

Caribbean Bond Guide

A Reference Database of Valuations for Caribbean Bond Prices

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Table 1: GOVERNMENT OF TRINIDAD AND TOBAGO FIXED RATE BONDS (TT\$)

Borrower	Description	Effective Coupon Rate	Issue Date	Maturity Date	Original Tenor - Years	Years to Maturity Date	Price Estimate	Yield to Maturity
Government of Trinidad & Tobago	GOTT 10.25% Nov 2010	10.25 %	15-Nov-85	15-Nov-10	25.00	0.38	100.00	10.25 %
Government of Trinidad & Tobago	GOTT 10.25% Dec 2010	10.25 %	19-Dec-85	19-Dec-10	25.00	0.47	100.00	10.25 %
Government of Trinidad & Tobago	GOTT 10.00% 2012	10.00 %	20-Aug-87	20-Aug-12	25.00	2.14	115.48	2.52 %
Government of Trinidad & Tobago	GOTT 10.25% 2013	10.25 %	23-Jun-88	23-Jun-13	25.00	2.98	119.85	3.21 %
Government of Trinidad & Tobago	GOTT 11.50% UWI 2012 - Project Financing I - Natural Sciences Building	11.50 %	30-Oct-92	30-Oct-12	20.00	2.33	119.87	2.66 %
Government of Trinidad & Tobago	GOTT 11.50% 2013	11.50 %	26-Jan-93	26-Jan-13	20.00	2.57	121.26	2.87 %
Government of Trinidad & Tobago	GOTT 12.00% 2013	12.00 %	18-Nov-93	18-May-13	20.00	2.88	124.23	3.14 %
Government of Trinidad & Tobago	GOTT 11.50% 2014 - Project Financing I - Sewerage Treatment Plant	11.50 %	5-Sep-94	5-Sep-14	20.00	4.18	127.50	4.25 %
Government of Trinidad & Tobago	GOTT 12.20% 2015	12.20 %	15-Feb-95	15-Feb-15	20.00	4.63	131.36	4.59 %
Government of Trinidad & Tobago	GOTT 12.20% 2020	12.20 %	15-Feb-95	15-Feb-20	25.00	9.63	149.73	5.48 %
Government of Trinidad & Tobago	GOTT 11.00% 2015 - Project Financing II - Sewerage Treatment Plant	11.00 %	31-Oct-95	31-Oct-15	20.00	5.33	127.94	4.97 %
Government of Trinidad & Tobago	GOTT 11.50% 2017	11.50 %	27-Jun-97	27-Jun-17	20.00	6.99	136.77	5.17 %
Government of Trinidad & Tobago	GOTT 11.80% 2014 - San Fernando Div. Police Headquarters	11.80 %	26-Jun-98	30-Aug-14	16.00	4.17	128.55	4.25 %
Government of Trinidad & Tobago	GOTT 11.80% 2018	11.80 %	26-Jun-98	26-Jun-18	20.00	7.99	142.02	5.28 %
Government of Trinidad & Tobago	GOTT 11.50% 2018 - Project Financing III - Tunapuna Administrative Complex	11.50 %	16-Jul-98	16-Jul-18	20.00	8.04	140.22	5.29 %
Government of Trinidad & Tobago	GOTT 11.50% Nov 2018	11.50 %	26-Nov-98	26-Nov-18	20.00	8.41	141.33	5.33 %
Government of Trinidad & Tobago	GOTT 11.50% 2019 - Project Financing III - St. Mary's Children's Home	11.50 %	12-Mar-99	12-Mar-19	20.00	8.70	142.12	5.37 %
Government of Trinidad & Tobago	GOTT 11.00% 2014 - NHA High Density Housing	11.00 %	7-May-99	7-May-14	15.00	3.85	124.87	3.97 %
Government of Trinidad & Tobago	GOTT 11.50% Oct 2014	11.50 %	7-Oct-99	7-Oct-14	15.00	4.27	127.72	4.32 %
Government of Trinidad & Tobago	GOTT 14.75% 2024	14.75 %	30-Dec-99	30-Dec-24	25.00	14.50	185.22	5.91 %
Government of Trinidad & Tobago	GOTT 11.40% 2015	11.40 %	18-Feb-00	18-Feb-15	15.00	4.63	128.10	4.59 %
Government of Trinidad & Tobago	GOTT 11.40% 2015(2)	11.40 %	8-May-00	8-May-15	15.00	4.86	128.26	4.80 %
Government of Trinidad & Tobago	GOTT 10.50% 2011	10.50 %	16-May-01	16-May-11	10.00	0.88	107.89	1.42 %
Government of Trinidad & Tobago	GOTT 11.65% 2016	11.65 %	24-May-01	24-May-16	15.00	5.90	133.37	5.04 %
Government of Trinidad & Tobago	GOTT 11.50% 2022 - Project Financing Facility III Human Resource Information System	11.50 %	18-Mar-02	18-Mar-22	20.00	11.72	149.59	5.65 %
Government of Trinidad & Tobago	GOTT 7.50% Prisons Bond 2012	7.50 %	27-Jun-02	27-Jun-12	10.00	1.99	109.90	2.38 %
Government of Trinidad & Tobago	GOTT 7.75% Prisons Bond 2017	7.75 %	27-Jun-02	27-Jun-17	15.00	6.99	115.00	5.17 %

All securities within six months to maturity are priced at par.

Yields have been adjusted to reflect corporate risk and tax exempt status.

aplr - Average Prime Lending RAtE; mrmr - Median Residential Mortgage Rate

acplr - Average Commercial Prime Lending Rate; mcba - Arithmetic Average of Major Commercial Banks

Table 1: GOVERNMENT OF TRINIDAD AND TOBAGO FIXED RATE BONDS (TT\$) (Continued)

Borrower	Description	Effective Coupon Rate	Issue Date	Maturity Date	Original Tenor - Years	Years to Maturity Date	Price Estimate	Yield to Maturity
Government of Trinidad & Tobago	GOTT 7.25% 2022	7.25 %	24-Sep-02	24-Sep-22	20.00	12.23	113.61	5.69 %
Government of Trinidad & Tobago	GOTT 6.75% 2022	6.75 %	30-Sep-02	30-Sep-22	20.00	12.25	109.20	5.70 %
Government of Trinidad & Tobago	GOTT 6.10% Series 1 2013	6.10 %	17-Apr-03	17-Apr-13	10.00	2.80	108.05	3.07 %
Government of Trinidad & Tobago	GOTT 6.40% Series 2 2018	6.40 %	17-Apr-03	17-Apr-18	15.00	7.80	107.18	5.26 %
Government of Trinidad & Tobago	GOTT 6.00% 2013	6.00 %	24-Jun-03	24-Jun-13	10.00	2.98	107.87	3.21 %
Government of Trinidad & Tobago	GOTT 6.45% 2018	6.45 %	24-Jun-03	24-Jun-18	15.00	7.98	107.51	5.28 %
Government of Trinidad & Tobago	GOTT 5.90% 2013	5.90 %	1-Sep-03	1-Sep-13	10.00	3.17	107.39	3.42 %
Government of Trinidad & Tobago	GOTT 6.08% 2013	6.08 %	30-Sep-03	30-Sep-13	10.00	3.25	107.89	3.49 %
Government of Trinidad & Tobago	GOTT 6.40% 2018	6.40 %	30-Sep-03	30-Sep-18	15.00	8.25	107.10	5.32 %
Government of Trinidad & Tobago	GOTT 6.20% 2018	6.20 %	6-Nov-03	6-Nov-18	15.00	8.35	105.77	5.33 %
Government of Trinidad & Tobago	GOTT 6.15% 2019	6.15 %	3-Aug-04	3-Aug-19	15.00	9.09	105.17	5.42 %
Government of Trinidad & Tobago	GOTT 6.00% Sep 2014	6.00 %	15-Sep-04	15-Sep-14	10.00	4.21	106.68	4.25 %
Government of Trinidad & Tobago	GOTT 6.10% 2019	6.10 %	22-Sep-04	22-Sep-19	15.00	9.23	104.79	5.43 %
Government of Trinidad & Tobago	GOTT 6.00% 2015	6.00 %	16-Mar-05	16-Mar-15	10.00	4.71	105.59	4.66 %
Government of Trinidad & Tobago	GOTT 6.10% 2015	6.10 %	24-May-05	24-May-15	10.00	4.90	105.60	4.80 %
Government of Trinidad & Tobago	GOTT 6.10% May 2015	6.10 %	22-Jul-05	24-May-15	10.00	4.90	105.60	4.80 %
Government of Trinidad & Tobago	GOTT 8.00% 2014	8.00 %	30-Nov-06	30-Nov-14	8.00	4.42	114.06	4.46 %
Government of Trinidad & Tobago	GOTT 7.80% 2012	7.80 %	9-Feb-07	9-Aug-12	5.00	2.11	110.77	2.52 %
Government of Trinidad & Tobago	GOTT 8.00% Apr 2014	8.00 %	27-Apr-07	27-Apr-14	7.00	3.83	114.42	3.90 %
Government of Trinidad & Tobago	GOTT 8.25% 2017	8.25 %	2-Jul-08	2-Jul-17	9.00	7.01	117.87	5.18 %
Government of Trinidad & Tobago	GOTT 7.75% 2024	7.75 %	23-Apr-09	23-Apr-24	15.00	13.81	118.00	5.83 %
Government of Trinidad & Tobago	GOTT 6.20% 2016	6.20 %	30-Jun-09	30-Jun-16	7.00	6.00	105.85	5.06 %
Government of Trinidad & Tobago	GOTT 6.40% 2020	6.40 %	30-Jun-09	30-Jun-20	11.00	10.00	106.61	5.53 %
Government of Trinidad & Tobago	GOTT 5.35% 2016 - Education Facilities Company Limited	5.35 %	30-Oct-09	30-Oct-16	7.00	6.33	101.40	5.09 %
Government of Trinidad & Tobago	GOTT 6.50% 2025	6.50 %	9-Feb-10	9-Feb-25	15.00	14.61	105.57	5.92 %
Government of Trinidad & Tobago	GOTT 6.25% 2028 - NIPDEC	6.25 %	19-Mar-10	19-Mar-28	18.00	17.72	100.87	6.17 %
Government of Trinidad & Tobago	GOTT 5.95% 2023	5.95 %	20-Apr-10	20-Apr-23	13.00	12.81	101.95	5.73 %

All securities within six months to maturity are priced at par.

Yields have been adjusted to reflect corporate risk and tax exempt status.

aplr - Average Prime Lending RATE; mrmr - Median Residential Mortgage Rate

acplr - Average Commercial Prime Lending Rate; mcb - Arithmetic Average of Major Commercial Banks

Table 2: GOVERNMENT OF TRINIDAD AND TOBAGO FIXED RATE EUROBONDS (US\$)

Borrower	Description	Effective Coupon Rate	Issue Date	Maturity Date	Original Tenor - Years	Years to Maturity Date	Price Estimate	Yield to Maturity
Government of Trinidad & Tobago Fixed Rate Eurobond 5.875% 2027	GOTTUS 5.875% 2027	5.88 %	17-May-07	17-May-27	20.00	16.88	103.50	5.55 %
Government of Trinidad & Tobago Fixed Rate Eurobond 9.75% 2020	GOTTUS 9.75% 2020	9.75 %	29-Jun-00	1-Jul-20	20.00	10.00	135.00	5.21 %

All securities within six months to maturity are priced at par.

