

Caribbean Bond Guide

A Reference Database of Valuations for Caribbean Bond Issues

Issue # 17 Issue Date: 25 April 2008 Pricing as at: 31 March 2008

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Notice of Change in Methodology:

CMMB uses the Discount Margin Pricing Methodology for pricing of all Floating Rate Bonds on the Bond Guide. This methodology is the market standard for pricing floaters and is the recommended method used by major information providers including Bloomberg.

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 10.00% 2008	10.00%	16-Oct-83	16-Oct-08	25.00	0.50	101.32	7.41%
Government of Trinidad & Tobago	GOTT 10.25% 2010	10.25%	26-Feb-85	26-Feb-10	25.00	1.83	104.72	7.52%
Government of Trinidad & Tobago	GOTT 10.25% Nov 2010	10.25%	15-Nov-85	15-Nov-10	25.00	2.58	106.04	7.65%
Government of Trinidad & Tobago	GOTT 10.25% Dec 2010	10.25%	19-Dec-85	19-Dec-10	25.00	2.67	106.19	7.66%
Government of Trinidad & Tobago	GOTT 10.00% 2012	10.00%	20-Aug-87	20-Aug-12	25.00	4.33	107.43	7.95%
Government of Trinidad & Tobago	GOTT 10.25% 2013	10.25%	23-Jun-88	23-Jun-13	25.00	5.17	109.09	8.07%
Government of Trinidad & Tobago	GOTT UWI 2012 - Project Financing I - Natural Sciences Building	11.50%	30-Oct-92	30-Oct-12	20.00	4.50	113.27	7.98%
Government of Trinidad & Tobago	GOTT 11.50% 2013	11.50%	26-Jan-93	26-Jan-13	20.00	4.75	113.62	8.02%
Government of Trinidad & Tobago	GOTT 12.00% 2013	12.00%	18-Nov-93	18-May-13	20.00	5.08	116.21	8.07%
Government of Trinidad & Tobago	GOTT 11.50% 2014 - Project Financing I - Sewerage Treatment Plant	11.50%	5-Sep-94	5-Sep-14	20.00	6.42	116.45	8.15%
Government of Trinidad & Tobago	GOTT 12.10% 2010	12.10%	15-Feb-95	15-Feb-10	15.00	1.83	107.83	7.51%
Government of Trinidad & Tobago	GOTT 12.20% 2015	12.20%	15-Feb-95	15-Feb-15	20.00	6.83	120.76	8.18%
Government of Trinidad & Tobago	GOTT 12.20% 2020	12.20%	15-Feb-95	15-Feb-20	25.00	11.83	127.02	8.53%
Government of Trinidad & Tobago	GOTT 11.00% May 2010	11.00%	17-May-95	17-May-10	15.00	2.08	106.61	7.56%
Government of Trinidad & Tobago	GOTT 11.00% 2015 - Project Financing II - Sewerage Treatment Plant	11.00%	31-Oct-95	31-Oct-15	20.00	7.50	115.39	8.23%
Government of Trinidad & Tobago	GOTT 11.50% 2017	11.50%	27-Jun-97	27-Jun-17	20.00	9.17	120.06	8.33%
Government of Trinidad & Tobago	GOTT 11.80% 2014 - San Fernando Div. Police Headquarters	11.80%	26-Jun-98	30-Aug-14	16.00	6.33	117.50	8.15%
Government of Trinidad & Tobago	GOTT 11.80% 2018	11.80%	26-Jun-98	26-Jun-18	20.00	10.17	122.94	8.41%
Government of Trinidad & Tobago	GOTT 11.50% 2018 - Project Financing III - Tunapuna Administrative Complex	11.50%	16-Jul-98	16-Jul-18	20.00	10.25	120.95	8.41%
Government of Trinidad & Tobago	GOTT 11.50% Nov 2018	11.50%	26-Nov-98	26-Nov-18	20.00	10.58	121.18	8.44%
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	10.92	121.37	8.46%
Government of Trinidad & Tobago	GOTT NHA 11.00% 2014 - NHA High Density Housing	11.00%	7-May-99	7-May-14	15.00	6.08	113.53	8.13%
Government of Trinidad & Tobago	GOTT 11.50% Oct 2014	11.50%	7-Oct-99	7-Oct-14	15.00	6.50	116.60	8.16%
Government of Trinidad & Tobago	GOTT 14.75% 2024	14.75%	30-Dec-99	30-Dec-24	25.00	16.67	150.44	8.90%
Government of Trinidad & Tobago	GOTT 11.40% 2015	11.40%	18-Feb-00	18-Feb-15	15.00	6.83	116.64	8.18%
Government of Trinidad & Tobago	GOTT 11.00% 2010	11.00%	1-Mar-00	1-Mar-10	10.00	1.92	106.07	7.52%
Government of Trinidad & Tobago	GOTT 11.30% 2010	11.30%	8-May-00	8-May-10	10.00	2.08	107.12	7.55%
Government of Trinidad & Tobago	GOTT 11.40% 2015	11.40%	8-May-00	8-May-15	15.00	7.08	116.96	8.19%
Government of Trinidad & Tobago	GOTT 10.50% 2011	10.50%	16-May-01	16-May-11	10.00	3.08	107.51	7.73%
Government of Trinidad & Tobago	GOTT 11.65% 2016	11.65%	24-May-01	24-May-16	15.00	8.08	119.72	8.27%
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	13.92	122.49	8.68%
Government of Trinidad & Tobago	GOTT 7.50% Prisons Bond 2012	7.50%	27-Jun-02	27-Jun-12	10.00	4.17	98.46	7.92%
Government of Trinidad & Tobago	GOTT 7.75% Prisons Bond 2017	7.75%	27-Jun-02	27-Jun-17	15.00	9.17	96.25	8.33%

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; mmmr - 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	14.42	87.97	8.73%
Government of Trinidad & Tobago	GOTT 6.75% 2022	6.75%	30-Sep-02	30-Sep-22	20.00	14.42	83.91	8.73%
Government of Trinidad & Tobago	GOTT 6.10% Series 1 2013	6.10%	17-Apr-03	17-Apr-13	10.00	5.00	91.98	8.06%
Government of Trinidad & Tobago	GOTT 6.40% Series 2 2018	6.40%	17-Apr-03	17-Apr-18	15.00	10.00	86.64	8.39%
Government of Trinidad & Tobago	GOTT 6.45% 2018	6.45%	24-Jun-03	24-Jun-18	15.00	10.17	86.72	8.41%
Government of Trinidad & Tobago	GOTT 6.00% 2013	6.00%	24-Jun-03	24-Jun-13	10.00	5.17	91.26	8.07%
Government of Trinidad & Tobago	GOTT 5.90% 2013	5.90%	1-Sep-03	1-Sep-13	10.00	5.42	90.53	8.09%
Government of Trinidad & Tobago	GOTT 5.82% 2008	5.82%	30-Sep-03	30-Sep-08	5.00	0.42	100.00	5.82%
Government of Trinidad & Tobago	GOTT 6.08% 2013	6.08%	30-Sep-03	30-Sep-13	10.00	5.42	91.21	8.09%
Government of Trinidad & Tobago	GOTT 6.40% 2018	6.40%	30-Sep-03	30-Sep-18	15.00	10.42	86.06	8.43%
Government of Trinidad & Tobago	GOTT 6.20% 2018	6.20%	6-Nov-03	6-Nov-18	15.00	10.58	84.51	8.43%
Government of Trinidad & Tobago	GOTT 6.15% 2019	6.15%	3-Aug-04	3-Aug-19	15.00	11.33	83.13	8.49%
Government of Trinidad & Tobago	GOTT 6.00% Sep 2014	6.00%	15-Sep-04	15-Sep-14	10.00	6.42	89.32	8.16%
Government of Trinidad & Tobago	GOTT 6.10% 2019	6.10%	22-Sep-04	22-Sep-19	15.00	11.42	82.60	8.50%
Government of Trinidad & Tobago	GOTT 6.00% 2015	6.00%	16-Mar-05	16-Mar-15	10.00	6.92	88.56	8.19%
Government of Trinidad & Tobago	GOTT 6.10% 2015	6.10%	24-May-05	24-May-15	10.00	7.08	88.79	8.20%
Government of Trinidad & Tobago	GOTT 6.10% May 2015	6.10%	22-Jul-05	24-May-15	10.00	7.08	89.35	8.20%
Government of Trinidad & Tobago	GOTT 8.00% 2014	8.00%	30-Nov-06	30-Nov-14	8.00	6.58	99.13	8.17%
Government of Trinidad & Tobago	GOTT 7.80% 2012	7.80%	9-Feb-07	9-Aug-12	5.00	4.33	99.44	7.94%
Government of Trinidad & Tobago	GOTT 8.00% Apr 2014	8.00%	27-Apr-07	27-Apr-14	7.00	6.00	99.34	8.13%

