DAILY SUMMARY INFORMATION OF OTC TRADES IN BONDS FOR JUNE 29, 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	9.25% FGN SEP 2014	1	3,650,000,000	1,035.79	1,035.79	1,035.79	7.50	2.25	9/28/2014	9.25
OTC	10.75% FGN MAR 2014	1	4,400,000,000	1,088.93	1,088.93	1,088.93	5.43	1.76	3/30/2014	10.75
OTC	9.20% FGN JUN 2014	1	300,000,000	1,088.53	1,088.53	1,088.53	4.47	2.01	6/29/2014	9.20
OTC	9.35% FGN AUG 2017	1	5,585,257,000	1,036.99	1,036.99	1,036.99	8.44	5.18	8/31/2017	9.35
OTC	9.45% FGN JAN 2013	1	9,500,000,000	1,037.41	1,037.41	1,037.41	3.06	0.58	1/25/2013	9.45
OTC	10.50% FGN NOV 2013	1	3,501,000,000	1,030.39	1,030.39	1,030.39	8.12	1.42	11/28/2013	10.50
OTC	10.70% FGN MAY 2018	4	6,000,000,000	1,002.34	809.72	992.75	10.87	5.93	5/30/2018	10.70
OTC	15.00% FGN NOV 2028	1	6,945,680,000	1,104.97	1,104.97	1,104.97	13.39	16.43	11/28/2028	15.00
OTC	7.00% FGN OCT 2019	5	500,000,000	637.91	635.31	636.53	15.71	7.33	10/23/2019	7.00
OTC	12.49% FGN MAY 2029	1	1,000,000,000	1,160.37	1,160.37	1,160.37	10.43	16.91	5/22/2029	12.49
OTC	8.50% FGN NOV 2029	1	1,850,000,000	932.16	932.16	932.16	9.30	17.41	11/20/2029	8.50
OTC	4.00% FGN APR 2015	18	4,350,000,000	913.97	742.32	847.51	10.57	2.82	4/23/2015	4.00
OTC	10.00% FGN JUL 2030	4	400,000,000	750.91	749.41	750.41	13.82	18.08	7/23/2030	10.00
OTC	10.50% FGN MAR 2014	24	3,600,937,000	1,000.41	949.39	965.22	12.91	1.72	3/18/2014	10.50
OTC	15.10% FGN APR 2017	67	6,400,000,000	1,010.49	990.49	996.79	15.20	4.84	4/27/2017	15.10
OTC	16.00% FGN JUN 2019	5	3,250,000,000	1,001.00	1,000.00	1,000.11	16.00	7.00	6/27/2019	16.00
OTC	16.39% FGN JAN 2022	102	24,100,000,000	1,114.24	1,072.84	1,089.07	14.61	9.59	1/27/2022	16.39

Trade Date: June 27, 2012

TTM: Time To Maturity