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aplr - Average Prime Lending RAte; mrmr - Median Residential Mortgage Rate

acplr - Average Commercial Prime Lending Rate; mcb - Arithmetic Average of Major Commercial Banks

Table 3: GOVERNMENT OF TRINIDAD AND TOBAGO FLOATING RATE BONDS (TT\$)

Borrower	Description	Effective Coupon Rate	Issue Date	Maturity Date	Original Tenor - Years	Years to Maturity Date	Price Estimate	Yield to Maturity
Government of Trinidad & Tobago	GOTT FLRB 2014 1.50% below apr	8.00 %	31-Mar-89	31-Mar-14	25.00	3.75	114.16	3.90 %
Government of Trinidad & Tobago	GOTT FLR Sep 2014 1.00% below apr	8.50 %	26-Sep-89	26-Sep-14	25.00	4.24	116.32	4.25 %
Government of Trinidad & Tobago	GOTT FLR Oct 2014 1.00% below apr	8.50 %	23-Oct-89	23-Oct-14	25.00	4.31	116.29	4.32 %
Government of Trinidad & Tobago	GOTT FLR Nov 2014 1.00% below apr	8.50 %	30-Nov-89	30-Nov-14	25.00	4.42	116.05	4.46 %
Government of Trinidad & Tobago	GOTT FLR 2013 1.50% below apr	8.00 %	21-Dec-90	21-Dec-13	23.00	3.48	114.16	3.63 %
Government of Trinidad & Tobago	GOTT FLR Jan 2016 1.00% below apr	8.50 %	31-Jan-91	31-Jan-16	25.00	5.58	116.87	5.00 %
Government of Trinidad & Tobago	GOTT FLR Nov 2016 1.75% below apr	7.75 %	29-Nov-91	29-Nov-16	25.00	6.41	114.35	5.10 %
Government of Trinidad & Tobago	GOTT FLR 2011 1.75% below apr Series C	7.75 %	31-Dec-91	31-Dec-11	20.00	1.50	108.40	2.04 %
Government of Trinidad & Tobago	GOTT FLR 2016 1.75% below apr Series D	7.75 %	31-Dec-91	31-Dec-16	25.00	6.50	114.40	5.12 %
Government of Trinidad & Tobago	GOTT FLR 2021 1.75% below apr Series E	8.50 %	31-Dec-91	31-Dec-21	30.00	11.50	123.96	5.64 %
Government of Trinidad & Tobago	GOTT FLR 2017 1.75% below apr	7.75 %	2-Jul-92	7-Feb-17	25.00	6.60	114.53	5.13 %
Government of Trinidad & Tobago	GOTT FLR Aug 2017 2.375% below apr Series B	7.12 %	19-Aug-92	19-Aug-17	25.00	7.14	111.44	5.19 %
Government of Trinidad & Tobago	GOTT FLR Aug 2022 2.25% below apr Series C	7.25 %	19-Aug-92	19-Aug-22	30.00	12.14	113.60	5.68 %
Government of Trinidad & Tobago	GOTT FLR 2012 1% below apr-Floor 11.50%	11.50 %	17-Dec-92	17-Dec-12	20.00	2.46	120.58	2.80 %
Government of Trinidad & Tobago	GOTT FLR 2013 2% below apr-Floor 11.50% Ceiling 15.50%	11.50 %	30-Mar-93	30-Mar-13	20.00	2.75	122.05	3.07 %
Government of Trinidad & Tobago	GOTT FLR 2013 2% below apr-Floor-Project Financing II - Parlatuvier Anglican	7.50 %	30-Mar-93	30-Mar-13	20.00	2.75	111.58	3.07 %
Government of Trinidad & Tobago	GOTT FLR 2018 2.375% below apr	7.12 %	26-Apr-93	25-Apr-18	25.00	7.82	111.79	5.26 %
Government of Trinidad & Tobago	GOTT FLR 2013 1% below apr Ceiling- 15.5% Floor- 11.50%	11.50 %	11-Jun-93	11-Jun-13	20.00	2.95	123.13	3.21 %
Government of Trinidad & Tobago	GOTT FLR Sep 2013 1% below apr Floor- 11.5%	11.50 %	2-Sep-93	2-Sep-13	20.00	3.17	124.09	3.42 %
Government of Trinidad & Tobago	GOTT FLR Nov 2013 1% below apr Floor- 11.5% Ceiling 15.50%	11.50 %	1-Nov-93	1-Nov-13	20.00	3.34	124.77	3.56 %
Government of Trinidad & Tobago	GOTT FLR 5th Nov 2013 2% below apr Floor-11.5% Ceiling- 15.50%	11.50 %	5-Nov-93	5-Nov-13	20.00	3.35	124.85	3.56 %
Government of Trinidad & Tobago	GOTT FLR Nov 2013 2% below apr Floor- 11%	11.00 %	5-Nov-93	5-Nov-13	20.00	3.35	123.28	3.56 %
Government of Trinidad & Tobago	GOTT FLR 16 Nov 2013 1% below apr Floor-11.5% Ceiling- 15.50%	11.50 %	16-Nov-93	16-Nov-13	20.00	3.38	125.06	3.56 %
Government of Trinidad & Tobago	GOTT FLR 29 Nov 2013 1% below apr Floor-11.5% Ceiling- 15.50%	11.50 %	29-Nov-93	29-Nov-13	20.00	3.41	125.32	3.56 %
Government of Trinidad & Tobago	GOTT FLR 2 Dec 2013 2% below apr Floor-11.5% Ceiling- 15.50%	11.50 %	2-Dec-93	2-Dec-13	20.00	3.42	125.12	3.63 %
Government of Trinidad & Tobago	GOTT FLR Feb 2014 2% below apr Floor-11%	11.00 %	30-Aug-94	28-Feb-14	20.00	3.66	124.56	3.76 %
Government of Trinidad & Tobago	GOTT FLR Sep 2014 1% below apr Floor-11.5%	11.50 %	5-Sep-94	5-Sep-14	20.00	4.18	127.50	4.25 %
Government of Trinidad & Tobago	GOTT FLR 1 Nov 2014 1% below apr Floor-11.5%	11.50 %	1-Nov-94	1-Nov-14	20.00	4.34	127.80	4.39 %

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Table 3: GOVERNMENT OF TRINIDAD AND TOBAGO FLOATING RATE BONDS (TT\$) (Continued)

Borrower	Description	Effective Coupon Rate	Issue Date	Maturity Date	Original Tenor - Years	Years to Maturity Date	Price Estimate	Yield to Maturity
Government of Trinidad & Tobago	GOTT FLR 29 Dec 2014 2% below aplr Floor-11%	11.00 %	29-Dec-94	29-Dec-14	20.00	4.50	126.08	4.53 %
Government of Trinidad & Tobago	GOTT FLR Series B 2015 4.45% below aplr	5.05 %	15-Feb-95	15-Feb-15	20.00	4.63	101.87	4.59 %
Government of Trinidad & Tobago	GOTT FLR Series C 2020 4.4% below aplr	5.10 %	15-Feb-95	15-Feb-20	25.00	9.63	97.17	5.48 %
Government of Trinidad & Tobago	GOTT Jul 2015 FLR 2% below aplr floor 11%	11.00 %	28-Jul-95	28-Jul-15	20.00	5.08	126.92	4.94 %
Government of Trinidad & Tobago	GOTT 29 Jul 2015 FLR 2% below aplr floor 11%	11.00 %	29-Jul-95	29-Jul-15	20.00	5.08	126.93	4.94 %
Government of Trinidad & Tobago	GOTT Sep 2015 FLR 2% below aplr floor 11%	11.00 %	29-Sep-95	29-Sep-15	20.00	5.25	127.54	4.97 %
Government of Trinidad & Tobago	GOTT FLR 2028 3.2% below aplr - Ministry of Works and Transport Head Office	6.30 %	3-Oct-95	3-Oct-28	33.00	18.26	100.96	6.21 %
Government of Trinidad & Tobago	GOTT Oct 2015 FLR.2% below aplr- Floor 11%	11.00 %	27-Oct-95	27-Oct-15	20.00	5.33	127.90	4.97 %
Government of Trinidad & Tobago	GOTT 31 Oct 2015 FLR.2% below aplr- floor 11.00%	11.00 %	31-Oct-95	31-Oct-15	20.00	5.33	127.94	4.97 %
Government of Trinidad & Tobago	GOTT 3 Nov 2015 FLR.2% below aplr- floor 11.00%	11.00 %	3-Nov-95	3-Nov-15	20.00	5.34	127.92	4.98 %
Government of Trinidad & Tobago	GOTT 29 Nov 2015 FLR.2% below aplr-floor 11.00%	11.00 %	29-Nov-95	29-Nov-15	20.00	5.41	128.26	4.98 %
Government of Trinidad & Tobago	GOTT Dec 2015 FLR.2% below aplr- floor 11.00%	11.00 %	15-Dec-95	15-Dec-15	20.00	5.46	128.41	4.99 %
Government of Trinidad & Tobago	GOTT 2016 FLR 4.45% below aplr	5.05 %	18-Apr-96	18-Apr-16	20.00	5.80	100.10	5.03 %
Government of Trinidad & Tobago	GOTT 2017 FLR 1.5% below aplr	8.00 %	9-Dec-97	9-Dec-17	20.00	7.44	116.92	5.23 %
Government of Trinidad & Tobago	GOTT 2022 FLR 1% below aplr	8.50 %	9-Dec-97	9-Dec-22	25.00	12.44	124.63	5.71 %
Government of Trinidad & Tobago	GOTT 2027 FLR 1% below aplr	8.50 %	9-Dec-97	9-Dec-27	30.00	17.44	124.93	6.15 %
Government of Trinidad & Tobago	GOTT 2014 FLR 4.5% below aplr- Floor 11.5%	11.50 %	30-Apr-99	30-Apr-14	15.00	3.83	126.80	3.90 %
Government of Trinidad & Tobago	GOTT FLR 2014 4.5% below aplr - NHA High Density Housing	5.00 %	7-May-99	7-May-14	15.00	3.85	103.64	3.97 %

All securities within six months to maturity are priced at par.

