



| INDICES | Value | Change | % Change |
|-------------------------------------|--------|--------|----------|
| Caribbean Investment Grade Index | 117.53 | -0.11 | -0.10% |
| Caribbean Stock Index* | 140.85 | 0.82 | 0.59% |
| Jamaica Global Bond Index | 128.24 | 0.32 | 0.25% |
| JSE Money Market Index ⁺ | 98.95 | 0.01 | 0.01% |

Thursday, September 22, 2011

| SECURITIES | MATURITY | CURRENCY | NOMINAL PURCHASED | NOMINAL SOLD | MID LEVEL | CLOSING BID | CLOSING ASK |
|--------------------------|----------|----------|-------------------|--------------|-----------|-------------|-------------|
| Barbados 7.250% | 2021 | USD | | | 107.5662 | 106.8732 | 108.2592 |
| Barbados 7% | 2022 | USD | | | 106.6251 | 106.0166 | 107.2336 |
| Barbados 6.625% | 2035 | USD | | | 94.5571 | 93.7481 | 95.3661 |
| Trinidad & Tobago 9.750% | 2020 | USD | | | 141.7257 | 140.8172 | 142.6342 |
| Trinidad & Tobago 5.875% | 2027 | USD | | | 108.5590 | 107.7245 | 109.3935 |
| First Citizens 5.460% | 2012 | USD | | | 101.4398 | 101.3773 | 101.5023 |
| Petro Co T&T Ltd. 6.000% | 2022 | USD | | | 100.7697 | 99.7457 | 101.7937 |
| National Gas Co. 6.050% | 2036 | USD | | | 99.2100 | 99.2100 | 99.2100 |
| Sagicor 7.500% | 2016 | USD | | | 107.6875 | 106.8125 | 108.5625 |
| GOJ 11% | 2012 | EURO | | | 103.6264 | 102.4314 | 104.8214 |
| GOJ 10.50% | 2014 | EURO | | | 113.5040 | 112.2520 | 114.7560 |
| GOJ 9% | 2015 | USD | | | 110.2835 | 108.8750 | 111.6920 |
| GOJ 10.625% | 2017 | USD | | | 118.9493 | 117.4138 | 120.4848 |
| GOJ 8% | 2019 | USD | | | 104.0502 | 102.7877 | 105.3027 |
| GOJ 11.625% | 2022 | USD | | | 141.2625 | 140.2000 | 142.3250 |
| GOJ 9.25% | 2025 | USD | | | 112.1161 | 111.2271 | 113.0051 |
| GOJ 8.5% | 2036 | USD | | | 103.3387 | 101.6897 | 104.9877 |
| GOJ 8 % | 2039 | USD | | | 99.2342 | 98.1037 | 100.3647 |

*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)

⁺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