



| INDICES                             | Value  | Change | % Change |
|-------------------------------------|--------|--------|----------|
| Caribbean Investment Grade Index    | 116.09 | 0.12   | 0.10%    |
| Caribbean Stock Index*              | 146.01 | -1.66  | -1.12%   |
| Jamaica Global Bond Index           | 126.24 | -0.94  | -0.74%   |
| JSE Money Market Index <sup>+</sup> | 98.82  | -0.09  | -0.09%   |

Monday, October 24, 2011

| SECURITIES               | MATURITY | CURRENCY | NOMINAL PURCHASED | NOMINAL SOLD | MID LEVEL | CLOSING BID | CLOSING ASK |
|--------------------------|----------|----------|-------------------|--------------|-----------|-------------|-------------|
| Barbados 7.250%          | 2021     | USD      |                   |              | 104.4693  | 102.6853    | 106.2533    |
| Barbados 7%              | 2022     | USD      |                   |              | 102.4779  | 101.1599    | 103.7959    |
| Barbados 6.625%          | 2035     | USD      |                   |              | 92.9467   | 91.6142     | 94.2792     |
| Trinidad & Tobago 9.750% | 2020     | USD      |                   |              | 142.2962  | 141.4357    | 143.1567    |
| Trinidad & Tobago 5.875% | 2027     | USD      |                   |              | 107.5826  | 106.6521    | 108.5131    |
| First Citizens 5.460%    | 2012     | USD      |                   |              | 101.4888  | 101.3463    | 101.6313    |
| Petro Co T&T Ltd. 6.000% | 2022     | USD      |                   |              | 99.5297   | 98.8667     | 100.1927    |
| National Gas Co. 6.050%  | 2036     | USD      |                   |              | 98.2142   | 98.2142     | 98.2142     |
| Sagicor 7.500%           | 2016     | USD      |                   |              | 106.6875  | 105.6875    | 107.6875    |
| GOJ 11%                  | 2012     | EURO     |                   |              | 104.0665  | 103.0740    | 105.0590    |
| GOJ 10.50%               | 2014     | EURO     |                   |              | 104.3695  | 103.1190    | 105.6200    |
| GOJ 9%                   | 2015     | USD      |                   |              | 109.8640  | 108.7820    | 110.9460    |
| GOJ 10.625%              | 2017     | USD      |                   |              | 117.5378  | 116.3033    | 118.7723    |
| GOJ 8%                   | 2019     | USD      |                   |              | 102.3783  | 100.5333    | 104.2233    |
| GOJ 11.625%              | 2022     | USD      |                   |              | 140.9188  | 140.0438    | 141.7938    |
| GOJ 9.25%                | 2025     | USD      |                   |              | 106.3414  | 105.4349    | 107.2479    |
| GOJ 8.5%                 | 2036     | USD      |                   |              | 102.8831  | 101.1271    | 104.6391    |
| GOJ 8 %                  | 2039     | USD      |                   |              | 97.9948   | 96.8543     | 99.1353     |

\*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