Yields have been adjusted to reflect corporate risk and tax exempt status.

apl - Average Prime Lending Rate; mrmr - Median Residential Mortgage Rate

acpl - Average Commercial Prime Lending Rate; mcba - Arithmetic Average of Major Commercial Banks

Table 4: GOVERNMENT OF TRINIDAD AND TOBAGO AGENCY FIXED RATE BONDS (TT\$)

Borrower	Description	Effective Coupon Rate	Issue Date	Maturity Date	Original Tenor - Years	Years to Maturity Date	Price Estimate	Yield to Maturity
Airport Authority Trinidad & Tobago	Airport Authority 2018 11.5%	11.50 %	16-Jul-98	16-Jul-18	20.00	8.04	138.23	5.54 %
Airport Authority Trinidad & Tobago	Airport Authority Nov 2018 11.5%	11.50 %	30-Nov-98	30-Nov-18	20.00	8.42	139.21	5.59 %
Airport Authority Trinidad & Tobago	Airport Authority 2019 11.50%	11.50 %	17-Dec-99	17-Dec-19	20.00	9.46	141.87	5.71 %
Airport Authority Trinidad & Tobago	Airport Authority 2010 12%	12.00 %	13-Nov-00	13-Nov-10	10.00	0.37	100.00	12.00 %
Airport Authority Trinidad & Tobago	Airport Authority 2015 12.15%	12.15 %	20-Nov-00	20-Nov-15	15.00	5.39	132.12	5.23 %
Airport Authority Trinidad & Tobago	Airport Authority 2020 12.25%	12.25 %	4-Dec-00	4-Dec-20	20.00	10.43	149.83	5.81 %
Airport Authority Trinidad & Tobago	Airport Authority 2021 9.8%	9.80 %	7-Dec-01	7-Dec-21	20.00	11.44	132.26	5.88 %
CARONI (1975) Limited	Caroni (1975) Ltd 2012 12%	12.00 %	27-Sep-99	27-Sep-12	13.00	2.24	118.83	3.22 %
CARONI (1975) Limited	Caroni (1975) Ltd 2015 7.125%	7.12 %	28-Mar-03	28-Mar-15	12.00	4.74	107.59	5.29 %
CARONI (1975) Limited	Caroni (1975) Ltd 2013 5.9%	5.90 %	30-Jul-03	30-Jul-13	10.00	3.08	105.72	3.91 %
CARONI (1975) Limited	Caroni (1975) Ltd 2018 6.25%	6.25 %	30-Jul-03	30-Jul-18	15.00	8.08	102.06	5.92 %
First Citizens Bank	First Citizens Bank	7.65 %	14-Oct-02	14-Oct-12	10.00	2.29	110.42	2.91 %
First Citizens Bank	First Citizens Bank 2013	7.25 %	31-Jan-03	31-Jan-13	10.00	2.58	110.18	3.12 %
First Citizens Bank	First Citizens Bank 2015	8.45 %	30-Sep-08	30-Sep-15	7.00	5.25	114.66	5.22 %
Housing Development Corporation	HDC 2023 8.7%	8.70 %	19-Sep-08	19-Sep-23	15.00	13.22	124.20	6.02 %
Housing Development Corporation	HDC 2024 8.25%	8.25 %	17-Feb-09	17-Feb-24	15.00	13.63	120.07	6.06 %
Ministry of Attorney General	Ministry of Attorney General	7.04 %	1-Oct-03	1-Oct-15	12.00	5.25	109.46	4.97 %
National Housing Authority/Housing Development Corporation	NHA/HDC 2025 7.00%	7.00 %	23-Aug-05	23-Aug-25	20.00	15.15	107.51	6.23 %
National Housing Authority/Housing Development Corporation	NHA/HDC 2030 7.75%	7.75 %	12-Dec-05	12-Dec-30	25.00	20.45	112.57	6.62 %
National Housing Authority/Housing Development Corporation	NHA/HDC 2030 Dec 7.75%	7.75 %	28-Mar-06	12-Dec-30	24.00	20.45	112.57	6.62 %
National Housing Authority/Housing Development Corporation	NHA/HDC 2021 8.5%	8.50 %	10-Oct-06	10-Oct-21	15.00	11.28	121.44	5.87 %
National Insurance Property Development Co. Ltd	NIPDEC 2017 6.25%	6.25 %	27-Oct-05	27-Oct-17	12.00	7.33	104.74	5.46 %
National Insurance Property Development Co. Ltd	NIPDEC 2022 6.80%	6.80 %	21-Jul-09	21-Jul-22	13.00	12.06	107.44	5.93 %
National Maintenance Training & Security Company Limited (MTS)	MTS 2021 10.15% Series 1	10.15 %	16-Nov-01	16-Nov-21	20.00	11.38	135.07	5.88 %
National Maintenance Training & Security Company Limited (MTS)	MTS 2015 10.25%	10.25 %	16-May-02	16-Nov-15	13.00	5.38	123.26	5.23 %
National Maintenance Training & Security Company Limited (MTS)	MTS 2017 10.25%	10.25 %	16-May-02	16-May-17	15.00	6.88	127.50	5.41 %

All securities within six months to maturity are priced at par.

Yields have been adjusted to reflect corporate risk and tax exempt status.

aplr - Average Prime Lending RATE; mrmr - Median Residential Mortgage Rate

acplr - Average Commercial Prime Lending Rate; mcba - Arithmetic Average of Major Commercial Banks

Table 4: GOVERNMENT OF TRINIDAD AND TOBAGO AGENCY FIXED RATE BONDS (TT\$)
(Continued)

Borrower	Description	Effective Coupon Rate	Issue Date	Maturity Date	Original Tenor - Years	Years to Maturity Date	Price Estimate	Yield to Maturity
National Maintenance Training & Security Company Limited (MTS)	MTS 2022 10.25% Series 2	10.25 %	16-May-02	16-May-22	20.00	11.88	136.61	5.91 %
Port Authority of Trinidad & Tobago	PATT 2013 12%	12.00 %	18-Nov-93	18-May-13	20.00	2.88	123.04	3.52 %
Port Authority of Trinidad & Tobago	PATT 2011 11.50%	11.50 %	26-Jul-01	26-Jul-11	10.00	1.07	110.02	2.00 %
Public Transport Service Corporation	PTSC 2019 12.5%	12.50 %	15-Dec-94	15-Dec-19	25.00	9.46	149.08	5.71 %
Tourism & Industrial Development Company	TIDCO 2027 11.85%	11.85 %	2-Apr-02	2-Apr-27	25.00	16.76	156.21	6.35 %
Water and Sewerage Authority - Trinidad & Tobago (WASA)	WASA 2019 11.45%	11.45 %	7-Oct-99	7-Oct-19	20.00	9.27	141.02	5.69 %
Water and Sewerage Authority - Trinidad & Tobago (WASA)	WASA 2020 11.40%	11.40 %	13-Apr-00	10-Apr-20	20.00	9.78	141.79	5.75 %
Water and Sewerage Authority - Trinidad & Tobago (WASA)	WASA April 2021 13.10%	13.10 %	4-Feb-01	4-Apr-21	20.00	10.76	157.43	5.84 %
Water and Sewerage Authority - Trinidad & Tobago (WASA)	WASA 2021 11.50%	11.50 %	10-Apr-01	10-Apr-21	20.00	10.78	144.83	5.84 %
Water and Sewerage Authority - Trinidad & Tobago (WASA)	WASA June 2021 11.50%	11.50 %	6-Jun-01	6-Jun-21	20.00	10.93	145.18	5.85 %
Water and Sewerage Authority - Trinidad & Tobago (WASA)	WASA Aug 2021 11.50%	11.50 %	3-Aug-01	3-Aug-21	20.00	11.09	145.52	5.86 %
Water and Sewerage Authority - Trinidad & Tobago (WASA)	WASA Nov 2021 11.50%	11.50 %	21-Nov-01	21-Nov-21	20.00	11.39	146.20	5.88 %
Water and Sewerage Authority - Trinidad & Tobago (WASA)	WASA 2013 6.75%	6.75 %	14-Mar-03	14-Mar-13	10.00	2.71	108.98	3.25 %
Water and Sewerage Authority - Trinidad & Tobago (WASA)	WASA 2019 5.85%	5.85 %	13-May-04	13-May-19	15.00	8.87	101.43	5.64 %
Water and Sewerage Authority - Trinidad & Tobago (WASA)	WASA 2024 6.175%	6.17 %	21-Dec-04	21-Dec-24	20.00	14.48	100.18	6.16 %
Water and Sewerage Authority - Trinidad & Tobago (WASA)	WASA 2020 6.35%	6.35 %	6-Jun-05	6-Jun-20	15.00	9.93	104.33	5.77 %
Water and Sewerage Authority - Trinidad & Tobago (WASA)	WASA Aug 2020 6.35%	6.35 %	3-Aug-05	3-Aug-20	15.00	10.09	104.26	5.79 %
Water and Sewerage Authority - Trinidad & Tobago (WASA)	WASA Oct 2020 6.35%	6.35 %	10-Oct-05	10-Oct-20	15.00	10.28	104.22	5.80 %
Water and Sewerage Authority - Trinidad & Tobago (WASA)	WASA Oct 2016 7.5%	7.50 %	20-Jun-06	20-Jun-16	10.00	5.97	111.14	5.30 %
Water and Sewerage Authority - Trinidad & Tobago (WASA)	WASA June 2014 6.30%	6.30 %	2-Jun-09	2-Jun-14	5.00	3.92	107.18	4.29 %

All securities within six months to maturity are priced at par.

Yields have been adjusted to reflect corporate risk and tax exempt status.

aplr - Average Prime Lending RATE; mrmr - Median Residential Mortgage Rate

acplr - Average Commercial Prime Lending Rate; mcb - Arithmetic Average of Major Commercial Banks

Table 5: GOVERNMENT OF TRINIDAD AND TOBAGO AGENCY FLOATING RATE BONDS (TT\$)

Borrower	Description	Effective Coupon Rate	Issue Date	Maturity Date	Original Tenor - Years	Years to Maturity Date	Price Estimate	Yield to Maturity
PATT 2013 3.5% below aprl	PATT 2013 3.5% below aprl	6.00 %	18-May-93	18-May-13	20.00	2.88	106.73	3.52 %
T&TEC 2011Series C Flr aprl-1.75%	T&TEC 2011Series C Flr aprl-1.75%	7.75 %	28-Mar-91	28-Mar-11	20.00	0.74	104.48	1.67 %
WASA FLR aprl-1.00% Floor 11.5% 2010	WASA FLR aprl-1.00% Floor 11.5% 2010	11.50 %	27-Jul-90	27-Jul-10	20.00	0.08	100.00	11.50 %
WASA FLR aprl-1.00% Floor 11.5% 2012	WASA FLR aprl-1.00% Floor 11.5% 2012	11.50 %	30-Oct-92	30-Oct-12	20.00	2.33	119.24	2.91 %
WASA FLR aprl-1.00% Floor 11.5% 2013	WASA FLR aprl-1.00% Floor 11.5% 2013	11.50 %	26-Jan-93	26-Jan-13	20.00	2.57	120.57	3.12 %
WASA FLR aprl-1.00% Floor 11.50% 2011	WASA FLR aprl-1.00% Floor 11.50% 2011	11.50 %	13-Jun-91	13-Jun-11	20.00	0.95	109.25	1.67 %
WASA FLR aprl-1.50% Aug 2011	WASA FLR aprl-1.50% Aug 2011	8.00 %	6-Aug-91	6-Aug-11	20.00	1.10	106.56	1.94 %
WASA FLR aprl-1.50% Jun 2011	WASA FLR aprl-1.50% Jun 2011	8.00 %	17-Jun-91	8-Jun-11	20.00	0.94	105.87	1.67 %
WASA FLR aprl-3.50% 2013	WASA FLR aprl-3.50% 2013	6.00 %	18-May-93	18-May-13	20.00	2.88	107.10	3.39 %
WASA FLR aprl-3.50% 2021	WASA FLR aprl-3.50% 2021	6.00 %	3-Apr-96	21-Nov-21	25.00	11.39	101.00	5.88 %
WASA FLR Series A aprl-1.50% 2010	WASA FLR Series A aprl-1.50% 2010	8.00 %	15-Oct-90	15-Oct-10	20.00	0.29	100.00	8.00 %
WASA FLR Series A aprl-1.50% Nov 2010	WASA FLR Series A aprl-1.50% Nov 2010	8.00 %	15-Nov-90	15-Nov-10	20.00	0.38	100.00	8.00 %
WASA FLR Series B aprl-1.00% 2015	WASA FLR Series B aprl-1.00% 2015	8.50 %	15-Oct-03	15-Oct-15	12.00	5.29	114.99	5.22 %
WASA FLR SeriesA aprl-1.50% Dec 2010	WASA FLR SeriesA aprl-1.50% Dec 2010	8.00 %	14-Dec-90	14-Dec-10	20.00	0.46	100.00	8.00 %
WASA FLR SeriesB aprl-1.00% Dec 2015	WASA FLR SeriesB aprl-1.00% Dec 2015	8.50 %	14-Dec-90	14-Dec-15	25.00	5.46	115.30	5.24 %
WASA FLR SeriesB aprl-1.00% Nov 2015	WASA FLR SeriesB aprl-1.00% Nov 2015	8.50 %	15-Nov-90	15-Nov-15	25.00	5.38	115.14	5.23 %

All securities within six months to maturity are priced at par.