Table 1: 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 9.875% 2009	GOTT US 9.875% 2009	9.88%	23-Sep-99	1-Oct-09	10.00	1.50	108.89	3.63%
Government of Trinidad & Tobago	Fixed Rate Eurobond 9.75% 2020	GOTT US 9.75% 2020	9.75%	29-Jun-00	1-Jul-20	20.00	12.25	134.61	5.76%

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; mmmr - Median Residential Mortgage Rate

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

Table 2: 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 aprl	10.75%	31-Mar-89	31-Mar-14	25.00	5.92	106.89	8.13%
Government of Trinidad & Tobago	GOTT FLRB 2009 1.50% below aprl	10.75%	26-Sep-89	26-Sep-09	20.00	1.42	104.54	7.45%
Government of Trinidad & Tobago	GOTT FLR Sep 2014 1.00% below aprl	11.25%	26-Sep-89	26-Sep-14	25.00	6.42	115.31	8.16%
Government of Trinidad & Tobago	GOTT FLR Oct 2009 1.50% below aprl	10.75%	23-Oct-89	23-Oct-09	20.00	1.50	104.73	7.46%
Government of Trinidad & Tobago	GOTT FLR Oct 2014 1.00% below aprl	11.25%	23-Oct-89	23-Oct-14	25.00	6.50	115.41	8.16%
Government of Trinidad & Tobago	GOTT FLR Nov 2009 1.50% below aprl	10.75%	30-Nov-89	30-Nov-09	20.00	1.58	105.02	7.48%
Government of Trinidad & Tobago	GOTT FLR Nov 2014 1.00% below aprl	11.25%	30-Nov-89	30-Nov-14	25.00	6.58	115.58	8.17%
Government of Trinidad & Tobago	GOTT FLR 2013 1.50% below aprl	10.75%	21-Dec-90	21-Dec-13	23.00	5.67	111.86	8.11%
Government of Trinidad & Tobago	GOTT FLR Jan 2016 1.00% below aprl	11.25%	31-Jan-91	31-Jan-16	25.00	7.75	117.06	8.25%
Government of Trinidad & Tobago	GOTT FLR Nov 2016 1.75% below aprl	10.50%	29-Nov-91	29-Nov-16	25.00	8.58	113.37	8.30%
Government of Trinidad & Tobago	GOTT FLR 2011 1.75% below aprl Series C	10.50%	31-Dec-91	31-Dec-11	20.00	3.67	108.47	7.84%
Government of Trinidad & Tobago	GOTT FLR 2016 1.75% below aprl Series D	10.50%	31-Dec-91	31-Dec-16	25.00	8.67	113.45	8.30%
Government of Trinidad & Tobago	GOTT FLR 2021 1.75% below aprl Series E	10.50%	31-Dec-91	31-Dec-21	30.00	13.67	114.51	8.67%
Government of Trinidad & Tobago	GOTT FLR 2017 1.75% below aprl	10.50%	2-Jul-92	7-Feb-17	25.00	8.83	113.38	8.31%
Government of Trinidad & Tobago	GOTT FLR Aug 2017 2.375% below aprl Series B	9.88%	19-Aug-92	19-Aug-17	25.00	9.33	109.78	8.34%
Government of Trinidad & Tobago	GOTT FLR Aug 2022 2.25% below aprl Series C	10.00%	19-Aug-92	19-Aug-22	30.00	14.33	110.35	8.72%
Government of Trinidad & Tobago	GOTT FLR 2012 1% below aprl-Floor 11.50%	11.50%	17-Dec-92	17-Dec-12	20.00	4.67	113.45	8.00%
Government of Trinidad & Tobago	GOTT FLR 2013 2% below aprl-Floor 11.50% Ceiling 15.50%	11.50%	30-Mar-93	30-Mar-13	20.00	4.92	108.21	8.05%
Government of Trinidad & Tobago	GOTT FLR 2013 2% below aprl-Floor-Project Financing II - Parlatuvier Anglican	10.25%	30-Mar-93	30-Mar-13	20.00	4.92	103.78	8.05%
Government of Trinidad & Tobago	GOTT FLR 2018 2.375% below aprl	9.88%	26-Apr-93	25-Apr-18	25.00	10.00	109.91	8.39%
Government of Trinidad & Tobago	GOTT FLR 2013 1% below aprl Ceiling- 15.5% Floor- 11.50%	11.50%	11-Jun-93	11-Jun-13	20.00	5.17	114.27	8.07%
Government of Trinidad & Tobago	GOTT FLR Sep 2013 1% below aprl Floor- 11.5%	11.50%	2-Sep-93	2-Sep-13	20.00	5.42	114.70	8.09%
Government of Trinidad & Tobago	GOTT FLR Nov 2013 1% below aprl Floor- 11.5% Ceiling - 15.50%	11.50%	1-Nov-93	1-Nov-13	20.00	5.58	115.00	8.10%
Government of Trinidad & Tobago	GOTT FLR Nov 2013 2% below aprl Floor- 11%	11.00%	5-Nov-93	5-Nov-13	20.00	5.58	112.80	8.10%
Government of Trinidad & Tobago	GOTT 5th Nov FLR 2013 2% below aprl Floor-11.5% Ceiling - 15.50%	11.50%	5-Nov-93	5-Nov-13	20.00	5.58	115.02	8.10%
Government of Trinidad & Tobago	GOTT FLR 16 Nov 2013 1% below aprl Floor-11.5% Ceiling - 15.50%	11.50%	16-Nov-93	16-Nov-13	20.00	5.58	115.07	8.10%
Government of Trinidad & Tobago	GOTT FLR 29 Nov 2013 1% below aprl Floor-11.5% Ceiling - 15.50%	11.50%	29-Nov-93	29-Nov-13	20.00	5.58	115.13	8.10%
Government of Trinidad & Tobago	GOTT FLR 2 Dec 2013 2% below aprl Floor-11.5% Ceiling - 15.50%	11.50%	2-Dec-93	2-Dec-13	20.00	5.67	115.14	8.10%
Government of Trinidad & Tobago	GOTT FLR Feb 2014 2% below aprl Floor-11%	11.00%	30-Aug-94	28-Feb-14	20.00	5.83	110.41	8.12%
Government of Trinidad & Tobago	GOTT FLR Sep 2014 1% below aprl Floor-11.5%	11.50%	5-Sep-94	5-Sep-14	20.00	6.42	116.45	8.15%

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; mmmr - Median Residential Mortgage Rate

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

Table 2: 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 1 Nov 2014 1% below aplr Floor-11.5%	11.50%	1-Nov-94	1-Nov-14	20.00	6.58	116.70	8.16%
Government of Trinidad & Tobago	GOTT FLR 29 Dec 2014 2% below aplr Floor-11%	11.00%	29-Dec-94	29-Dec-14	20.00	6.67	114.39	8.17%
Government of Trinidad & Tobago	GOTT FLR Series A 2010 4.5% below aplr	7.75%	15-Feb-95	15-Feb-10	15.00	1.83	100.37	7.51%
Government of Trinidad & Tobago	GOTT FLR Series B 2015 4.45% below aplr	7.80%	15-Feb-95	15-Feb-15	20.00	6.83	97.99	8.18%
Government of Trinidad & Tobago	GOTT FLR Series C 2020 4.4% below aplr	7.85%	15-Feb-95	15-Feb-20	25.00	11.83	94.96	8.53%
Government of Trinidad & Tobago	GOTT Jul 2015 FLR 2% below aplr floor 11%	11.00%	28-Jul-95	28-Jul-15	20.00	7.25	115.08	8.21%
Government of Trinidad & Tobago	GOTT 29 Jul 2015 FLR 2% below aplr floor 11%	11.00%	29-Jul-95	29-Jul-15	20.00	7.25	115.08	8.21%
Government of Trinidad & Tobago	GOTT Sep 2015 FLR 2% below aplr floor 11%	11.00%	29-Sep-95	29-Sep-15	20.00	7.42	115.29	8.22%
Government of Trinidad & Tobago	GOTT 2028 FLR 3.2% below aplr - Ministry of Works and Transport Head Office	9.05%	3-Oct-95	3-Oct-28	33.00	20.50	98.80	9.18%
Government of Trinidad & Tobago	GOTT Oct 2015 FLR.2% below aplr- Floor 11%	11.00%	27-Oct-95	27-Oct-15	20.00	7.50	115.36	8.23%
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	7.50	115.39	8.23%
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	7.58	115.37	8.23%
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	7.58	115.44	8.23%
Government of Trinidad & Tobago	GOTT Dec 2015 FLR.2% below aplr- floor 11.00%	11.00%	15-Dec-95	15-Dec-15	20.00	7.67	115.48	8.24%
Government of Trinidad & Tobago	GOTT 2016 FLR 4.45% below aplr	7.80%	18-Apr-96	18-Apr-16	20.00	8.00	97.30	8.26%
Government of Trinidad & Tobago	GOTT 2017 FLR 1.5% below aplr	10.75%	9-Dec-97	9-Dec-17	20.00	9.67	115.57	8.37%
Government of Trinidad & Tobago	GOTT 2022 FLR 1% below aplr	11.25%	9-Dec-97	9-Dec-22	25.00	14.67	120.46	8.74%
Government of Trinidad & Tobago	GOTT 2027 FLR 1% below aplr	11.25%	9-Dec-97	9-Dec-27	30.00	19.67	119.31	9.12%
Government of Trinidad & Tobago	GOTT 2014 FLR 4.5% below aplr- Floor 11.5%	11.50%	30-Apr-99	30-Apr-14	15.00	6.00	115.89	8.13%
Government of Trinidad & Tobago	GOTT NHA 2014 FLR 4.5% below aplr - NHA High Density Housing	7.75%	7-May-99	7-May-14	15.00	6.08	98.15	8.13%

