DAILY SUMMARY INFORMATION OF OTC TRADES IN BONDS FOR JUNE 27, 2012 SETTLEMENT

Trade Type	Bond Description	No. of Transactions	No. of Bonds Traded (Par Values)	Daily Highest Price Traded (N)	Daily Lowest Price Traded (N)	Weighted Average Traded Price/Bond (N)	Weighted Average Yield to Maturity (%)	TTM	Maturity Date	Coupon %
OTC	15.00% FGN MAY 2013	1	100,000,000	1,012.66	1,012.66	1,012.66	13.41	0.92	5/26/2013	15.00
OTC	10.98% FGN NOV 2013	1	300,000,000	1,029.03	1,029.03	1,029.03	8.69	1.42	11/24/2013	10.98
OTC	9.25% FGN SEP 2014	1	500,000,000	1,098.11	1,098.11	1,098.11	4.65	2.26	9/28/2014	9.25
OTC	10.75% FGN MAR 2014	1	325,000,000	1,129.67	1,129.67	1,129.67	3.22	1.76	3/30/2014	10.75
OTC	9.20% FGN JUN 2014	1	750,000,000	1,073.60	1,073.60	1,073.60	5.23	2.01	6/29/2014	9.20
OTC	9.85% FGN JUL 2017	1	200,000,000	1,030.03	1,030.03	1,030.03	9.09	5.09	7/27/2017	9.85
OTC	9.35% FGN AUG 2017	1	943,555,000	1,126.65	1,126.65	1,126.65	6.41	5.19	8/31/2017	9.35
OTC	10.50% FGN NOV 2013	1	1,510,526,000	1,057.97	1,057.97	1,057.97	6.06	1.43	11/28/2013	10.50
OTC	10.70% FGN MAY 2018	1	3,887,812,000	983.76	983.76	983.76	11.09	5.93	5/30/2018	10.70
OTC	15.00% FGN NOV 2028	1	250,680,000	1,671.37	1,671.37	1,671.37	7.67	16.44	11/28/2028	15.00
OTC	7.00% FGN OCT 2019	5	11,734,219,000	668.22	644.13	666.53	14.77	7.33	10/23/2019	7.00
OTC	12.49% FGN MAY 2029	1	803,521,000	1,433.91	1,433.91	1,433.91	7.79	16.92	5/22/2029	12.49
OTC	8.50% FGN NOV 2029	1	800,000,000	1,047.84	1,047.84	1,047.84	7.98	17.42	11/20/2029	8.50
OTC	5.50% FGN FEB 2013	1	3,900,000,000	1,011.94	1,011.94	1,011.94	3.74	0.65	2/19/2013	5.50
OTC	4.00% FGN APR 2015	1	1,250,000,000	850.52	850.52	850.52	10.43	2.83	4/23/2015	4.00
OTC	10.00% FGN JUL 2030	8	1,200,000,000	781.53	754.56	766.71	13.50	18.09	7/23/2030	10.00
OTC	10.50% FGN MAR 2014	2	5,700,000,000	1,030.09	949.82	1,028.68	8.62	1.73	3/18/2014	10.50
OTC	15.10% FGN APR 2017	14	8,750,000,000	1,020.81	1,003.67	1,019.60	14.51	4.84	4/27/2017	15.10
OTC	16.39% FGN JAN 2022	25	4,600,000,000	1,114.24	1,101.14	1,106.93	14.28	9.60	1/27/2022	16.39

Trade Date: June 25, 2012

TTM: Time To Maturity