Yields have been adjusted to reflect corporate risk and tax exempt status.

aplr - Average Prime Lending RATE; mrmr - Median Residential Mortgage Rate

acplr - Average Commercial Prime Lending Rate; mcba - Arithmetic Average of Major Commercial Banks

Table 6: REGIONAL FIXED RATE BONDS

Borrower	Description	Effective Coupon Rate	Issue Date	Maturity Date	Original Tenor - Years	Years to Maturity Date	Price Estimate	Yield to Maturity
Government of Barbados (US\$)	GOB FRB 7.25% 2021	7.25 %	10-Dec-01	15-Dec-21	20.00	11.46	106.00	6.50 %
Government of Barbados (US\$)	GOB FRB 6.625% 2035	6.63 %	5-Dec-05	5-Dec-35	30.00	25.43	91.00	7.42 %
Government of Jamaica (US\$)	GOJ FRB 11.75% 2011	11.75 %	10-May-01	15-May-11	10.00	1.04	105.00	5.68 %
Government of Jamaica (US\$)	GOJ FRB 11.625% 2022	11.63 %	19-Dec-01	15-Jan-22	21.00	11.54	132.00	7.44 %
Government of Jamaica (US\$)	GOJ FRB 10.625% 2017	10.62 %	20-Jun-02	20-Jun-17	15.00	6.97	111.00	8.50 %
Government of Jamaica (US\$)	GOJ FRB 9.00% 2015	9.00 %	2-Jun-05	2-Jun-15	10.00	4.92	104.00	7.99 %
Government of Jamaica (US\$)	GOJ FRB 9.25% 2025	9.25 %	18-Oct-05	17-Oct-25	20.00	15.30	103.00	8.88 %
Government of Jamaica (US\$)	GOJ FRB 8.50% 2036	8.50 %	28-Feb-06	28-Feb-36	30.00	25.66	93.00	9.21 %
Government of Jamaica (US\$)	GOJ FRB 8.00% 2039	8.00 %	15-Mar-07	15-Mar-39	32.00	28.71	88.00	9.20 %
Government of St. Kitts & Nevis (US\$)	Gov of St. Kitts and Nevis Class A FRB 10.5% 2011	10.50 %	24-Jan-01	24-Jan-11	10.00	0.57	103.30	4.53 %
Government of St. Kitts & Nevis (US\$)	Gov of St. Kitts and Nevis Class B FRB 10% 2011	10.00 %	24-Jan-01	24-Jan-11	10.00	0.57	103.02	4.53 %
Government of St. Kitts & Nevis (US\$)	Gov of St. Kitts and Nevis Series A FRB 10.5% June	10.50 %	27-Jun-01	27-Jun-11	10.00	0.99	105.73	4.53 %
Government of St. Kitts & Nevis (US\$)	Gov of St. Kitts and Nevis 10.5% Aug 2011	10.50 %	13-Aug-01	13-Aug-11	10.00	1.12	105.87	5.03 %
Government of St. Kitts & Nevis (US\$)	Gov of St. Kitts and Nevis Series A FRB 9% 2012	9.00 %	12-Mar-02	12-Mar-12	10.00	1.70	105.09	5.80 %
Government of St. Kitts & Nevis (US\$)	Gov of St. Kitts and Nevis 7.50% 2013	7.50 %	18-Mar-03	18-Mar-13	10.00	2.72	103.69	6.00 %
Government of St. Lucia (EC\$)	Gov of St. Lucia Series A FRB 10.5% 2016	10.50 %	5-Apr-01	5-Apr-16	15.00	5.76	116.90	6.89 %
Government of St. Lucia (EC\$)	Gov of St. Lucia FRB 7% 2014	7.00 %	18-Nov-04	18-Nov-14	10.00	4.38	102.13	6.43 %
Government of St. Lucia (EC\$)	Gov of St. Lucia FRB 6.5% 2015	6.50 %	17-Oct-05	27-Oct-15	10.00	5.33	98.53	6.83 %
Government of St. Lucia (EC\$)	Gov of St. Lucia Series A FRB 6.5% 2016	6.50 %	1-Jan-06	30-Jan-16	10.00	5.58	98.34	6.86 %
Government of St. Lucia (EC\$)	Gov of St. Lucia Series A FRB 7.4% 2016	7.40 %	31-Aug-06	31-Aug-16	10.00	6.17	102.24	6.94 %
Government of St. Lucia (EC\$)	Gov of St. Lucia FRB 7.5% 2017	7.50 %	26-Sep-07	26-Sep-17	10.00	7.24	102.40	7.07 %
Government of St. Lucia (EC\$)	Gov of St. Lucia FRB 7.5% Oct 2017	7.50 %	11-Oct-07	11-Oct-17	10.00	7.28	102.35	7.08 %
Government of St. Lucia (EC\$)	Gov of St. Lucia FRB 7.5% Nov 2017	7.50 %	21-Nov-07	21-Nov-17	10.00	7.39	102.32	7.09 %
Government of St. Lucia (EC\$)	Gov of St. Lucia FRB 7.5% Jul 2013	6.80 %	9-Jul-08	9-Jul-13	5.00	3.03	103.03	5.70 %
Government of St. Lucia (EC\$)	Gov of St. Lucia FRB 7.5% Jul 2018	7.50 %	31-Jul-08	31-Jul-18	10.00	8.08	101.98	7.17 %
Government of St. Lucia (EC\$)	Gov of St. Lucia FRB 7.15% Jul 2015	7.15 %	31-Jul-09	31-Jul-15	6.00	5.08	101.47	6.80 %
Government of St. Lucia (EC\$)	Gov of St. Lucia FRB 7% Aug 2014	7.00 %	21-Aug-09	21-Aug-14	5.00	4.14	102.53	6.29 %
Government of St. Lucia (EC\$)	Gov of St. Lucia FRB 7.25% Dec 2015	7.25 %	18-Dec-09	18-Dec-15	6.00	5.47	101.79	6.85 %

All securities within six months to maturity are priced at par.

Yields have been adjusted to reflect corporate risk and tax exempt status.

aplr - Average Prime Lending RATE; mrmr - Median Residential Mortgage Rate

acplr - Average Commercial Prime Lending Rate; mcba - Arithmetic Average of Major Commercial Banks

Table 6: REGIONAL FIXED RATE BONDS (Continued)

Borrower	Description	Effective Coupon Rate	Issue Date	Maturity Date	Original Tenor - Years	Years to Maturity Date	Price Estimate	Yield to Maturity
Government of St. Lucia (EC\$)	Gov of St. Lucia FRB 7.25% Feb2016	7.25 %	16-Feb-10	16-Feb-16	6.00	5.63	101.73	6.87 %
Government of St. Lucia (EC\$)	Gov of St. Lucia FRB 7.50% Mar2018	7.50 %	30-Mar-10	30-Mar-18	8.00	7.75	102.09	7.14 %
Government of St. Lucia (US\$)	Gov of St. Lucia FRB 7.75% 2017	7.75 %	10-Oct-07	10-Oct-17	10.00	7.28	104.55	6.94 %
Government of St. Vincent (EC\$)	Gov of St. Vincent Series A 7.5% 2016	7.50 %	17-Aug-06	17-Aug-16	10.00	6.13	101.53	7.18 %
Government of St. Vincent (EC\$)	Gov of St. Vincent 8.00% 2016	8.00 %	12-Mar-09	12-Mar-16	7.00	5.70	103.99	7.13 %

All securities within six months to maturity are priced at par.

Yields have been adjusted to reflect corporate risk and tax exempt status.

aplr - Average Prime Lending RAte; mrmr - Median Residential Mortgage Rate

acplr - Average Commercial Prime Lending Rate; mcb - Arithmetic Average of Major Commercial Banks

Table 7: TRINIDAD AND TOBAGO CORPORATE FIXED RATE BONDS (TT\$)

Borrower	Description	Effective Coupon Rate	Issue Date	Maturity Date	Original Tenor - Years	Years to Maturity Date	Price Estimate	Yield to Maturity
Agostini's Limited	Agostini FRB 12% 2010	12.00 %	29-Sep-97	29-Sep-10	13.00	0.25	100.00	12.00 %
Ansa McAl Limited	Ansa McAL FRB 11.3% 2010	11.30 %	31-Dec-95	31-Dec-10	15.00	0.50	100.00	11.30 %
Ansa McAl Limited	Ansa McAL FRB 12.625% 2016	12.63 %	29-Jun-01	29-Jun-16	15.00	6.00	131.14	6.31 %
Associated Brands Limited	Assoc. Brands Ltd FR 16.5% 2023	16.50 %	30-Jul-98	30-Jul-23	25.00	13.08	159.66	8.75 %
Enron Gas & Oil Trinidad Limited	Enron Gas and Oil Ltd 15% 2022	15.00 %	15-Aug-97	15-Sep-22	25.00	12.21	146.88	8.69 %
Home Mortgage Bank	HMB Series 13D FR 8.25% 2010	8.25 %	31-Dec-90	31-Dec-10	20.00	0.50	100.00	8.25 %
Home Mortgage Bank	HMB Series 18D FR 8.875% 2012	8.87 %	28-Dec-92	28-Dec-12	20.00	2.49	110.10	4.55 %
Home Mortgage Bank	HMB Series 27E FR 7.5% 2010	7.50 %	19-Dec-95	19-Dec-10	15.00	0.47	100.00	7.50 %
Home Mortgage Bank	HMB Series 30B FR 7.5% 2011	7.50 %	27-May-96	27-May-11	15.00	0.91	103.84	3.17 %
Home Mortgage Bank	HMB Series 49 FR 8% 2012	8.00 %	9-Jan-02	9-Jan-12	10.00	1.53	106.19	3.79 %
Home Mortgage Bank	HMB Series 53RD FR 6.85% 2011	6.85 %	18-Nov-02	12-Sep-11	9.00	1.20	103.89	3.51 %
Home Mortgage Bank	HMB Series 56A FR 6.95% 2018	6.95 %	9-Jul-03	9-Jul-18	15.00	8.03	99.43	7.04 %
Home Mortgage Bank	HMB Series 59A FR 6.25% 2010	6.25 %	5-Dec-03	5-Dec-10	7.00	0.43	100.00	6.25 %
Home Mortgage Bank	HMB Series 59B FR 6.5% 2013	6.50 %	5-Dec-03	5-Dec-13	10.00	3.43	103.47	5.38 %
Home Mortgage Bank	HMB Series 60B FR 6.3% 2011	6.30 %	28-Jul-04	12-Sep-11	7.00	1.20	103.25	3.51 %
Trinidad & Tobago Mortgage & Finance	T&T Mortgage Fin. FR 7.125% 2019	7.12 %	2-Nov-94	2-Nov-19	25.00	9.34	102.89	6.70 %
Trinidad & Tobago Mortgage & Finance	T&T Mortgage Fin. FR 7% 2024	7.00 %	29-Sep-09	29-Sep-24	15.00	14.25	98.77	7.14 %
Trinidad & Tobago Mortgage & Finance	T&T Mortgage Fin. FR 6% 2014	6.00 %	4-Dec-09	4-Dec-14	5.00	4.43	101.13	5.71 %
Trinidad Cement Limited	TCL FR 6.87% 2014	6.87 %	25-Aug-04	25-Aug-14	10.00	4.15	101.57	6.43 %

All securities within six months to maturity are priced at par.

