



| INDICES                             | Value  | Change | % Change |
|-------------------------------------|--------|--------|----------|
| Caribbean Investment Grade Index    | 118.51 | -0.12  | -0.10%   |
| Caribbean Stock Index*              | 133.03 | 2.69   | 2.06%    |
| Jamaica Global Bond Index           | 133.23 | -0.08  | -0.06%   |
| JSE Money Market Index <sup>†</sup> | 98.88  | 0.01   | 0.01%    |

Thursday, June 09, 2011

| SECURITIES               | MATURITY | CURRENCY | NOMINAL PURCHASED | NOMINAL SOLD | MID LEVEL | CLOSING BID | CLOSING ASK |
|--------------------------|----------|----------|-------------------|--------------|-----------|-------------|-------------|
| Barbados 7.250%          | 2021     | USD      |                   |              | 109.6529  | 108.8649    | 110.4589    |
| Barbados 7%              | 2022     | USD      |                   |              | 107.1878  | 106.3668    | 108.0088    |
| Barbados 6.625%          | 2035     | USD      |                   |              | 95.5646   | 94.1906     | 96.9386     |
| Trinidad & Tobago 9.750% | 2020     | USD      |                   |              | 144.5316  | 143.5316    | 145.5316    |
| Trinidad & Tobago 5.875% | 2027     | USD      |                   |              | 105.9411  | 104.4406    | 107.4416    |
| First Citizens 5.460%    | 2012     | USD      |                   |              | 103.5172  | 102.0218    | 102.2368    |
| Petro Co T&T Ltd. 6.000% | 2022     | USD      |                   |              | 103.2915  | 102.6810    | 103.9020    |
| National Gas Co. 6.050%  | 2036     | USD      |                   |              | 97.8040   | 93.0000     | 95.0000     |
| Sagicor 7.500%           | 2016     | USD      |                   |              | 105.1792  | 104.5537    | 105.8047    |
| GOJ 11%                  | 2012     | EURO     |                   |              | 114.8096  | 113.7561    | 115.8631    |
| GOJ 10.50%               | 2014     | EURO     |                   |              | 115.7089  | 114.8324    | 116.5854    |
| GOJ 9%                   | 2015     | USD      |                   |              | 111.8305  | 110.8400    | 112.8210    |
| GOJ 10.625%              | 2017     | USD      |                   |              | 125.1444  | 123.9944    | 126.2944    |
| GOJ 8%                   | 2019     | USD      |                   |              | 110.7703  | 109.9408    | 111.5998    |
| GOJ 11.625%              | 2022     | USD      |                   |              | 144.6990  | 142.9595    | 146.4385    |
| GOJ 9.25%                | 2025     | USD      |                   |              | 115.4191  | 114.4196    | 116.4186    |
| GOJ 8.5%                 | 2036     | USD      |                   |              | 109.5183  | 108.7408    | 110.2958    |
| GOJ 8%                   | 2039     | USD      |                   |              | 104.2038  | 103.1028    | 105.3048    |

\*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