



| INDICES | Value | Change | % Change |
|-------------------------------------|--------|--------|----------|
| Caribbean Investment Grade Index | 120.35 | 0.14 | 0.12% |
| Caribbean Stock Index* | 116.21 | -1.04 | -0.89% |
| Jamaica Global Bond Index | 127.34 | 0.21 | 0.17% |
| JSE Money Market Index [†] | 99.02 | 0.02 | 0.02% |

Tuesday, June 19, 2012

| SECURITIES | MATURITY | CURRENCY | NOMINAL PURCHASED | NOMINAL SOLD | MID LEVEL | CLOSING BID | CLOSING ASK |
|--------------------------|----------|----------|-------------------|--------------|-----------|-------------|-------------|
| Barbados 7.250% | 2021 | USD | | | 103.4865 | 102.4710 | 104.5020 |
| Barbados 7% | 2022 | USD | | | 104.9098 | 103.9573 | 105.8623 |
| Barbados 6.625% | 2035 | USD | | | 91.4533 | 90.3198 | 92.5868 |
| Trinidad & Tobago 9.750% | 2020 | USD | | | 148.9668 | 148.0153 | 149.9183 |
| Trinidad & Tobago 5.875% | 2027 | USD | | | 112.4342 | 111.5022 | 113.3662 |
| Petro Co T&T Ltd. 6.000% | 2022 | USD | | | 105.0953 | 104.3463 | 105.8443 |
| National Gas Co. 6.050% | 2036 | USD | | | 104.0135 | 104.0135 | 104.0135 |
| Sagicor 7.500% | 2016 | USD | | | 104.9583 | 104.3333 | 105.5833 |
| GOJ 11% | 2012 | EURO | | | 109.5336 | 108.8021 | 110.2651 |
| GOJ 10.50% | 2014 | EURO | | | 113.8121 | 112.4156 | 115.2086 |
| GOJ 9% | 2015 | USD | | | 108.6250 | 107.8750 | 109.3750 |
| GOJ 10.625% | 2017 | USD | | | 115.3070 | 113.8630 | 116.7510 |
| GOJ 8% | 2019 | USD | | | 106.2106 | 105.2346 | 107.1866 |
| GOJ 11.625% | 2022 | USD | | | 138.8823 | 138.3198 | 139.4448 |
| GOJ 9.25% | 2025 | USD | | | 105.4201 | 104.5451 | 106.2951 |
| GOJ 8.5% | 2036 | USD | | | 102.5042 | 101.5667 | 103.4417 |
| GOJ 8% | 2039 | USD | | | 93.8671 | 92.7796 | 94.9546 |

*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

Source of Bond Prices: Bloomberg Terminal

Please note that the Prices quoted are dirty prices.