Yields have been adjusted to reflect corporate risk and tax exempt status.

aplr - Average Prime Lending RAtE; mrmr - Median Residential Mortgage Rate

acplr - Average Commercial Prime Lending Rate; mcba - Arithmetic Average of Major Commercial Banks

Table 8: TRINIDAD AND TOBAGO CORPORATE FLOATING RATE BONDS (TT\$)

Borrower	Description	Effective Coupon Rate	Issue Date	Maturity Date	Original Tenor - Years	Years to Maturity Date	Price Estimate	Yield to Maturity
Ansa McAl Limited	Ansa McAL FLR aprl-2.85% 2010	6.65 %	31-Dec-95	31-Dec-10	15.00	0.50	100.00	6.65 %
CL Financial Limited	CL Financial FLR aprl-2% 2012	7.50 %	15-Jun-97	15-Jun-12	15.00	1.96	103.89	5.38 %
Development Finance Limited	Dev. Fin. Ltd Class 'B' aprl-2% 2010	7.50 %	15-Nov-95	15-Nov-10	15.00	0.38	100.00	7.50 %
Development Finance Limited	Dev. Fin. Ltd Class 'A' Series 5 aprl-6.0625% 2010	3.44 %	22-Dec-95	15-Nov-10	15.00	0.38	100.00	3.44 %
Development Finance Limited	Dev. Fin. Ltd Class 'A' Series 10 aprl-5.375% 2011	4.13 %	1-Jul-96	1-Jul-11	15.00	1.00	100.74	3.37 %
Development Finance Limited	Dev. Fin. Ltd Class 'A' FLR aprl-6.75% 2017	2.75 %	2-Jul-97	2-Jul-17	20.00	7.01	77.13	6.93 %
Development Finance Limited	Dev. Fin. Ltd Class 'B' FLR aprl-6.15% 2030	3.35 %	28-Jul-00	28-Jul-30	30.00	20.08	53.33	8.09 %
Development Finance Limited	Dev. Fin. Ltd Class 'C' FLR aprl-5% 2030	4.50 %	28-Jul-00	28-Jul-30	30.00	20.08	64.65	8.09 %
First Citizens Bank	First Citizens Bank Series C 2015 FLR aprl-3.75% Floor 11.5% Ceiling - 13.25%	11.50 %	14-Apr-00	14-Apr-15	15.00	4.79	127.45	4.98 %
Home Mortgage Bank	HMB Series 6D- Tax Free 2.50% above 50% mrmr	6.50 %	28-Jul-88	28-Jul-13	25.00	3.08	104.14	5.03 %
Home Mortgage Bank	HMB Series 28B- Tax Free 3.25% above 50% mrmr	7.25 %	21-Dec-95	21-Dec-10	15.00	0.48	100.00	7.25 %
Home Mortgage Bank	HMB Series 28C- Tax Free 3.25% above 50% mrmr	7.25 %	21-Dec-95	21-Dec-15	20.00	5.48	102.30	6.74 %
Home Mortgage Bank	HMB Series 41 Tax Free 2% above 50% mrmr	6.00 %	17-Dec-99	17-Dec-13	14.00	3.46	101.95	5.38 %
Home Mortgage Bank	HMB Series 46D Tax Free 1.75% above 50% mrmr	5.75 %	28-Jun-01	27-May-11	10.00	0.91	102.29	3.17 %
Home Mortgage Bank	HMB Series 47DTax Free 1.50% above 50% mrmr	5.50 %	12-Sep-01	12-Sep-11	10.00	1.20	102.31	3.51 %
Home Mortgage Bank	HMB Series 50E Tax Free 1.25% above 50% mrmr	5.25 %	29-Jan-02	5-Apr-12	10.00	1.76	102.11	3.99 %
PLIPDECO	PLIPDECO aprl-1% 2016	8.50 %	30-May-94	30-May-16	22.00	5.92	108.17	6.80 %
Republic Bank Limited	RBL SF FLR aprl-4.85%	4.65 %	10-Mar-99	10-Mar-14	15.00	3.69	96.92	5.58 %
Republic Bank Limited	RBL SG FLR aprl-4.75%	4.75 %	10-Mar-99	10-Mar-19	20.00	8.69	84.81	7.12 %
Taurus Limited	Taurus Ltd aprl-4.5% 2012	5.00 %	25-Aug-97	25-Aug-12	15.00	2.15	101.48	4.27 %
Trinidad & Tobago Mortgage & Finance	Mortgage & Fin. Co. T&T 6.375% below mrmr 1919	1.63 %	2-Nov-94	2-Nov-19	25.00	9.34	65.18	6.70 %
Trinidad & Tobago Mortgage & Finance	Mortgage & Fin. Co. T&T 6.5% below mrmr 2020	1.50 %	6-Sep-95	6-Sep-20	25.00	10.18	61.55	6.79 %
Unit Trust Corporation	UTC FLR 3.50% below aprl 2019- Ceiling 15.5%, Floor 10%	10.00 %	19-Nov-99	19-Nov-19	20.00	9.39	124.68	6.45 %

All securities within six months to maturity are priced at par.

Yields have been adjusted to reflect corporate risk and tax exempt status.

aplr - Average Prime Lending RAte; mrmr - Median Residential Mortgage Rate

acplr - Average Commercial Prime Lending Rate; mcb - Arithmetic Average of Major Commercial Banks

Table 9: Government of Barbados Fixed Rate Bonds (B\$)

Borrower	Description	Effective Coupon Rate	Issue Date	Maturity Date	Original Tenor - Years	Years to Maturity Date	Price Estimate	Yield to Maturity
Government of Barbados	GOB Debentures 7% 2011	7.00 %	1-Mar-94	31-Oct-11	17.00	1.33	104.22	3.72 %
Government of Barbados	GOB Debentures 7.5% 2013	7.50 %	1-Mar-94	31-Oct-13	19.00	3.33	108.58	4.69 %
Government of Barbados	GOB Debentures 8.5% 2015	8.50 %	28-Apr-94	31-Oct-15	21.00	5.33	113.25	5.59 %
Government of Barbados	GOB Debentures 8.75% 2017	8.75 %	26-May-94	31-Oct-17	23.00	7.33	115.62	6.08 %
Government of Barbados	GOB Debentures 9.00% 2018	9.00 %	27-Jun-94	31-Oct-18	24.00	8.33	117.15	6.32 %
Government of Barbados	GOB Debentures 8.5% Nov 2016	8.50 %	3-Oct-95	30-Nov-16	21.00	6.42	113.87	5.87 %
Government of Barbados	GOB Debentures 7.75% 2016	7.75 %	26-May-97	30-Sep-16	19.00	6.25	109.91	5.83 %
Government of Barbados	GOB Debentures 7.5% 2010	7.50 %	24-Aug-98	31-Dec-10	12.00	0.50	100.00	7.50 %
Government of Barbados	GOB Debentures 7.5% Dec 2012	7.50 %	1-Mar-99	31-Dec-12	13.00	2.50	107.45	4.32 %
Government of Barbados	GOB Debentures 8% Dec 2012	8.00 %	1-Sep-99	31-Dec-12	13.00	2.50	108.62	4.32 %
Government of Barbados	GOB Debentures 7.75% 2010	7.75 %	22-Nov-99	30-Sep-10	11.00	0.25	100.00	7.75 %
Government of Barbados	GOB Debentures 8% Dec 2011	8.00 %	15-Dec-99	31-Dec-11	12.00	1.50	106.01	3.84 %
Government of Barbados	GOB Debentures 8% Sept 2011	8.00 %	3-Jan-00	30-Sep-11	11.00	1.25	105.17	3.72 %
Government of Barbados	GOB Debentures 7.5% Sep 2010	7.50 %	7-Jun-00	30-Sep-10	10.00	0.25	100.00	7.50 %
Government of Barbados	GOB Debentures 7.5% 30 Sep 2010	7.50 %	25-Sep-00	30-Sep-10	10.00	0.25	100.00	7.50 %
Government of Barbados	GOB Debentures 6.5% Dec 2011	6.50 %	2-Jul-01	31-Dec-11	10.00	1.50	103.84	3.84 %
Government of Barbados	GOB Debentures 6% 2013	6.00 %	3-Sep-01	31-Dec-13	12.00	3.50	103.80	4.81 %
Government of Barbados	GOB T-Note 6% 2012	6.00 %	22-Apr-02	30-Apr-12	10.00	1.83	103.56	3.96 %
Government of Barbados	GOB Debentures 6.5% 2015	6.50 %	1-Jul-02	31-Dec-15	13.00	5.50	103.96	5.65 %
Government of Barbados	GOB Debentures 6.5% 30 Sept 2015	6.50 %	1-Aug-02	30-Sep-15	13.00	5.25	104.08	5.59 %
Government of Barbados	GOB Debentures 6.75% Dec 2016	6.75 %	12-Aug-02	31-Dec-16	14.00	6.50	104.57	5.89 %
Government of Barbados	GOB Debentures 7.00% 2017	7.00 %	19-Aug-02	31-Dec-17	15.00	7.50	105.13	6.14 %
Government of Barbados	GOB Debentures 6.25% 2022	6.25 %	25-Oct-02	31-Oct-22	20.00	12.33	95.21	6.83 %
Government of Barbados	GOB T-Note 5.625% 2012	5.63 %	2-Dec-02	30-Nov-12	10.00	2.42	103.04	4.28 %
Government of Barbados	GOB Debentures 5.875% Dec 2018	5.87 %	16-Dec-02	31-Dec-18	16.00	8.50	96.73	6.38 %
Government of Barbados	GOB T-Note 6.0% 2020	6.00 %	30-Apr-03	31-Oct-20	17.00	10.33	95.04	6.67 %
Government of Barbados	GOB T-Note 5% 2010	5.00 %	2-May-03	3-Oct-10	7.00	0.26	100.00	5.00 %
Government of Barbados	GOB Debentures 5.25% 2013	5.25 %	15-Aug-03	31-Dec-13	10.00	3.50	101.41	4.81 %

All securities within six months to maturity are priced at par.

