apr-19	12.84	13.54								
161	18-Apr-19	12.66	13.40	Fund Name	Date	Net Asset Value (\$bn)	Bid Price (\$)	Offer Price (\$)	Yield (%)		
202	18-Jul-19	13.37	14.48	Stanbic BTC Dollar Fund	7-Nov-18	0.05	1.10	1.10	N/A		
206	1-Aug-19	13.69	15.21	Fund Manager	Fund Name	Date	Net Asset Value (₦bn)	Units in Issue	Net Asset Value per Unit (₦)		
306	12-Sep-18	14.59	16.52	Chapel Hill Denham Management Limited	Chapel Hill Denham Nigeria Infrastructure Debt Fund	30-Sep-18	20.09	187,511,958.00	187.13		
315	19-Sep-19	14.26	16.26								
322	26-Sep-19	14.28	16.34								
329	3-Oct-19	14.30	16.38								
343	17-Oct-19	14.44	16.71								
350	24-Oct-19	14.43	16.75								
NOTE:											
Standard Note											
* Amortising Bond											
# Convertible Bond											
AMCON: Asset Management Corporation of Nigeria											
FGN: Federal Government of Nigeria											
FMBN: Federal Mortgage Bank of Nigeria											
IFC: International Finance Corporation											
RATING											
NAHCO: Nigerian Aviation Handling Company											
DN: Overnight											
UPDC: UAC Property Development Company											
WAPCO: West Africa Portland Cement Company											
FRN: Federal Republic of Nigeria											
FGNSB: FGN Savings Bond											
NA: Not Applicable											
* : Market Price											
# : Floating Rate Bond											
***: Deferred coupon bonds											
DTM: Days-To-Maturity											
TMM: Term-To-Maturity											
: Rating under review											
†: Rating expired											
N/A: Not Available											
(I) Issuer in receivership											
NGC: Nigeria-German Company											
UBA: United Bank for Africa											
PT: Permitted Trading											

*For the Amortising bonds, the average life is calculated and not the TTM

**Exclusive of non-trading bills

*Risk Premium is a combination of credit risk and liquidity risk premiums

Fund Name	Issuer	Market	Sovereign Bond	Net Asset Value (₦bn)	No. of Units Registered	Issued	Redeemed	Outstanding	Bid	Offer	Yield (%)
Vetiva Funds Manager Limited	Vetiva Funds Manager Limited	T-bills	94%	0.507		5,070,399.00	1,650,000.00	3,420,399.00	143.08	145.08	N/A