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

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

Table 3: 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 2019 11.50%	11.50%	17-Dec-99	17-Dec-19	20.00	11.67	119.79	8.76%
Airport Authority Trinidad & Tobago	Airport Authority 2020 12.25%	12.25%	4-Dec-00	4-Dec-20	20.00	12.67	125.71	8.83%
Airport Authority Trinidad & Tobago	Airport Authority 2021 9.8%	9.80%	7-Dec-01	7-Dec-21	20.00	13.67	106.95	8.91%
Airport Authority Trinidad & Tobago	Airport Authority 2018 11.5%	11.50%	16-Jul-98	16-Jul-18	20.00	10.25	119.11	8.65%
Airport Authority Trinidad & Tobago	Airport Authority Nov 2018 11.5%	11.50%	30-Nov-98	30-Nov-18	20.00	10.58	119.34	8.68%
Airport Authority Trinidad & Tobago	Airport Authority 2010 12%	12.00%	13-Nov-00	13-Nov-10	10.00	2.58	109.51	7.90%
Airport Authority Trinidad & Tobago	Airport Authority 2015 12.15%	12.15%	20-Nov-00	20-Nov-15	15.00	7.58	120.32	8.48%
Port Authority of Trinidad & Tobago	PATT 2013 12%	12.00%	18-Nov-93	18-May-13	20.00	5.08	114.57	8.44%
Port Authority of Trinidad & Tobago	PATT 2011 11.50%	11.50%	26-Jul-01	26-Jul-11	10.00	3.25	109.57	8.14%
CARONI (1975) Limited	Caroni (1975) Ltd 2012 12%	12.00%	27-Sep-99	27-Sep-12	13.00	4.42	112.53	8.58%
CARONI (1975) Limited	Caroni (1975) Ltd 2015 7.125%	7.13%	28-Mar-03	28-Mar-15	12.00	6.92	91.41	8.80%
CARONI (1975) Limited	Caroni (1975) Ltd 2018 6.25%	6.25%	30-Jul-03	30-Jul-18	15.00	10.25	81.63	9.02%
CARONI (1975) Limited	Caroni (1975) Ltd 2013 5.9%	5.90%	30-Jul-03	30-Jul-13	10.00	5.25	88.30	8.69%
National Maintenance Training & Security Company Limited (MTS)	MTS 2021 10.15% Series 1	10.15%	16-Nov-01	16-Nov-21	20.00	13.58	109.70	8.90%
National Maintenance Training & Security Company Limited (MTS)	MTS 2022 10.25% Series 2	10.25%	16-May-02	16-May-22	20.00	14.08	110.37	8.94%
National Maintenance Training & Security Company Limited (MTS)	MTS 2015 10.25%	10.25%	16-May-02	16-Nov-15	13.00	7.58	109.80	8.48%
National Maintenance Training & Security Company Limited (MTS)	MTS 2017 10.25%	10.25%	16-May-02	16-May-17	15.00	9.08	110.47	8.57%
National Insurance Property Development Co. Ltd	NIPDEC 2017 6.25%	6.25%	27-Oct-05	27-Oct-17	12.00	9.50	84.87	8.60%
National Housing Authority/Housing Development Corporation	NHA/HDC 2025 7.00%	7.00%	23-Aug-05	23-Aug-25	20.00	17.33	81.17	9.19%
National Housing Authority/Housing Development Corporation	NHA/HDC 2030 Dec 7.75%	7.75%	28-Mar-06	12-Dec-30	24.00	22.67	83.42	9.55%
National Housing Authority/Housing Development Corporation	NHA/HDC 2021 8.5%	8.50%	10-Oct-06	10-Oct-21	15.00	13.50	96.91	8.90%
National Housing Authority/Housing Development Corporation	NHA/HDC 2030 7.75%	7.75%	12-Dec-05	12-Dec-30	25.00	22.67	83.12	9.58%
Public Transport Service Corporation	PTSC 2019 12.5%	12.50%	15-Dec-94	15-Dec-19	25.00	11.67	127.01	8.76%
Public Transport Service Corporation	PTSC 2009 11.5%	11.50%	30-Apr-99	30-Apr-09	10.00	1.00	103.95	7.62%
Public Transport Service Corporation	PTSC 2009 11.25%	11.25%	17-May-99	17-May-09	10.00	1.08	103.80	7.65%
Tourism & Industrial Development Company	TIDCO 2027 11.85%	11.85%	2-Apr-02	2-Apr-27	25.00	19.00	122.45	9.31%
Water and Sewerage Authority - Trinidad & Tobago (WASA)	WASA 2019 11.45%	11.45%	7-Oct-99	7-Oct-19	20.00	11.50	119.37	8.75%
Water and Sewerage Authority - Trinidad & Tobago (WASA)	WASA 2020 11.40%	11.40%	13-Apr-00	10-Apr-20	20.00	12.00	119.20	8.78%
Water and Sewerage Authority - Trinidad & Tobago (WASA)	WASA April 2021 13.10%	13.10%	4-Feb-01	4-Apr-21	20.00	13.00	132.10	8.89%
Water and Sewerage Authority - Trinidad & Tobago (WASA)	WASA 2021 11.50%	11.50%	10-Apr-01	10-Apr-21	20.00	13.00	120.14	8.86%

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; mmmr - Median Residential Mortgage Rate

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

Table 3: 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
Water and Sewerage Authority - Trinidad & Tobago (WASA)	WASA June 2021 11.50%	11.50%	6-Jun-01	6-Jun-21	20.00	13.17	120.15	8.87%
Water and Sewerage Authority - Trinidad & Tobago (WASA)	WASA Aug 2021 11.50%	11.50%	3-Aug-01	3-Aug-21	20.00	13.33	120.18	8.88%
Water and Sewerage Authority - Trinidad & Tobago (WASA)	WASA Nov 2021 11.50%	11.50%	21-Nov-01	21-Nov-21	20.00	13.58	120.23	8.91%
Water and Sewerage Authority - Trinidad & Tobago (WASA)	WASA 2013 6.75%	6.75%	14-Mar-03	14-Mar-13	10.00	4.92	93.84	8.29%
Water and Sewerage Authority - Trinidad & Tobago (WASA)	WASA 2008 5.60%	5.60%	14-Aug-03	14-Aug-08	5.00	0.33	100.00	5.60%
Water and Sewerage Authority - Trinidad & Tobago (WASA)	WASA 2019 5.85%	5.85%	13-May-04	13-May-19	15.00	11.08	79.83	8.72%
Water and Sewerage Authority - Trinidad & Tobago (WASA)	WASA 2024 6.175%	6.17%	21-Dec-04	21-Dec-24	20.00	16.67	74.84	9.14%
Water and Sewerage Authority - Trinidad & Tobago (WASA)	WASA 2020 6.35%	6.35%	6-Jun-05	6-Jun-20	15.00	12.17	81.93	8.79%
Water and Sewerage Authority - Trinidad & Tobago (WASA)	WASA Aug 2020 6.35%	6.35%	3-Aug-05	3-Aug-20	15.00	12.33	81.72	8.81%
Water and Sewerage Authority - Trinidad & Tobago (WASA)	WASA Oct 2020 6.35%	6.35%	10-Oct-05	10-Oct-20	15.00	12.50	81.48	8.82%
Ministry of Attorney General	WASA Oct 2016 7.5%	7.50%	20-Jun-06	20-Jun-16	10.00	8.17	94.07	8.51%
First Citizens Bank	First Citizens Bank	7.65%	14-Oct-02	14-Oct-12	10.00	4.50	97.87	8.22%
First Citizens Bank	First Citizens Bank 2013	7.25%	31-Jan-03	31-Jan-13	10.00	4.75	96.00	8.27%