Yields have been adjusted to reflect corporate risk and tax exempt status.

aplr - Average Prime Lending RAte; mrmr - Median Residential Mortgage Rate

acplr - Average Commercial Prime Lending Rate; mcba - Arithmetic Average of Major Commercial Banks

Table 9: Government of Barbados Fixed Rate Bonds (B\$) (Continued)

Borrower	Description	Effective Coupon Rate	Issue Date	Maturity Date	Original Tenor - Years	Years to Maturity Date	Price Estimate	Yield to Maturity
Government of Barbados	BBD Tourism Authority 4.75% 2018	4.75 %	1-Oct-03	30-Nov-18	15.00	8.42	89.63	6.36 %
Government of Barbados	GOB Debentures 5.875% 2018	5.87 %	1-Oct-03	30-Nov-18	15.00	8.42	96.88	6.36 %
Government of Barbados	GOB Debentures 4.25% 2013	4.25 %	1-Sep-04	30-Nov-13	9.00	3.42	98.39	4.77 %
Government of Barbados	GOB Debentures 5% 2011	5.00 %	14-Feb-05	31-Mar-11	6.00	0.75	101.25	3.29 %
Government of Barbados	BBD Water Authority 6% 2030	6.00 %	31-Mar-05	31-Mar-30	25.00	19.75	84.86	7.48 %
Government of Barbados	GOB Debentures 7.25% 2025	7.25 %	30-Jun-05	1-Jul-25	20.00	15.00	101.83	7.05 %
Government of Barbados	GOB Debentures 7% 2017	7.00 %	30-Sep-05	30-Sep-17	12.00	7.25	105.34	6.08 %
Government of Barbados	GOB T-Note 7.25% 2014	7.25 %	28-Nov-05	20-Nov-14	9.00	4.39	107.91	5.21 %
Government of Barbados	GOB Debentures 7.75% 2025	7.75 %	28-Dec-05	28-Dec-25	20.00	15.49	106.17	7.09 %
Government of Barbados	GOB Debentures 7.875% 2015	7.88 %	1-Oct-07	30-Sep-15	8.00	5.25	110.26	5.59 %
Government of Barbados	GOB T-Note 7.5% Dec 2017	7.50 %	3-Dec-07	3-Dec-17	10.00	7.43	108.15	6.12 %
Government of Barbados	GOB Debentures 6.625% 2018	6.63 %	1-Sep-08	31-Dec-18	10.00	8.50	101.60	6.38 %
Government of Barbados	GOB Debentures 6.875% 2020	6.88 %	30-Sep-08	30-Sep-20	12.00	10.25	101.49	6.67 %
Government of Barbados	GOB Debentures 6.75% 2022	6.75 %	31-Oct-08	31-Oct-22	14.00	12.33	99.33	6.83 %
Government of Barbados	GOB T-Note 5.875% 2014	5.87 %	1-Dec-08	31-Oct-14	6.00	4.33	102.70	5.17 %
Government of Barbados	GOB T-Note 5.875% 2015	5.88 %	26-Jan-09	31-Oct-15	6.75	5.33	101.29	5.59 %
Government of Barbados	GOB T-Note 6.00% 2016	6.00 %	2-Jun-09	30-Sep-16	7.00	6.25	100.85	5.83 %
Government of Barbados	GOB Long Term Bond 8.50% 2034	8.50 %	9-Aug-09	30-Jun-34	25.00	24.00	107.16	7.83 %
Government of Barbados	GOB Debenture 6.25% 2019	6.25 %	31-Aug-09	31-Dec-19	10.00	9.50	97.73	6.58 %
Government of Barbados	GOB Debenture 6.13% 2021	6.13 %	1-Oct-09	30-Sep-21	12.00	11.25	95.15	6.75 %
Government of Barbados	GOB T-Note 6% 2017	6.00 %	21-Dec-09	31-Dec-17	8.00	7.50	99.19	6.14 %
Government of Barbados	GOB BNOC Bond 6.75% 2019	6.75 %	16-Feb-10	31-Dec-19	10.00	9.50	101.22	6.58 %
Government of Barbados	GOB T-Note 6% 2016	6.00 %	25-Feb-10	31-Oct-16	6.50	6.33	100.86	5.83 %

All securities within six months to maturity are priced at par.

Yields have been adjusted to reflect corporate risk and tax exempt status.

aplr - Average Prime Lending RAtE; mrmr - Median Residential Mortgage Rate

acplr - Average Commercial Prime Lending Rate; mcba - Arithmetic Average of Major Commercial Banks

Table 10: Government of Jamaica Fixed Rate Bonds (J\$)

Borrower	Description	Effective Coupon Rate	Issue Date	Maturity Date	Original Tenor - Years	Years to Maturity Date	Price Estimate	Yield to Maturity
Government of Jamaica	GOJ 15% 2010 AA	15.00 %	9-May-00	7-Sep-10	10.00	0.19	100.00	15.00 %
Government of Jamaica	GOJ 15% 2010 AB	15.00 %	19-Sep-00	21-Sep-10	10.00	0.23	100.00	15.00 %
Government of Jamaica	GOJ 15% 2011 AA	15.00 %	22-Mar-01	22-Mar-11	10.00	0.73	103.89	9.29 %
Government of Jamaica	GOJ 14% 2021A	14.00 %	1-Apr-01	30-Jun-21	20.00	11.00	107.21	12.76 %
Government of Jamaica	GOJ 15% 2011B	15.00 %	1-Apr-01	15-Jul-11	10.00	1.04	104.97	9.85 %
Government of Jamaica	GOJ 15% 2013	15.00 %	1-Apr-01	31-Jul-13	12.00	3.08	108.28	11.71 %
Government of Jamaica	GOJ 15% 2014	15.00 %	1-Apr-01	31-Jul-14	13.00	4.08	109.47	11.99 %
Government of Jamaica	GOJ 15% 2016	15.00 %	1-Apr-01	31-Jul-16	15.00	6.08	110.76	12.42 %
Government of Jamaica	GOJ 15% 2021	15.00 %	1-Apr-01	15-Nov-21	20.00	11.38	113.14	12.77 %
Government of Jamaica	GOJ 14.75% 2011 AB	14.75 %	5-Apr-01	5-Apr-11	10.00	0.76	103.70	9.55 %
Government of Jamaica	GOJ 14.50% 2013AA	14.50 %	26-Apr-01	26-Apr-13	12.00	2.82	106.81	11.58 %
Government of Jamaica	GOJ 14.5% 2013 AB	14.50 %	17-May-01	17-May-13	12.00	2.88	106.83	11.63 %
Government of Jamaica	GOJ 14.25% May 2013 AC	14.25 %	31-May-01	31-May-13	12.00	2.92	106.21	11.67 %
Government of Jamaica	GOJ 14.375% 2011 AC	14.37 %	7-Jun-01	7-Jun-11	10.00	0.94	104.21	9.55 %
Government of Jamaica	GOJ 14% 2013 AD	14.00 %	21-Jun-01	21-Jun-13	12.00	2.98	105.72	11.67 %
Government of Jamaica	GOJ 14% 2013 AE	14.00 %	5-Jul-01	5-Jul-13	12.00	3.01	105.67	11.71 %
Government of Jamaica	GOJ 14.375% 2011AD	14.37 %	19-Jul-01	19-Jul-11	10.00	1.05	104.41	9.85 %
Government of Jamaica	GOJ 15% 2011	15.00 %	16-Aug-01	15-Aug-11	10.00	1.13	105.20	9.96 %
Government of Jamaica	GOJ 15.75% 2011	15.75 %	24-Aug-01	24-Aug-11	10.00	1.15	106.10	9.96 %
Government of Jamaica	GOJ 16% 2013	16.00 %	24-Aug-01	24-Aug-13	12.00	3.15	110.92	11.73 %
Government of Jamaica	GOJ 15.875% 2012	15.88 %	3-Oct-01	3-Oct-12	11.00	2.26	108.79	11.33 %
Government of Jamaica	GOJ 15.125% 2012AA	15.12 %	8-Mar-02	8-Mar-12	10.00	1.69	106.55	10.75 %
Government of Jamaica	GOJ 14.75% 2014 AA	14.75 %	21-Mar-02	21-Mar-14	12.00	3.73	108.34	11.90 %
Government of Jamaica	GOJ 14.625% 2014AB	14.62 %	19-Apr-02	19-Apr-14	12.00	3.80	108.03	11.92 %
Government of Jamaica	GOJ 14.375% 2014 AC	14.37 %	3-May-02	3-May-14	12.00	3.84	107.28	11.94 %
Government of Jamaica	GOJ 16% 2017	16.00 %	17-May-02	17-May-17	15.00	6.88	115.80	12.50 %
Government of Jamaica	GOJ 16.25% 2022	16.25 %	22-May-02	22-May-22	20.00	11.89	120.86	12.78 %
Government of Jamaica	GOJ 16.25% 2027	16.25 %	22-May-02	22-May-27	25.00	16.89	123.03	12.87 %

All securities within six months to maturity are priced at par.

Yields have been adjusted to reflect corporate risk and tax exempt status.

aplr - Average Prime Lending RATE; mrmr - Median Residential Mortgage Rate

acplr - Average Commercial Prime Lending Rate; mcba - Arithmetic Average of Major Commercial Banks

Table 10: Government of Jamaica Fixed Rate Bonds (J\$) (Continued)

