



| INDICES                             | Value  | Change | % Change |
|-------------------------------------|--------|--------|----------|
| Caribbean Investment Grade Index    | 118.47 | 0.35   | 0.30%    |
| Caribbean Stock Index*              | 132.04 | 1.16   | 0.89%    |
| Jamaica Global Bond Index           | 126.90 | 0.16   | 0.13%    |
| JSE Money Market Index <sup>†</sup> | 98.67  | 0.02   | 0.02%    |

Thursday, March 01, 2012

| SECURITIES               | MATURITY | CURRENCY | NOMINAL PURCHASED | NOMINAL SOLD | MID LEVEL | CLOSING BID | CLOSING ASK |
|--------------------------|----------|----------|-------------------|--------------|-----------|-------------|-------------|
| Barbados 7.250%          | 2021     | USD      |                   |              | 104.6458  | 103.2183    | 106.0733    |
| Barbados 7%              | 2022     | USD      |                   |              | 101.9717  | 100.8082    | 103.1352    |
| Barbados 6.625%          | 2035     | USD      |                   |              | 92.3097   | 91.0207     | 93.5987     |
| Trinidad & Tobago 9.750% | 2020     | USD      |                   |              | 143.7059  | 142.7924    | 144.6194    |
| Trinidad & Tobago 5.875% | 2027     | USD      |                   |              | 110.4913  | 109.5668    | 111.4158    |
| Petro Co T&T Ltd. 6.000% | 2022     | USD      |                   |              | 104.5462  | 104.0297    | 105.0627    |
| National Gas Co. 6.050%  | 2036     | USD      |                   |              | 100.1071  | 100.1071    | 100.1071    |
| Sagicor 7.500%           | 2016     | USD      |                   |              | 106.1250  | 105.3750    | 106.8750    |
| GOJ 11%                  | 2012     | EURO     |                   |              | 107.8272  | 106.9522    | 108.7022    |
| GOJ 10.50%               | 2014     | EURO     |                   |              | 111.8832  | 111.7582    | 112.0082    |
| GOJ 9%                   | 2015     | USD      |                   |              | 108.7775  | 107.8220    | 109.7330    |
| GOJ 10.625%              | 2017     | USD      |                   |              | 116.8581  | 115.9381    | 117.7781    |
| GOJ 8%                   | 2019     | USD      |                   |              | 102.8070  | 101.8550    | 103.7590    |
| GOJ 11.625%              | 2022     | USD      |                   |              | 139.8969  | 139.2719    | 140.5219    |
| GOJ 9.25%                | 2025     | USD      |                   |              | 108.9060  | 108.0005    | 109.8115    |
| GOJ 8.5%                 | 2036     | USD      |                   |              | 99.5434   | 98.3989     | 100.6879    |
| GOJ 8%                   | 2039     | USD      |                   |              | 96.5500   | 95.6850     | 97.4150     |

\*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

Source of Bond Prices: Bloomberg Terminal