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 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
Port Authority of Trinidad & Tobago	PATT 2013 3.5% below aplr	8.75%	18-May-93	18-May-13	20.00	5.08	101.26	8.44%
Public Transport Service Corporation	PTSC 2009 2.5% below aplr Floor 12.0625%	12.06%	5-Oct-89	5-Oct-09	20.00	1.50	105.92	7.83%
Public Transport Service Corporation	PTSC 2013 3.5% below aplr	8.75%	18-May-93	18-May-13	20.00	5.08	101.26	8.44%
Trinidad & Tobago Electricity Commission	T&TEC 2011 Series C Flr aplr-1.75%	10.50%	28-Mar-91	28-Mar-11	20.00	2.92	106.64	7.96%
Water and Sewerage Authority - Trinidad & Tobago (WASA)	WASA FLR aplr-1.00% Floor 11.5% 2010	11.50%	27-Jul-90	27-Jul-10	20.00	2.25	107.60	7.84%
Water and Sewerage Authority - Trinidad & Tobago (WASA)	WASA FLR Series A aplr-1.50% 2010	10.75%	15-Oct-90	15-Oct-10	20.00	2.50	106.48	7.88%
Water and Sewerage Authority - Trinidad & Tobago (WASA)	WASA FLR Series A aplr-1.50% Nov 2010	10.75%	15-Nov-90	15-Nov-10	20.00	2.58	106.62	7.90%
Water and Sewerage Authority - Trinidad & Tobago (WASA)	WASA FLR SeriesB aplr-1.00% Nov 2015	11.25%	15-Nov-90	15-Nov-15	25.00	7.58	115.33	8.48%
Water and Sewerage Authority - Trinidad & Tobago (WASA)	WASA FLR SeriesA aplr-1.50% Dec 2010	10.75%	14-Dec-90	14-Dec-10	20.00	2.67	106.76	7.91%
Water and Sewerage Authority - Trinidad & Tobago (WASA)	WASA FLR SeriesB aplr-1.00% Dec 2015	11.25%	14-Dec-90	14-Dec-15	25.00	7.67	115.40	8.48%
Water and Sewerage Authority - Trinidad & Tobago (WASA)	WASA FLR aplr-1.00% Floor 11.50% 2011	11.50%	13-Jun-91	13-Jun-11	20.00	3.17	109.69	8.00%
Water and Sewerage Authority - Trinidad & Tobago (WASA)	WASA FLR aplr-1.50% Jun 2011	10.75%	17-Jun-91	8-Jun-11	20.00	3.17	107.65	7.98%
Water and Sewerage Authority - Trinidad & Tobago (WASA)	WASA FLR aplr-1.50% Aug 2011	10.75%	6-Aug-91	6-Aug-11	20.00	3.33	107.85	8.02%
Water and Sewerage Authority - Trinidad & Tobago (WASA)	WASA FLR aplr-1.00% Floor 11.5% 2012	11.50%	30-Oct-92	30-Oct-12	20.00	4.50	112.29	8.22%
Water and Sewerage Authority - Trinidad & Tobago (WASA)	WASA FLR aplr-1.00% Floor 11.5% 2013	11.50%	26-Jan-93	26-Jan-13	20.00	4.75	112.60	8.27%
Water and Sewerage Authority - Trinidad & Tobago (WASA)	WASA FLR aplr-3.50% 2013	8.75%	18-May-93	18-May-13	20.00	5.08	101.78	8.31%
Water and Sewerage Authority - Trinidad & Tobago (WASA)	WASA FLR aplr-3.50% 2021	8.75%	3-Apr-96	21-Nov-21	25.00	13.58	98.79	8.90%
Water and Sewerage Authority - Trinidad & Tobago (WASA)	WASA FLR Series B aplr-1.00% 2015	11.25%	15-Oct-03	15-Oct-15	12.00	7.50	115.25	8.47%

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

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Table 5: 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 Jamaica (US\$)	GOJ FRB 11.75% 2011	11.75%	10-May-01	15-Jul-11	10.00	3.25	103.96	10.20%
Government of Jamaica (US\$)	GOJ FRB 10.625% 2017	10.63%	20-Jun-02	20-Jun-17	15.00	9.17	117.64	7.89%
Government of Jamaica (US\$)	GOJ FRB 9.00% 2015	9.00%	2-Jun-05	2-Jun-15	10.00	7.17	108.21	7.49%
Government of Jamaica (US\$)	GOJ FRB 11.625% 2022	11.63%	19-Dec-01	15-Jan-22	21.00	13.75	130.39	8.05%
Government of Jamaica (US\$)	GOJ FRB 9.25% 2025	9.25%	18-Oct-05	17-Oct-25	20.00	17.50	109.68	8.19%
Government of Jamaica (US\$)	GOJ FRB 8.50% 2036	8.50%	28-Feb-06	28-Feb-36	30.00	27.83	100.14	8.45%
Government of Jamaica (US\$)	GOJ FRB 8.00% 2039	8.00%	15-Mar-07	15-Mar-39	32.00	30.92	93.69	8.58%
Government of Barbados (US\$)	GOB FRB 8.75% 2010	8.75%	23-Jun-00	15-Jun-10	10.00	2.17	110.39	3.82%
Government of Barbados (US\$)	GOB FRB 7.25% 2021	7.25%	10-Dec-01	15-Dec-21	20.00	13.67	112.07	5.94%
Government of Barbados (US\$)	GOB FRB 6.625% 2035	6.63%	5-Dec-05	5-Dec-35	30.00	27.67	102.08	6.46%
Government of Dominica (US\$)	Gov of Dominica FRB 10% 2009	10.00%	31-Dec-99	31-Dec-09	10.00	1.67	99.36	10.37%
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	2.75	99.20	10.81%
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	2.75	107.82	7.10%
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	3.17	98.61	10.99%
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	3.33	98.49	11.04%
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	3.92	92.85	11.28%
Government of St. Kitts & Nevis (TT\$)	Gov of St. Kitts and Nevis 7.50% 2013	7.50%	18-Mar-03	18-Mar-13	10.00	4.92	87.15	11.05%
Government of St. Vincent (EC\$)	Gov of St. Vincent Series A 7.5% 2016	7.50%	17-Aug-06	17-Aug-16	10.00	8.33	87.93	9.72%
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	8.00	120.03	7.17%
Government of St. Lucia (EC\$)	Gov of St. Lucia FRB 7% 2014	7.00%	18-Nov-04	18-Nov-14	10.00	6.58	100.31	6.94%
Government of St. Lucia (EC\$)	Gov of St. Lucia FRB 6.5% 2015	6.50%	17-Oct-05	27-Oct-15	10.00	7.50	96.57	7.09%
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	7.75	96.24	7.14%
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	8.33	101.04	7.23%
Government of St. Lucia (EC\$)	Gov of St. Lucia FRB 7.5% 2017	7.50%	26-Sep-07	26-Sep-17	10.00	9.42	100.61	7.41%
Government of St. Lucia (EC\$)	Gov of St. Lucia FRB 7.5% Oct 2017	7.50%	11-Oct-07	11-Oct-17	10.00	9.50	104.31	7.41%
Government of St. Lucia (EC\$)	Gov of St. Lucia FRB 7.5% Nov 2017	7.50%	21-Nov-07	21-Nov-17	10.00	9.58	104.17	7.43%
Government of St. Lucia (US\$)	Gov of St. Lucia FRB 7.75% 2017	7.75%	10-Oct-07	10-Oct-17	10.00	9.50	93.44	9.43%