Borrower	Description	Effective Coupon Rate	Issue Date	Maturity Date	Original Tenor - Years	Years to Maturity Date	Price Estimate	Yield to Maturity
Government of Jamaica	GOJ 14.375% 2014 AD	14.37 %	30-May-02	30-May-14	12.00	3.92	107.33	11.97 %
Government of Jamaica	GOJ 16.15% 2022	16.15 %	12-Jun-02	12-Jun-22	20.00	11.95	120.31	12.79 %
Government of Jamaica	GOJ 16% 2022	16.00 %	13-Jun-02	13-Jun-22	20.00	11.95	119.40	12.79 %
Government of Jamaica	GOJ 16.5% 2027	16.50 %	14-Jun-02	14-Jun-27	25.00	16.96	124.77	12.87 %
Government of Jamaica	GOJ 16.25% 2027 A	16.25 %	18-Jun-02	18-Jun-27	25.00	16.97	123.07	12.87 %
Government of Jamaica	GOJ 16.15% 2022 A	16.15 %	21-Jun-02	21-Jun-22	20.00	11.98	120.34	12.79 %
Government of Jamaica	GOJ 15.80% 2017	15.80 %	26-Jun-02	26-Jun-17	15.00	6.99	115.04	12.51 %
Government of Jamaica	GOJ 14.375% 2014 AE	14.37 %	28-Jun-02	28-Jun-14	12.00	3.99	107.47	11.97 %
Government of Jamaica	GOJ 14.5% 2017 AA	14.50 %	28-Jun-02	28-Jun-17	15.00	6.99	109.10	12.51 %
Government of Jamaica	GOJ 16.25% Jul 2032	16.25 %	26-Jul-02	26-Jul-32	30.00	22.07	124.07	12.92 %
Government of Jamaica	GOJ 14.5% 2017 AB	14.50 %	2-Aug-02	2-Aug-17	15.00	7.09	109.07	12.52 %
Government of Jamaica	GOJ 16.125% 2032	16.13 %	21-Aug-02	21-Aug-32	30.00	22.14	123.15	12.93 %
Government of Jamaica	GOJ 15.75% 2019	15.75 %	22-Aug-02	22-Aug-19	17.00	9.14	116.10	12.71 %
Government of Jamaica	GOJ 16.25% 2032	16.25 %	26-Aug-02	26-Aug-32	30.00	22.16	124.06	12.93 %
Government of Jamaica	GOJ 14.375% 2014AF	14.37 %	6-Sep-02	6-Sep-14	12.00	4.18	107.50	12.03 %
Government of Jamaica	GOJ 15% 2032 AB	15.00 %	6-Sep-02	6-Sep-32	30.00	22.18	114.99	12.93 %
Government of Jamaica	GOJ 14.375% 2014AG	14.37 %	13-Sep-02	13-Sep-14	12.00	4.20	107.53	12.03 %
Government of Jamaica	GOJ 14.375% 2012 AB	14.37 %	15-Nov-02	15-Nov-12	10.00	2.38	106.07	11.37 %
Government of Jamaica	GOJ 14.375% 2012 AC	14.37 %	29-Nov-02	29-Nov-12	10.00	2.41	106.16	11.37 %
Government of Jamaica	GOJ 16% Dec 2032	16.00 %	6-Dec-02	6-Dec-32	30.00	22.43	122.29	12.93 %
Government of Jamaica	GOJ 16.15% 2035	16.15 %	19-Dec-05	19-Dec-35	30.00	25.47	123.63	12.96 %
Government of Jamaica	GOJ 13.25% 2011AF	13.25 %	29-May-06	31-May-11	5.00	0.92	103.15	9.55 %
Government of Jamaica	GOJ 14% 2015AB	14.00 %	29-May-06	29-May-15	9.00	4.91	106.60	12.17 %
Government of Jamaica	GOJ 14% 2014AC	14.00 %	14-Jun-06	16-Jun-17	11.00	6.96	106.78	12.51 %
Government of Jamaica	GOJ 14% 2017AC	14.00 %	14-Jun-06	16-Jun-17	11.00	6.96	106.78	12.51 %
Government of Jamaica	GOJ 15.45% 2036	15.45 %	2-Aug-06	1-Aug-36	30.00	26.09	118.49	12.96 %
Government of Jamaica	GOJ 13.25% 20147AH	13.25 %	29-Sep-06	29-Sep-14	8.00	4.25	103.87	12.04 %
Government of Jamaica	GOJ 13.5% 2020AA	13.50 %	29-Sep-06	29-Sep-20	14.00	10.25	104.22	12.74 %

All securities within six months to maturity are priced at par.

Yields have been adjusted to reflect corporate risk and tax exempt status.

aplr - Average Prime Lending RATE; mrmr - Median Residential Mortgage Rate

acplr - Average Commercial Prime Lending Rate; mcba - Arithmetic Average of Major Commercial Banks

Table 10: Government of Jamaica Fixed Rate Bonds (J\$) (Continued)

Borrower	Description	Effective Coupon Rate	Issue Date	Maturity Date	Original Tenor - Years	Years to Maturity Date	Price Estimate	Yield to Maturity
Government of Jamaica	GOJ 13.375% 2016AA	13.38 %	13-Oct-06	13-Oct-16	10.00	6.29	103.93	12.44 %
Government of Jamaica	GOJ 13.575% 2021AA	13.58 %	13-Oct-06	13-Oct-21	15.00	11.29	104.70	12.77 %
Government of Jamaica	GOJ 13.75% 2010AF	13.75 %	13-Oct-06	13-Oct-21	15.00	11.29	105.73	12.77 %
Government of Jamaica	GOJ 13.575% 2026AA	13.58 %	15-Dec-06	15-Dec-26	20.00	16.46	104.79	12.87 %

All securities within six months to maturity are priced at par.

Yields have been adjusted to reflect corporate risk and tax exempt status.

aplr - Average Prime Lending RAte; mrmr - Median Residential Mortgage Rate

acplr - Average Commercial Prime Lending Rate; mcba - Arithmetic Average of Major Commercial Banks

Table 11: Government of Jamaica Floating Rate Bonds (J\$)

Borrower	Description	Effective Coupon Rate	Issue Date	Maturity Date	Original Tenor - Years	Years to Maturity Date	Price Estimate	Yield to Maturity
Government of Jamaica	GOJ FLR 2010/2011	11.51 %	1-Jun-00	15-Jul-10	10.00	0.04	100.00	11.51 %
Government of Jamaica	GOJ FLR 2010/2011A	9.26 %	15-Mar-01	15-Mar-11	10.00	0.71	99.95	9.29 %
Government of Jamaica	GOJ FLR 2012 2013	9.26 %	15-Mar-01	15-Mar-13	12.00	2.71	94.79	11.54 %
Government of Jamaica	GOJ FLR 2015/2016	9.26 %	15-Mar-01	15-Mar-16	15.00	5.71	87.58	12.35 %
Government of Jamaica	GOJ 2008-2016 Tr.C	11.26 %	1-Apr-01	16-Dec-10	9.00	0.46	100.00	11.26 %
Government of Jamaica	GOJ 2008-2016 Tr.D	11.26 %	1-Apr-01	16-Dec-12	11.00	2.46	99.67	11.41 %
Government of Jamaica	GOJ 2008-2016 Tr.E	11.26 %	1-Apr-01	16-Dec-13	12.00	3.46	98.42	11.83 %
Government of Jamaica	GOJ 2008-2016 Tr.F	11.26 %	1-Apr-01	16-Dec-14	13.00	4.46	97.22	12.08 %
Government of Jamaica	GOJ 2008-2016 Tr.G	11.26 %	1-Apr-01	16-Dec-15	14.00	5.46	95.96	12.29 %
Government of Jamaica	GOJ 2008-2016 Tr.H	11.26 %	1-Apr-01	16-Dec-16	15.00	6.46	94.77	12.46 %
Government of Jamaica	GOJ 2018/2021 Tr.D	10.76 %	1-Apr-01	30-Apr-21	20.00	10.83	88.42	12.76 %
Government of Jamaica	GOJ 2019/2022 Tr.A	10.76 %	1-Apr-01	21-Sep-19	18.00	9.23	89.52	12.71 %
Government of Jamaica	GOJ 2019/2022 Tr.B	10.76 %	1-Apr-01	21-Sep-20	19.00	10.23	88.81	12.74 %
Government of Jamaica	GOJ 2019/2022 Tr.C	10.76 %	1-Apr-01	21-Sep-21	20.00	11.23	88.16	12.77 %
Government of Jamaica	GOJ 2019/2022 Tr.D	10.76 %	1-Apr-01	21-Sep-22	21.00	12.23	87.56	12.79 %
Government of Jamaica	GOJ FLR 2013/2014	9.26 %	1-Apr-01	31-Dec-14	13.00	4.50	90.37	12.10 %
Government of Jamaica	GOJ FLR 2013/2015 Tr.A	10.76 %	1-Apr-01	20-Aug-13	12.00	3.14	97.47	11.73 %
Government of Jamaica	GOJ FLR 2013/2015 Tr.B	10.76 %	1-Apr-01	20-Feb-14	13.00	3.64	96.75	11.87 %
Government of Jamaica	GOJ FLR 2013/2015 Tr.C	10.76 %	1-Apr-01	20-Aug-14	13.00	4.14	95.99	12.01 %
Government of Jamaica	GOJ FLR 2013/2015 Tr.D	10.76 %	1-Apr-01	20-Feb-15	14.00	4.64	95.26	12.12 %
Government of Jamaica	GOJ FLR 2013/2015 Tr.E	10.76 %	1-Apr-01	20-Aug-15	14.00	5.14	94.50	12.22 %
Government of Jamaica	GOJ FLR 2014/2016 Tr.A	10.76 %	1-Apr-01	22-Jun-14	13.00	3.98	96.26	11.97 %
Government of Jamaica	GOJ FLR 2014/2016 Tr.B	10.76 %	1-Apr-01	22-Jun-15	14.00	4.98	94.78	12.19 %
Government of Jamaica	GOJ FLR 2014/2016 Tr.C	10.76 %	1-Apr-01	22-Jun-16	15.00	5.98	93.20	12.40 %
Government of Jamaica	GOJ FLR 2018/2021 Tr.A	10.76 %	1-Apr-01	30-Apr-18	17.00	7.83	91.02	12.59 %
Government of Jamaica	GOJ FLR 2018/2021 Tr.B	10.76 %	1-Apr-01	30-Apr-19	18.00	8.83	89.90	12.69 %
Government of Jamaica	GOJ FLR 2018/2021 Tr.C	10.76 %	1-Apr-01	30-Apr-20	19.00	9.83	89.09	12.73 %
Government of Jamaica	GOJ FLR 2010/2011B	11.26 %	5-Oct-01	5-Oct-11	10.00	1.26	101.21	10.19 %

All securities within six months to maturity are priced at par.

Yields have been adjusted to reflect corporate risk and tax exempt status.

aplr - Average Prime Lending RATE; mrmr - Median Residential Mortgage Rate

acplr - Average Commercial Prime Lending Rate; mcba - Arithmetic Average of Major Commercial Banks

Table 11: Government of Jamaica Floating Rate Bonds (J\$) (Continued)

