



| INDICES                             | Value  | Change | % Change |
|-------------------------------------|--------|--------|----------|
| Caribbean Investment Grade Index    | 114.26 | 0.39   | 0.34%    |
| Caribbean Stock Index*              | 117.07 | -1.83  | -1.54%   |
| Jamaica Global Bond Index           | 124.96 | 0.12   | 0.10%    |
| JSE Money Market Index <sup>†</sup> | 98.52  | 0.07   | 0.07%    |

Monday, August 16, 2010

| SECURITIES               | MATURITY | CURRENCY | NOMINAL PURCHASED | NOMINAL SOLD | MID LEVEL | CLOSING BID | CLOSING ASK |
|--------------------------|----------|----------|-------------------|--------------|-----------|-------------|-------------|
| Barbados 7.250%          | 2021     | USD      |                   |              | 105.000   | 104.250     | 105.750     |
| Barbados 7%              | 2022     | USD      |                   |              | 104.000   | 103.500     | 104.500     |
| Barbados 6.625%          | 2035     | USD      |                   |              | 93.750    | 92.500      | 95.000      |
| Trinidad & Tobago 9.750% | 2020     | USD      |                   |              | 135.750   | 135.000     | 136.500     |
| Trinidad & Tobago 5.875% | 2027     | USD      |                   |              | 106.500   | 105.500     | 107.500     |
| 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      |                   |              | 100.000   | 99.000      | 101.000     |
| National Gas Co. 6.050%  | 2036     | USD      |                   |              | 92.500    | 91.000      | 94.000      |
| Sagicor 7.500%           | 2016     | USD      |                   |              | 103.000   | 102.000     | 104.000     |
| GOJ 11.75%               | 2011     | USD      |                   |              | 107.000   | 106.000     | 108.000     |
| GOJ 11%                  | 2012     | EURO     |                   |              | 104.750   | 103.500     | 105.500     |
| GOJ 10.50%               | 2014     | EURO     |                   |              | 105.625   | 104.250     | 105.500     |
| GOJ 9%                   | 2015     | USD      |                   |              | 106.750   | 105.750     | 107.750     |
| GOJ 10.625%              | 2017     | USD      |                   |              | 115.250   | 114.000     | 116.000     |
| GOJ 8%                   | 2019     | USD      |                   |              | 101.500   | 100.750     | 102.250     |
| GOJ 11.625%              | 2022     | USD      |                   |              | 135.000   | 132.000     | 138.000     |
| GOJ 9.25%                | 2025     | USD      |                   |              | 106.500   | 105.500     | 107.500     |
| GOJ 8.5%                 | 2036     | USD      |                   |              | 95.750    | 94.750      | 96.750      |
| GOJ 8 %                  | 2039     | USD      |                   |              | 95.250    | 94.250      | 96.250      |

\*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