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Table 6: 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	2.42	105.86	9.31%
Ansa McAl Limited	Ansa McAL FRB 11.3% 2010	11.30%	31-Dec-95	31-Dec-10	15.00	2.67	105.79	8.87%
Ansa McAl Limited	Ansa McAL FRB 12.625% 2016	12.63%	29-Jun-01	29-Jun-16	15.00	8.17	117.72	9.47%
Associated Brands Limited	Assoc. Brands Ltd FR 16.5% 2023	16.50%	30-Jul-98	30-Jul-23	25.00	15.25	134.29	11.64%
Enron Gas & Oil Trinidad Limited	Enron Gas and Oil Ltd 15% 2022	15.00%	15-Aug-97	15-Sep-22	25.00	14.42	123.61	11.59%
Home Mortgage Bank	HMB Series 13D FR 8.25% 2010	8.25%	31-Dec-90	31-Dec-10	20.00	2.67	97.37	9.35%
Home Mortgage Bank	HMB Series 18D FR 8.875% 2012	8.87%	28-Dec-92	28-Dec-12	20.00	4.67	96.92	9.69%
Home Mortgage Bank	HMB Series 27E FR 7.5% 2010	7.50%	19-Dec-95	19-Dec-10	15.00	2.67	95.62	9.35%
Home Mortgage Bank	HMB Series 30B FR 7.5% 2011	7.50%	27-May-96	27-May-11	15.00	3.08	94.82	9.43%
Home Mortgage Bank	HMB Series 49 FR 8% 2012	8.00%	9-Jan-02	9-Jan-12	10.00	3.75	95.22	9.53%
Home Mortgage Bank	HMB Series 50C FR 8.25% 2008	8.25%	29-Jan-02	5-Apr-08	6.00	0.00	100.00	8.25%
Home Mortgage Bank	HMB Series 52D FR 7.0% 2009	7.00%	12-Aug-02	12-Sep-09	7.00	1.42	97.30	9.03%
Home Mortgage Bank	HMB Series 53RD FR 6.85% 2011	6.85%	18-Nov-02	12-Sep-11	9.00	3.42	93.01	9.26%
Home Mortgage Bank	HMB Series 56A FR 6.95% 2018	6.95%	9-Jul-03	9-Jul-18	15.00	10.25	80.21	10.09%
Home Mortgage Bank	HMB Series 59A FR 6.25% 2010	6.25%	5-Dec-03	5-Dec-10	7.00	2.67	92.80	9.35%
Home Mortgage Bank	HMB Series 59B FR 6.5% 2013	6.50%	5-Dec-03	5-Dec-13	10.00	5.67	85.92	9.79%
Home Mortgage Bank	HMB Series 60A FR 5.75% 2009	5.75%	28-Jul-04	15-Jun-09	5.00	1.17	97.37	8.07%
Home Mortgage Bank	HMB Series 60B FR 6.3% 2011	6.30%	28-Jul-04	12-Sep-11	7.00	3.42	91.10	9.38%
Guardian Holdings Limited	GHL FR 6.3% 2008	6.30%	8-Dec-03	8-Dec-08	5.00	0.67	98.15	9.12%
TCL Leasing Limited	TCL FR Callable 16.5%- First Call 28th Jun 2009	16.50%	1-Jul-99	28-Jun-09	10.00	1.17	104.83	12.14%
Trinidad Cement Limited	TCL FR 6.87% 2014	6.87%	25-Aug-04	25-Aug-14	10.00	6.33	84.16	10.31%
Trinidad & Tobago Mortgage & Finance	T&T Mortgage Fin. FR 7.125% 2019	7.13%	2-Nov-94	2-Nov-19	25.00	11.58	79.45	10.18%

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Table 7: 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	9.40%	31-Dec-95	31-Dec-10	15.00	2.67	101.25	8.87%
CL Financial Limited	CL Financial FLR aprl-2% 2012	10.25%	15-Jun-97	15-Jun-12	15.00	4.17	98.17	10.79%
Development Finance Limited	Dev. Fin. Ltd Class 'B' aprl-2% 2010	10.25%	15-Nov-95	15-Nov-10	15.00	2.58	102.06	9.34%
Development Finance Limited	Dev. Fin. Ltd Class 'A' Series 3 aprl-6.3125% 2008	5.94%	22-Dec-95	15-Nov-08	13.00	0.58	99.27	7.14%
Development Finance Limited	Dev. Fin. Ltd Class 'A' Series 4 aprl-6.1875% 2009	6.06%	22-Dec-95	15-Nov-09	14.00	1.58	96.46	8.44%
Development Finance Limited	Dev. Fin. Ltd Class 'A' Series 5 aprl-6.0625% 2010	6.19%	22-Dec-95	15-Nov-10	15.00	2.58	93.78	8.89%
Development Finance Limited	Dev. Fin. Ltd Class 'A' Series 7 aprl-5.375% 2008	6.88%	1-Jul-96	1-Jul-08	12.00	0.25	100.00	6.88%
Development Finance Limited	Dev. Fin. Ltd Class 'A' Series 8 aprl-5.375% 2009	6.88%	1-Jul-96	1-Jul-09	13.00	1.25	97.40	9.11%
Development Finance Limited	Dev. Fin. Ltd Class 'A' Series 9 aprl-5.375% 2010	6.88%	1-Jul-96	1-Jul-10	14.00	2.25	95.21	9.27%
Development Finance Limited	Dev. Fin. Ltd Class 'A' Series 10 aprl-5.375% 2011	6.88%	1-Jul-96	1-Jul-11	15.00	3.25	92.93	9.44%
Development Finance Limited	Dev. Fin. Ltd Class 'A' FLR aprl-6.75% 2017	5.50%	2-Jul-97	2-Jul-17	20.00	9.25	73.17	10.01%
Development Finance Limited	Dev. Fin. Ltd Class 'B' FLR aprl-6.15% 2030	6.10%	28-Jul-00	28-Jul-30	30.00	22.25	59.62	10.98%
Development Finance Limited	Dev. Fin. Ltd Class 'C' FLR aprl-5% 2030	7.25%	28-Jul-00	28-Jul-30	30.00	22.25	69.12	10.98%
First Citizens Bank	First Citizens Bank Series B 2010 FLR aprl-4% Floor 11.5% Ceiling - 13.25%	11.50%	14-Apr-00	14-Apr-10	10.00	2.00	106.85	7.79%
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	7.00	116.01	8.43%
Home Mortgage Bank	HMB Series 6D- Tax Free 2.50% above 50% mrmr	6.50%	28-Jul-88	28-Jul-13	25.00	5.25	86.68	9.76%
Home Mortgage Bank	HMB Series 23C- Taxable 3.375% above 50% mrmr	7.37%	15-Nov-94	15-Nov-09	15.00	1.58	97.34	9.17%
Home Mortgage Bank	HMB Series 28B- Tax Free 3.25% above 50% mrmr	7.25%	21-Dec-95	21-Dec-10	15.00	2.67	95.03	9.35%
Home Mortgage Bank	HMB Series 28C- Tax Free 3.25% above 50% mrmr	7.25%	21-Dec-95	21-Dec-15	20.00	7.67	85.82	9.92%
Home Mortgage Bank	HMB Series 37B Tax Free 2.00% above 50% mrmr	6.00%	15-Jun-99	15-Jun-09	10.00	1.17	96.52	9.10%
Home Mortgage Bank	HMB Series 41 Tax Free 2% above 50% mrmr	6.00%	17-Dec-99	17-Dec-13	14.00	5.67	83.70	9.79%
Home Mortgage Bank	HMB Series 44D Tax Free 3% above 50% mrmr	7.00%	17-Nov-00	17-Nov-09	9.00	1.58	96.77	9.17%
Home Mortgage Bank	HMB Series 46C Tax Free 1.25% above 50% mrmr	5.25%	28-Jun-01	22-Sep-08	7.00	0.42	100.00	5.25%
Home Mortgage Bank	HMB Series 46D Tax Free 1.75% above 50% mrmr	5.75%	28-Jun-01	27-May-11	10.00	3.08	91.27	8.98%
Home Mortgage Bank	HMB Series 47C Tax Free 1.00% above 50% mrmr	5.00%	12-Sep-01	22-Sep-08	7.00	0.42	100.00	5.00%
Home Mortgage Bank	HMB Series 47D Tax Free 1.50% above 50% mrmr	5.50%	12-Sep-01	12-Sep-11	10.00	3.42	88.53	9.48%
Home Mortgage Bank	HMB Series 50B Tax Free 1.00% above 50% mrmr	5.00%	29-Jan-02	5-Apr-08	6.00	0.00	100.00	5.00%
Home Mortgage Bank	HMB Series 50C Taxable 1.75% above 50% mrmr	5.75%	29-Jan-02	5-Apr-08	6.00	0.00	100.00	5.75%
Home Mortgage Bank	HMB Series 50D Taxable 2.00% above 50% mrmr	6.00%	29-Jan-02	5-Apr-08	6.00	0.00	100.00	6.00%
Home Mortgage Bank	HMB Series 50E Tax Free 1.25% above 50% mrmr	5.25%	29-Jan-02	5-Apr-12	10.00	4.00	86.41	9.39%
Home Mortgage Bank	HMB Series 50G Taxable 0.65% above 50% mrmr	4.65%	29-Jan-02	5-Apr-08	6.00	0.00	100.00	4.65%
PLIPDECO	PLIPDECO aprl-1% 2016	11.25%	30-May-94	30-May-16	22.00	8.08	107.17	9.94%
Republic Bank Limited	RBL Series C (SC) FLR aprl-5.15% 2009	7.10%	10-Mar-99	10-Mar-09	10.00	0.92	98.24	9.09%
Republic Bank Limited	RBL SD FLR aprl-5.50% Floor 11% Ceiling 13.25%	11.00%	10-Mar-99	10-Mar-09	10.00	0.92	101.68	9.09%
Republic Bank Limited	RBL SE FLR aprl-5.00%	7.25%	10-Mar-99	10-Mar-09	10.00	0.92	98.37	9.09%
Republic Bank Limited	RBL SF FLR aprl-4.85%	7.40%	10-Mar-99	10-Mar-14	15.00	5.92	89.36	9.80%
Republic Bank Limited	RBL SG FLR aprl-4.75%	7.50%	10-Mar-99	10-Mar-19	20.00	10.92	82.79	10.14%
Republic Bank Limited	RBL SI FLR aprl-5.70% Floor 10.80% Ceiling 13.1%	10.80%	10-Mar-99	10-Mar-09	10.00	0.92	101.50	9.09%
Trinidad & Tobago Mortgage & Finance	Mortgage & Fin. Co. T&T 6.375% below mrmr 2019	1.63%	2-Nov-94	2-Nov-19	25.00	11.58	42.54	10.18%
Trinidad & Tobago Mortgage & Finance	Mortgage & Fin. Co. T&T 6.5% below mrmr 2020	1.50%	6-Sep-95	6-Sep-20	25.00	12.42	39.29	10.25%
Taurus Limited	Taurus Ltd aprl-4.5% 2012	7.75%	25-Aug-97	25-Aug-12	15.00	4.33	93.35	9.63%
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	11.58	103.65	9.47%