Borrower	Description	Effective Coupon Rate	Issue Date	Maturity Date	Original Tenor - Years	Years to Maturity Date	Price Estimate	Yield to Maturity
Government of Jamaica	GOJ FLR 2012/2013A	10.26 %	29-Nov-01	29-Nov-12	11.00	2.41	97.69	11.37 %
Government of Jamaica	GOJ FLR 2012/2013 B	10.26 %	13-Dec-01	14-Dec-13	12.00	3.46	95.65	11.83 %
Government of Jamaica	GOJ FLR 2011/2012	11.26 %	14-Dec-01	14-Dec-11	10.00	1.46	101.11	10.41 %
Government of Jamaica	GOJ FLR 2011/2012A	11.26 %	6-Feb-02	7-Feb-12	10.00	1.60	100.87	10.64 %
Government of Jamaica	GOJ FLR 2012/2015 Tr.A	10.76 %	1-Apr-02	16-Dec-12	10.00	2.46	98.62	11.41 %
Government of Jamaica	GOJ FLR 2012/2015 Tr.B	10.76 %	1-Apr-02	16-Dec-13	11.00	3.46	97.03	11.83 %
Government of Jamaica	GOJ FLR 2012/2015 Tr.C	10.76 %	1-Apr-02	16-Dec-14	12.00	4.46	95.54	12.08 %
Government of Jamaica	GOJ FLR 2012/2015 Tr.D	10.76 %	1-Apr-02	16-Dec-15	13.00	5.46	94.01	12.29 %
Government of Jamaica	GOJ FLR 2022/2027 Tr.A	10.76 %	1-Apr-02	18-May-22	20.00	11.88	87.77	12.78 %
Government of Jamaica	GOJ FLR 2022/2027 Tr.B	10.76 %	1-Apr-02	18-May-23	21.00	12.88	87.20	12.81 %
Government of Jamaica	GOJ FLR 2022/2027 Tr.C	10.76 %	1-Apr-02	18-May-24	22.00	13.88	86.67	12.84 %
Government of Jamaica	GOJ FLR 2022/2027 Tr.D	10.76 %	1-Apr-02	18-May-25	23.00	14.88	86.26	12.85 %
Government of Jamaica	GOJ FLR 2022/2027 Tr.E	10.76 %	1-Apr-02	18-May-26	24.00	15.88	85.90	12.86 %
Government of Jamaica	GOJ FLR 2022/2027 Tr.F	10.76 %	1-Apr-02	18-May-27	25.00	16.88	85.57	12.87 %
Government of Jamaica	GOJ FLR 2023/2028 Tr.A	10.76 %	1-Apr-02	31-Jul-23	21.00	13.08	87.10	12.81 %
Government of Jamaica	GOJ FLR 2023/2028 Tr.B	10.76 %	1-Apr-02	31-Jul-24	22.00	14.08	86.58	12.84 %
Government of Jamaica	GOJ FLR 2023/2028 Tr.C	10.76 %	1-Apr-02	31-Jul-25	23.00	15.08	86.19	12.85 %
Government of Jamaica	GOJ FLR 2023/2028 Tr.D	10.76 %	1-Apr-02	31-Jul-26	24.00	16.08	85.84	12.86 %
Government of Jamaica	GOJ FLR 2023/2028 Tr.E	10.76 %	1-Apr-02	31-Jul-27	25.00	17.08	85.52	12.87 %
Government of Jamaica	GOJ FLR 2023/2028 Tr.F	10.76 %	1-Apr-02	31-Jul-28	26.00	18.08	85.22	12.88 %
Government of Jamaica	GOJ FLR 2017/2018B	11.01 %	15-May-02	15-May-17	15.00	6.88	93.23	12.50 %
Government of Jamaica	GOJ FLR 2017/2018A	11.01 %	16-May-02	16-May-17	15.00	6.88	93.22	12.50 %
Government of Jamaica	GOJ FLR 2017/2018	11.26 %	17-May-02	17-May-17	15.00	6.88	94.35	12.50 %
Government of Jamaica	GOJ FLR 2022/2023	11.01 %	24-May-02	24-May-22	20.00	11.90	89.27	12.78 %
Government of Jamaica	GOJ FLR 2017/2018C	11.01 %	28-Jun-02	28-Jun-17	15.00	6.99	93.15	12.51 %
Government of Jamaica	GOJ 2031/2032	10.89 %	25-Jul-02	25-Jul-32	30.00	22.07	85.19	12.92 %
Government of Jamaica	GOJ FLR 2016/2017	10.76 %	21-Aug-02	21-Aug-16	14.00	6.14	92.95	12.43 %
Government of Jamaica	GOJ FLR 2022/2023A	10.79 %	21-Aug-02	21-Aug-22	20.00	12.14	87.77	12.79 %

All securities within six months to maturity are priced at par.

Yields have been adjusted to reflect corporate risk and tax exempt status.

aplr - Average Prime Lending RATE; mrmr - Median Residential Mortgage Rate

acplr - Average Commercial Prime Lending Rate; mcba - Arithmetic Average of Major Commercial Banks

Table 11: Government of Jamaica Floating Rate Bonds (J\$) (Continued)

Borrower	Description	Effective Coupon Rate	Issue Date	Maturity Date	Original Tenor - Years	Years to Maturity Date	Price Estimate	Yield to Maturity
Government of Jamaica	GOJ FLR 2032/2033	10.89 %	21-Aug-02	21-Aug-32	30.00	22.14	85.16	12.93 %
Government of Jamaica	GOJ FLR 2027/2028	10.84 %	22-Aug-02	22-Aug-27	25.00	17.14	86.00	12.87 %
Government of Jamaica	GOJ FLR 2032/2033A Tr.1	10.89 %	10-Sep-02	10-Sep-32	30.00	22.19	85.14	12.93 %
Government of Jamaica	GOJ FLR 2032/2033A Tr.2	10.89 %	11-Sep-02	11-Sep-32	30.00	22.20	85.14	12.93 %
Government of Jamaica	GOJ FLR 2012/2013C	10.76 %	2-Oct-02	2-Oct-12	10.00	2.26	98.86	11.33 %
Government of Jamaica	GOJ 2012/2013 D	10.89 %	4-Oct-02	7-Oct-12	10.00	2.27	99.10	11.33 %
Government of Jamaica	GOJ 2022/2023C	10.89 %	4-Oct-02	4-Oct-22	20.00	12.26	88.30	12.79 %
Government of Jamaica	GOJ 2022/2023B	10.89 %	7-Oct-02	7-Oct-22	20.00	12.27	88.29	12.79 %
Government of Jamaica	GOJ 2012/2013H	10.76 %	6-Dec-02	6-Dec-12	10.00	2.43	98.63	11.41 %
Government of Jamaica	GOJ FLR 2012/2013F Tr.1-3	10.76 %	6-Dec-02	6-Dec-12	10.00	2.43	98.63	11.41 %
Government of Jamaica	GOJ FLR 2027/2028A	10.89 %	6-Dec-02	6-Dec-27	25.00	17.43	86.27	12.88 %
Government of Jamaica	GOJ FLR 2022/2023D	10.76 %	9-Dec-02	9-Dec-22	20.00	12.44	87.46	12.80 %
Government of Jamaica	GOJ FLR 2012/2013E	10.76 %	13-Dec-02	13-Dec-12	10.00	2.45	98.62	11.41 %
Government of Jamaica	GOJ 2024/2025	10.86 %	19-Dec-02	19-Dec-24	22.00	14.47	87.09	12.84 %
Government of Jamaica	GOJ FLR 2010/2011C	10.76 %	19-Dec-02	19-Dec-10	8.00	0.47	100.00	10.76 %
Government of Jamaica	GOJ FLR 2010/2012B	10.76 %	19-Dec-02	19-Mar-12	10.00	1.72	99.98	10.75 %
Government of Jamaica	GOJ FLR 2011/2012C	10.76 %	19-Dec-02	19-Mar-12	10.00	1.72	99.98	10.75 %
Government of Jamaica	GOJ FLR 2030/2031	10.86 %	19-Dec-02	19-Dec-30	28.00	20.47	85.35	12.91 %
Government of Jamaica	GOJ FLR 2011/2012D	10.76 %	20-Dec-02	20-Mar-12	10.00	1.72	99.98	10.75 %
Government of Jamaica	GOJ FLR 2012/2013 Tr.J	10.76 %	13-Jan-03	13-Jan-13	10.00	2.54	98.50	11.46 %
Government of Jamaica	GOJ FLR 2023 2024	10.76 %	17-Apr-03	17-Apr-23	20.00	12.80	87.24	12.81 %
Government of Jamaica	GOJ FLR 2018/2019	10.76 %	2-Jun-03	2-Jun-18	15.00	7.92	90.90	12.61 %
Government of Jamaica	GOJ FLR 2018 2019 A	10.76 %	21-Aug-03	21-Aug-18	15.00	8.14	90.66	12.62 %
Government of Jamaica	GOJ FLR 2018 2019 B	10.76 %	22-Aug-03	22-Aug-18	15.00	8.14	90.66	12.62 %
Government of Jamaica	GOJ FLR 2015/2016A	10.76 %	17-Dec-03	17-Dec-15	12.00	5.46	94.01	12.29 %
Government of Jamaica	GOJ 2012 2013M	10.76 %	1-Jan-06	31-Jan-13	7.00	2.58	98.46	11.46 %
Government of Jamaica	GOJ 2010/2011R	10.76 %	31-Jan-06	31-Jan-11	5.00	0.58	100.80	9.29 %
Government of Jamaica	GOJ 2021/2022A	10.76 %	1-Apr-06	1-Apr-21	15.00	10.75	88.45	12.76 %

All securities within six months to maturity are priced at par.

Yields have been adjusted to reflect corporate risk and tax exempt status.

aplr - Average Prime Lending RATE; mrmr - Median Residential Mortgage Rate

acplr - Average Commercial Prime Lending Rate; mcb - Arithmetic Average of Major Commercial Banks

Table 11: Government of Jamaica Floating Rate Bonds (J\$) (Continued)

Borrower	Description	Effective Coupon Rate	Issue Date	Maturity Date	Original Tenor - Years	Years to Maturity Date	Price Estimate	Yield to Maturity
Government of Jamaica	GOJ FLR 2028/2029A	11.01 %	25-May-06	25-May-28	22.00	17.90	87.00	12.88 %
Government of Jamaica	GOJ 2013 2014A	10.76 %	13-Jun-06	13-Jun-13	7.00	2.95	97.77	11.67 %
Government of Jamaica	GOJ FLR 2011/2012H	10.76 %	13-Jun-06	13-Jun-11	5.00	0.95	101.07	9.55 %

All securities within six months to maturity are priced at par.

Yields have been adjusted to reflect corporate risk and tax exempt status.

aplr - Average Prime Lending RAte; mrmr - Median Residential Mortgage Rate

acplr - Average Commercial Prime Lending Rate; mcb - Arithmetic Average of Major Commercial Banks

Table 12: Government of Jamaica Floating Rate Investment Debentures (J\$)

Borrower	Description	Effective Coupon Rate	Issue Date	Maturity Date	Original Tenor - Years	Years to Maturity Date	Price Estimate	Yield to Maturity
Government of Jamaica	GOJ FLR 2018/2019 Invest Bond Series X	10.89 %	8-Feb-06	8-Feb-19	13.00	8.61	90.78	12.67 %
Government of Jamaica	GOJ 2016/2017 Invest Bond Series Y	10.76 %	16-Mar-06	18-Mar-16	10.00	5.72	93.58	12.35 %
Government of Jamaica	GOJ 2016/2017 Invest Bond Series Z	10.76 %	18-Apr-06	18-Apr-16	10.00	5.80	93.45	12.37 %
Government of Jamaica	GOJ FLR 2021/2022 Invest Bond Series Aa	10.89 %	7-Jun-06	26-Jul-22	16.00	12.07	88.43	12.79 %
Government of Jamaica	GOJ FLR 2018/2019 Invest Bond Series Ab	10.89 %	4-Jul-06	6-Jul-18	12.00	8.02	91.43	12.61 %
Government of Jamaica	GOJ FLR 2022/2023 Invest Bond Series Ac	10.89 %	26-Jul-06	26-Jul-22	16.00	12.07	88.43	12.79 %
Government of Jamaica	GOJ FLR 2026/2027 Invest Bond Series Ad	10.89 %	11-Aug-06	11-Aug-26	20.00	16.11	86.66	12.86 %
Government of Jamaica	GOJ FLR 2018/2019 Invest Bond Series Af	10.89 %	8-Sep-06	7-Sep-18	12.00	8.19	91.22	12.63 %
Government of Jamaica	GOJ 2016/2017 Invest Bond Series Ah	10.76 %	16-Nov-06	16-Nov-16	10.00	6.38	92.67	12.45 %

All securities within six months to maturity are priced at par.

Yields have been adjusted to reflect corporate risk and tax exempt status.

aplr - Average Prime Lending RAte; mrmr - Median Residential Mortgage Rate

acplr - Average Commercial Prime Lending Rate; mcba - Arithmetic Average of Major Commercial Banks

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