



| INDICES | Value | Change | % Change |
|-------------------------------------|--------|--------|----------|
| Caribbean Investment Grade Index | 116.11 | -0.02 | -0.01% |
| Caribbean Stock Index* | 139.21 | 0.14 | 0.10% |
| Jamaica Global Bond Index | 126.49 | 0.25 | 0.20% |
| JSE Money Market Index ⁺ | 98.77 | 0.02 | 0.02% |

Thursday, October 13, 2011

| SECURITIES | MATURITY | CURRENCY | NOMINAL PURCHASED | NOMINAL SOLD | MID LEVEL | CLOSING BID | CLOSING ASK |
|--------------------------|----------|----------|-------------------|--------------|-----------|-------------|-------------|
| Barbados 7.250% | 2021 | USD | | | 104.7401 | 103.3211 | 106.1591 |
| Barbados 7% | 2022 | USD | | | 102.3609 | 100.9419 | 103.7799 |
| Barbados 6.625% | 2035 | USD | | | 93.6361 | 92.5706 | 94.7016 |
| Trinidad & Tobago 9.750% | 2020 | USD | | | 141.9889 | 141.0969 | 142.8809 |
| Trinidad & Tobago 5.875% | 2027 | USD | | | 107.9537 | 107.0442 | 108.8632 |
| First Citizens 5.460% | 2012 | USD | | | 101.8178 | 101.2538 | 102.3818 |
| Petro Co T&T Ltd. 6.000% | 2022 | USD | | | 99.5912 | 98.7617 | 100.4207 |
| National Gas Co. 6.050% | 2036 | USD | | | 98.0629 | 98.0629 | 98.0629 |
| Sagicor 7.500% | 2016 | USD | | | 106.3125 | 105.2500 | 107.3750 |
| GOJ 11% | 2012 | EURO | | | 103.6450 | 102.5125 | 104.7775 |
| GOJ 10.50% | 2014 | EURO | | | 114.2306 | 113.2701 | 115.1911 |
| GOJ 9% | 2015 | USD | | | 109.1075 | 107.8170 | 110.9800 |
| GOJ 10.625% | 2017 | USD | | | 117.3336 | 116.1076 | 118.5596 |
| GOJ 8% | 2019 | USD | | | 101.4693 | 100.5493 | 102.3893 |
| GOJ 11.625% | 2022 | USD | | | 140.8311 | 139.8311 | 141.8311 |
| GOJ 9.25% | 2025 | USD | | | 106.0592 | 104.9307 | 107.1877 |
| GOJ 8.5% | 2036 | USD | | | 101.5761 | 100.1206 | 103.0316 |
| GOJ 8 % | 2039 | USD | | | 96.6298 | 95.2333 | 98.0263 |

*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