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

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

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

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

Table 8: 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 8.5% 2008	8.50%	27-Sep-93	30-Nov-08	15.00	0.58	101.68	4.95%
Government of Barbados	GOB Debentures 8.5% Nov 2009	8.50%	27-Sep-93	30-Nov-09	16.00	1.58	104.38	5.39%
Government of Barbados	GOB Debentures 8.5% Oct 2009	8.50%	22-Nov-93	31-Oct-09	16.00	1.50	103.40	5.37%
Government of Barbados	GOB Debentures 7% 2011	7.00%	1-Mar-94	31-Oct-11	17.00	3.50	103.43	5.87%
Government of Barbados	GOB Debentures 7.5% 2013	7.50%	1-Mar-94	31-Oct-13	19.00	5.50	105.05	6.38%
Government of Barbados	GOB Debentures 8.5% 2015	8.50%	28-Apr-94	31-Oct-15	21.00	7.50	109.40	6.88%
Government of Barbados	GOB Debentures 8.75% 2017	8.75%	26-May-94	31-Oct-17	23.00	9.50	108.92	7.39%
Government of Barbados	GOB Debentures 9.00% 2018	9.00%	27-Jun-94	31-Oct-18	24.00	10.50	110.01	7.57%
Government of Barbados	GOB Debentures 8.5% Nov 2016	8.50%	3-Oct-95	30-Nov-16	21.00	8.58	108.43	7.16%
Government of Barbados	GOB Debentures 8.5% Dec 2008	8.50%	3-Jun-96	31-Dec-08	12.00	0.67	102.25	5.01%
Government of Barbados	GOB Debentures 8.5% Sep 2008	8.50%	26-Jun-96	30-Sep-08	12.00	0.42	100.00	8.50%
Government of Barbados	GOB Debentures 8.5% Dec 2009	8.50%	18-Nov-96	31-Dec-09	13.00	1.67	104.74	5.41%
Government of Barbados	GOB Debentures 8.25% Dec 2008	8.25%	15-Jan-97	31-Dec-08	11.00	0.67	100.89	5.01%
Government of Barbados	GOB Debentures 8% Sep 2008	8.00%	24-Mar-97	30-Sep-08	11.00	0.42	100.00	8.00%
Government of Barbados	GOB Debentures 7.75% 2016	7.75%	26-May-97	30-Sep-16	19.00	8.42	103.85	7.11%
Government of Barbados	GOB Debentures 7% Dec 2009	7.00%	30-Jun-97	31-Dec-09	12.00	1.67	102.61	5.41%
Government of Barbados	GOB Debentures 7.25% 2009	7.25%	25-May-98	30-Sep-09	11.00	1.42	102.07	5.35%
Government of Barbados	GOB Debentures 7.5% 2010	7.50%	24-Aug-98	31-Dec-10	12.00	2.67	104.05	5.66%
Government of Barbados	GOB Debentures 7.5% 2009	7.50%	15-Dec-98	30-Sep-09	11.00	1.42	102.46	5.35%
Government of Barbados	GOB Debentures 7.5% Dec 2012	7.50%	1-Mar-99	31-Dec-12	13.00	4.67	105.06	6.17%
Government of Barbados	GOB T-Note 7% Sep 2008	7.00%	1-Jul-99	30-Sep-08	9.00	0.42	100.00	7.00%
Government of Barbados	GOB Debentures 8% Dec 2012	8.00%	1-Sep-99	31-Dec-12	13.00	4.67	106.96	6.17%
Government of Barbados	GOB Debentures 7.75% 2010	7.75%	22-Nov-99	30-Sep-10	11.00	2.42	104.27	5.60%
Government of Barbados	GOB Debentures 8% Dec 2011	8.00%	15-Dec-99	31-Dec-11	12.00	3.67	106.82	5.91%
Government of Barbados	GOB Debentures 8% Sept 2011	8.00%	3-Jan-00	30-Sep-11	11.00	3.42	106.26	5.85%
Government of Barbados	GOB T-Note 7.5% Dec 2009	7.50%	3-Apr-00	31-Dec-09	9.00	1.67	102.97	5.41%
Government of Barbados	GOB Debentures 7.5% Sep 2010	7.50%	7-Jun-00	30-Sep-10	10.00	2.42	103.84	5.60%
Government of Barbados	GOB Debentures 7.5% 30 Sep 2010	7.50%	25-Sep-00	30-Sep-10	10.00	2.42	104.34	5.60%
Government of Barbados	GOB T-Note 7% Nov 2008	7.00%	1-Feb-01	30-Nov-08	7.00	0.58	100.65	4.95%

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; mmmr - Median Residential Mortgage Rate

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

Table 8: 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	GOB T-Note 6.5% Dec 2008	6.50%	26-Mar-01	31-Dec-08	7.00	0.67	100.69	5.01%
Government of Barbados	GOB Debentures 6.5% Dec 2011	6.50%	2-Jul-01	31-Dec-11	10.00	3.67	101.88	5.91%
Government of Barbados	GOB Debentures 6% 2013	6.00%	3-Sep-01	31-Dec-13	12.00	5.67	98.09	6.42%
Government of Barbados	GOB T-Note 6% 2012	6.00%	22-Apr-02	30-Apr-12	10.00	4.00	99.98	6.00%
Government of Barbados	GOB Debentures 6.5% 2015	6.50%	1-Jul-02	31-Dec-15	13.00	7.67	97.58	6.92%
Government of Barbados	GOB Debentures 6.5% 30 Sept 2015	6.50%	1-Aug-02	30-Sep-15	13.00	7.42	97.93	6.86%
Government of Barbados	GOB Debentures 6.75% Dec 2016	6.75%	12-Aug-02	31-Dec-16	14.00	8.67	97.32	7.18%
Government of Barbados	GOB Debentures 7.00% 2017	7.00%	19-Aug-02	31-Dec-17	15.00	9.67	97.12	7.43%
Government of Barbados	GOB T-Note 5.5% Nov 2009	5.50%	1-Oct-02	30-Nov-09	7.00	1.58	100.15	5.39%
Government of Barbados	GOB Debentures 6.25% 2022	6.25%	25-Oct-02	31-Oct-22	20.00	14.50	86.14	7.86%
Government of Barbados	GOB T-Note 5.625% 2012	5.63%	2-Dec-02	30-Nov-12	10.00	4.58	98.08	6.15%
Government of Barbados	GOB Debentures 5.875% Dec 2018	5.88%	16-Dec-02	31-Dec-18	16.00	10.67	87.53	7.59%
Government of Barbados	GOB T-Note 6.0% 2020	6.00%	30-Apr-03	31-Oct-20	17.00	12.50	85.93	7.77%
Government of Barbados	GOB T-Note 5% 2010	5.00%	2-May-03	3-Oct-10	7.00	2.50	98.82	5.60%
Government of Barbados	GOB Debentures 5.25% 2013	5.25%	15-Aug-03	31-Dec-13	10.00	5.67	94.74	6.42%
Government of Barbados	GOB Debentures 5.875% 2018	5.88%	1-Oct-03	30-Nov-18	15.00	10.58	87.78	7.58%
Government of Barbados	GOB Debentures 4.25% 2013	4.25%	1-Sep-04	30-Nov-13	9.00	5.58	90.28	6.40%
Government of Barbados	GOB Debentures 5% 2011	5.00%	14-Feb-05	31-Mar-11	6.00	2.92	98.10	5.72%
Government of Barbados	BBD Water Authority 6% 2030	6.00%	31-Mar-05	31-Mar-30	25.00	21.92	74.93	8.18%
Government of Barbados	GOB Debentures 7.25% 2025	7.25%	30-Jun-05	1-Jul-25	20.00	17.25	93.22	7.98%
Government of Barbados	GOB Debentures 7% 2017	7.00%	30-Sep-05	30-Sep-17	12.00	9.42	97.54	7.36%
Government of Barbados	GOB T-Note 7.25% 2014	7.25%	28-Nov-05	20-Nov-14	9.00	6.58	103.21	6.64%
Government of Barbados	GOB Debentures 7.75% 2025	7.75%	28-Dec-05	28-Dec-25	20.00	17.67	97.63	8.00%
Government of Barbados	GOB Debentures 7.875% 2015	7.88%	1-Oct-07	30-Sep-15	8.00	7.42	109.81	6.86%
Government of Barbados	GOB T-Note 7.5% Dec 2017	7.50%	3-Dec-07	3-Dec-17	10.00	9.67	104.34	7.41%
Government of Barbados	BBD Tourism Authority 4.75% 2018	4.75%	1-Oct-03	30-Nov-18	15.00	10.58	79.73	7.58%

