



| INDICES                             | Value  | Change | % Change |
|-------------------------------------|--------|--------|----------|
| Caribbean Investment Grade Index    | 112.15 | -0.57  | -0.51%   |
| Caribbean Stock Index*              | 128.43 | 1.87   | 1.48%    |
| Jamaica Global Bond Index           | 125.99 | 0.00   | 0.00%    |
| JSE Money Market Index <sup>+</sup> | 97.83  | 0.03   | 0.03%    |

Thursday, May 06, 2010

| SECURITIES               | MATURITY | CURRENCY | NOMINAL PURCHASED | NOMINAL SOLD | MID LEVEL | CLOSING BID | CLOSING ASK |
|--------------------------|----------|----------|-------------------|--------------|-----------|-------------|-------------|
| Barbados 7.250%          | 2021     | USD      |                   |              | 107.000   | 106.000     | 108.000     |
| Barbados 6.625%          | 2035     | USD      |                   |              | 92.000    | 91.000      | 93.000      |
| Trinidad & Tobago 9.750% | 2020     | USD      |                   |              | 135.000   | 134.000     | 136.000     |
| Trinidad & Tobago 5.875% | 2027     | USD      |                   |              | 105.000   | 104.000     | 106.000     |
| First Citizens 5.125%    | 2011     | USD      |                   |              | 101.000   | 100.500     | 101.500     |
| First Citizens 5.460%    | 2012     | USD      |                   |              | 101.000   | 100.500     | 101.500     |
| Petro Co T&T Ltd. 6.000% | 2022     | USD      |                   |              | 96.500    | 95.500      | 97.500      |
| National Gas Co. 6.050%  | 2036     | USD      |                   |              | 91.000    | 90.000      | 92.000      |
| Sagicor 7.500%           | 2016     | USD      |                   |              | 103.000   | 102.000     | 104.000     |
| GOJ 11.75%               | 2011     | USD      |                   |              | 107.250   | 106.250     | 108.250     |
| GOJ 11%                  | 2012     | EURO     |                   |              | 106.250   | 105.000     | 107.500     |
| GOJ 10.50%               | 2014     | EURO     |                   |              | 106.750   | 105.000     | 108.500     |
| GOJ 9%                   | 2015     | USD      |                   |              | 107.000   | 106.000     | 108.000     |
| GOJ 10.625%              | 2017     | USD      |                   |              | 113.375   | 112.500     | 114.250     |
| GOJ 8%                   | 2019     | USD      |                   |              | 99.750    | 99.000      | 100.500     |
| GOJ 11.625%              | 2022     | USD      |                   |              | 139.000   | 137.000     | 141.000     |
| GOJ 9.25%                | 2025     | USD      |                   |              | 107.000   | 106.000     | 108.000     |
| GOJ 8.5%                 | 2036     | USD      |                   |              | 101.500   | 100.500     | 102.500     |
| GOJ 8 %                  | 2039     | USD      |                   |              | 96.000    | 95.000      | 97.000      |

\*The Caribbean Stock Index tracks the price performance of the local companies listed on the Barbados Stock Exchange (BSE), Trinidad & Tobago Stock Exchange (TTSE) and Jamaica Stock Exchange (JSE)

<sup>+</sup>The JSE Money Market Index tracks the price performance of all outstanding 3-month and 6-month T-Bills issued by the Bank of Jamaica