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 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	2.42	98.88	15.59%
Government of Jamaica	GOJ 15% 2010 AC	15.00%	10-May-00	10-May-10	10.00	2.08	99.00	15.52%
Government of Jamaica	GOJ 15% 2010 AB	15.00%	19-Sep-00	21-Sep-10	10.00	2.42	98.76	15.60%
Government of Jamaica	GOJ 15% 2011 AA	15.00%	22-Mar-01	22-Mar-11	10.00	2.92	98.34	15.70%
Government of Jamaica	GOJ 15% 2011B	15.00%	1-Apr-01	15-Jul-11	10.00	3.25	98.15	15.78%
Government of Jamaica	GOJ 15% 2013	15.00%	1-Apr-01	31-Jul-13	12.00	5.25	95.62	16.30%
Government of Jamaica	GOJ 15% 2014	15.00%	1-Apr-01	31-Jul-14	13.00	6.25	94.48	16.47%
Government of Jamaica	GOJ 15% 2016	15.00%	1-Apr-01	31-Jul-16	15.00	8.25	92.19	16.80%
Government of Jamaica	GOJ 15% 2021	15.00%	1-Apr-01	15-Nov-21	20.00	13.58	87.77	17.37%
Government of Jamaica	GOJ 14% 2021A	14.00%	1-Apr-01	30-Jun-21	20.00	13.17	82.93	17.34%
Government of Jamaica	GOJ 14.75% 2011 AB	14.75%	5-Apr-01	5-Apr-11	10.00	3.00	97.73	15.70%
Government of Jamaica	GOJ 15.5% 2008AB	15.50%	5-Apr-01	5-Apr-08	7.00	0.00	100.00	15.50%
Government of Jamaica	GOJ 15.5% 2008AC	15.50%	26-Apr-01	26-Apr-08	7.00	0.00	100.00	15.50%
Government of Jamaica	GOJ 14.50% 2013AA	14.50%	26-Apr-01	26-Apr-13	12.00	5.00	94.01	16.26%
Government of Jamaica	GOJ 14.5% 2013 AB	14.50%	17-May-01	17-May-13	12.00	5.08	93.92	16.26%
Government of Jamaica	GOJ 15.25% 2008 AD	15.25%	17-May-01	17-May-08	7.00	0.08	100.00	15.25%
Government of Jamaica	GOJ 14.75% 2008 AE	14.75%	31-May-01	31-May-08	7.00	0.08	100.00	14.75%
Government of Jamaica	GOJ 14.25% May 2013 AC	14.25%	31-May-01	31-May-13	12.00	5.08	93.05	16.27%
Government of Jamaica	GOJ 14.375% 2011 AC	14.38%	7-Jun-01	7-Jun-11	10.00	3.17	96.55	15.75%
Government of Jamaica	GOJ 14.5% 2008 AF	14.50%	7-Jun-01	7-Jun-08	7.00	0.17	100.00	14.50%
Government of Jamaica	GOJ 14.25% 2008 AG	14.25%	21-Jun-01	21-Jun-08	7.00	0.17	100.00	14.25%
Government of Jamaica	GOJ 14% 2013 AD	14.00%	21-Jun-01	21-Jun-13	12.00	5.17	92.07	16.28%
Government of Jamaica	GOJ 14% 2013 AE	14.00%	5-Jul-01	5-Jul-13	12.00	5.25	92.01	16.29%
Government of Jamaica	GOJ 14.375% 2011AD	14.38%	19-Jul-01	19-Jul-11	10.00	3.25	96.38	15.78%
Government of Jamaica	GOJ 14.5% 2008 AH	14.50%	19-Jul-01	19-Jul-08	7.00	0.25	100.00	14.50%
Government of Jamaica	GOJ 15% 2008	15.00%	16-Aug-01	15-Aug-08	7.00	0.33	100.00	15.00%
Government of Jamaica	GOJ 15% 2011	15.00%	16-Aug-01	15-Aug-11	10.00	3.33	97.87	15.80%
Government of Jamaica	GOJ 15.75% 2011	15.75%	24-Aug-01	24-Aug-11	10.00	3.33	99.76	15.81%
Government of Jamaica	GOJ 16% 2013	16.00%	24-Aug-01	24-Aug-13	12.00	5.33	98.82	16.31%
Government of Jamaica	GOJ 14.5% 2008AJ	14.50%	18-Sep-01	18-Sep-08	7.00	0.42	100.00	14.50%
Government of Jamaica	GOJ 15.875% 2012	15.88%	3-Oct-01	3-Oct-12	11.00	4.50	99.23	16.11%
Government of Jamaica	GOJ 16% 2009	16.00%	1-Mar-02	1-Mar-09	7.00	0.92	100.73	15.02%
Government of Jamaica	GOJ 15.125% 2012AA	15.13%	8-Mar-02	8-Mar-12	10.00	3.92	97.58	15.95%

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; mmmr - Median Residential Mortgage Rate

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

Table 9: 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 15.5% 2009AA	15.50%	8-Mar-02	8-Mar-09	7.00	0.92	100.31	15.05%
Government of Jamaica	GOJ 15% 2009AB	15.00%	21-Mar-02	21-Mar-09	7.00	0.92	99.86	15.10%
Government of Jamaica	GOJ 14.75% 2014 AA	14.75%	21-Mar-02	21-Mar-14	12.00	5.92	93.78	16.41%
Government of Jamaica	GOJ 14.875% 2009AC	14.87%	19-Apr-02	19-Apr-09	7.00	1.00	99.62	15.21%
Government of Jamaica	GOJ 14.625% 2014AB	14.62%	19-Apr-02	19-Apr-14	12.00	6.00	93.20	16.42%
Government of Jamaica	GOJ 14.375% 2014 AC	14.38%	3-May-02	3-May-14	12.00	6.08	92.20	16.43%
Government of Jamaica	GOJ 16% 2017	16.00%	17-May-02	17-May-17	15.00	9.08	95.63	16.93%
Government of Jamaica	GOJ 16.25% 2022	16.25%	22-May-02	22-May-22	20.00	14.08	93.86	17.41%
Government of Jamaica	GOJ 16.25% 2027	16.25%	22-May-02	22-May-27	25.00	19.08	91.57	17.79%
Government of Jamaica	GOJ 14.375% 2014 AD	14.38%	30-May-02	30-May-14	12.00	6.08	92.11	16.44%
Government of Jamaica	GOJ 14.25% May 2009 AD	14.25%	30-May-02	30-May-09	7.00	1.08	98.91	15.25%
Government of Jamaica	GOJ 16.15% 2022	16.15%	12-Jun-02	12-Jun-22	20.00	14.17	93.30	17.41%
Government of Jamaica	GOJ 16% 2022	16.00%	13-Jun-02	13-Jun-22	20.00	14.17	92.52	17.41%
Government of Jamaica	GOJ 16.5% 2027	16.50%	14-Jun-02	14-Jun-27	25.00	19.17	92.88	17.79%
Government of Jamaica	GOJ 16.25% 2027 A	16.25%	18-Jun-02	18-Jun-27	25.00	19.17	91.52	17.79%
Government of Jamaica	GOJ 16.15% 2022 A	16.15%	21-Jun-02	21-Jun-22	20.00	14.17	93.29	17.41%
Government of Jamaica	GOJ 15.80% 2017	15.80%	26-Jun-02	26-Jun-17	15.00	9.17	94.59	16.95%
Government of Jamaica	GOJ 14.375% 2014 AE	14.38%	28-Jun-02	28-Jun-14	12.00	6.17	91.96	16.45%
Government of Jamaica	GOJ 14.25% 2009 AE	14.25%	28-Jun-02	28-Jun-09	7.00	1.17	98.78	15.27%
Government of Jamaica	GOJ 14.5% 2017 AA	14.50%	28-Jun-02	28-Jun-17	15.00	9.17	88.63	16.95%
Government of Jamaica	GOJ 15.69% 2009	15.69%	30-Jun-02	30-Jun-09	7.00	1.17	100.39	15.27%
Government of Jamaica	GOJ 16.25% Jul 2032	16.25%	26-Jul-02	26-Jul-32	30.00	24.25	89.35	18.19%
Government of Jamaica	GOJ 14.5% 2017 AB	14.50%	2-Aug-02	2-Aug-17	15.00	9.33	88.52	16.97%
Government of Jamaica	GOJ 14.25% 2009 AF	14.25%	2-Aug-02	2-Aug-09	7.00	1.33	98.67	15.30%
Government of Jamaica	GOJ 16.125% 2032	16.13%	21-Aug-02	21-Aug-32	30.00	24.33	88.67	18.20%
Government of Jamaica	GOJ 15.75% 2019	15.75%	22-Aug-02	22-Aug-19	17.00	11.33	92.78	17.19%
Government of Jamaica	GOJ 16.25% 2032	16.25%	26-Aug-02	26-Aug-32	30.00	24.33	89.34	18.20%
Government of Jamaica	GOJ 14.375% 2014AF	14.38%	6-Sep-02	6-Sep-14	12.00	6.42	91.74	16.49%
Government of Jamaica	GOJ 15% 2032 AB	15.00%	6-Sep-02	6-Sep-32	30.00	24.42	82.58	18.20%
Government of Jamaica	GOJ 14.375% 2014AG	14.38%	13-Sep-02	13-Sep-14	12.00	6.42	91.72	16.49%
Government of Jamaica	GOJ 14.25% 2009AH	14.25%	13-Sep-02	13-Sep-09	7.00	1.42	98.57	15.33%
Government of Jamaica	GOJ 14.125% 2008AK	14.25%	30-Sep-02	30-Sep-08	6.00	0.42	100.00	14.25%
Government of Jamaica	GOJ 14.375% 2012 AB	14.38%	15-Nov-02	15-Nov-12	10.00	4.58	94.31	16.14%

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; mmmr - Median Residential Mortgage Rate

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

Table 9: 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% 2012 AC	14.38%	29-Nov-02	29-Nov-12	10.00	4.58	94.24	16.15%
Government of Jamaica	GOJ 16% Dec 2032	16.00%	6-Dec-02	6-Dec-32	30.00	24.67	87.85	18.22%
Government of Jamaica	GOJ 16.5% 2009	16.50%	20-Dec-02	20-Dec-09	7.00	1.67	101.47	15.41%
Government of Jamaica	GOJ 16.15% 2035	16.15%	19-Dec-05	19-Dec-35	30.00	27.67	87.48	18.45%
Government of Jamaica	GOJ 13.75% 2010AF(2)	13.75%	31-Mar-06	31-Mar-10	4.00	1.92	90.21	15.50%
Government of Jamaica	GOJ 14% 2015AB	14.00%	29-May-06	29-May-15	9.00	7.08	89.20	16.61%
Government of Jamaica	GOJ 13.25% 2011AF	13.25%	29-May-06	31-May-11	5.00	3.08	93.87	15.74%
Government of Jamaica	GOJ 14% 2017AC	14.00%	14-Jun-06	16-Jun-17	11.00	9.17	86.39	16.95%
Government of Jamaica	GOJ 14% 2014AC	14.00%	14-Jun-06	16-Jun-17	11.00	9.17	86.39	16.95%
Government of Jamaica	GOJ 15.45% 2036	15.45%	2-Aug-06	1-Aug-36	30.00	28.33	83.50	18.50%
Government of Jamaica	GOJ 13.25% 2014AH	13.25%	29-Sep-06	29-Sep-14	8.00	6.42	87.30	16.50%
Government of Jamaica	GOJ 13.5% 2020AA	13.50%	29-Sep-06	29-Sep-20	14.00	12.42	80.86	17.28%
Government of Jamaica	GOJ 13.575% 2021AA	13.58%	13-Oct-06	13-Oct-21	15.00	13.50	80.43	17.36%
Government of Jamaica	GOJ 13.375% 2016AA	13.38%	13-Oct-06	13-Oct-16	10.00	8.50	84.57	16.83%
Government of Jamaica	GOJ 13.75% 2010AF	13.75%	13-Oct-06	13-Oct-21	15.00	13.50	81.33	17.36%
Government of Jamaica	GOJ 13.575% 2026AA	13.58%	15-Dec-06	15-Dec-26	20.00	18.67	77.32	17.76%

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

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

Table 10: 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 1999/2008 (L-V)	16.22%	22-Jan-99	30-Dec-08	9.00	0.67	100.86	14.76%
Government of Jamaica	GOJ FLR 2009	14.22%	15-Jul-99	15-Jul-09	10.00	1.25	98.69	15.28%
Government of Jamaica	GOJ FLR 2008	17.09%	1-Aug-99	1-Aug-08	9.00	0.33	100.00	17.09%
Government of Jamaica	GOJ FLR 2009B	17.09%	1-Aug-99	1-Aug-09	10.00	1.33	101.98	15.30%
Government of Jamaica	GOJ FLR 2009C	14.15%	1-Sep-99	1-Sep-09	10.00	1.42	98.48	15.32%
Government of Jamaica	GOJ FLR 2009A	14.22%	31-Oct-99	15-Jul-09	10.00	1.25	98.94	15.28%
Government of Jamaica	GOJ FLR 2010	17.09%	1-Apr-00	1-Apr-10	10.00	2.00	102.61	15.50%
Government of Jamaica	GOJ FLR 2010/2011	16.47%	1-Jun-00	15-Jul-10	10.00	2.25	101.51	15.56%
Government of Jamaica	GOJ FLR 2010/2011A	14.22%	15-Mar-01	15-Mar-11	10.00	2.92	96.56	15.69%
Government of Jamaica	GOJ FLR 2015/2016	11.65%	15-Mar-01	15-Mar-16	15.00	7.92	78.02	16.74%
Government of Jamaica	GOJ FLR 2012/2013	11.65%	15-Mar-01	15-Mar-13	12.00	4.92	84.76	16.23%
Government of Jamaica	GOJ FLR 2013/2014	14.22%	1-Apr-01	31-Dec-14	13.00	6.67	91.78	16.54%
Government of Jamaica	GOJ FLR 2013/2015 Tr.A	15.72%	1-Apr-01	20-Aug-13	12.00	5.33	97.99	16.31%
Government of Jamaica	GOJ FLR 2013/2015 Tr.B	15.72%	1-Apr-01	20-Feb-14	13.00	5.83	97.57	16.39%
Government of Jamaica	GOJ FLR 2013/2015 Tr.C	15.72%	1-Apr-01	20-Aug-14	13.00	6.33	97.13	16.48%
Government of Jamaica	GOJ FLR 2013/2015 Tr.D	15.72%	1-Apr-01	20-Feb-15	14.00	6.83	96.67	16.56%
Government of Jamaica	GOJ FLR 2013/2015 Tr.E	15.72%	1-Apr-01	20-Aug-15	14.00	7.33	96.21	16.65%
Government of Jamaica	GOJ FLR 2014/2016 Tr.A	15.72%	1-Apr-01	22-Jun-14	13.00	6.17	97.23	16.45%
Government of Jamaica	GOJ FLR 2014/2016 Tr.B	15.72%	1-Apr-01	22-Jun-15	14.00	7.17	96.31	16.62%
Government of Jamaica	GOJ FLR 2014/2016 Tr.C	15.72%	1-Apr-01	22-Jun-16	15.00	8.17	95.37	16.78%
Government of Jamaica	GOJ FLR 2018/2021 Tr.A	13.94%	1-Apr-01	30-Apr-18	17.00	10.00	85.09	17.09%
Government of Jamaica	GOJ FLR 2018/2021 Tr.B	13.94%	1-Apr-01	30-Apr-19	18.00	11.00	84.21	17.17%
Government of Jamaica	GOJ FLR 2018/2021 Tr.C	13.94%	1-Apr-01	30-Apr-20	19.00	12.00	83.43	17.24%
Government of Jamaica	GOJ FLR 2001/2008 Tr.D	11.44%	1-Apr-01	31-Aug-08	7.00	0.33	100.00	11.44%
Government of Jamaica	GOJ 2018/2021 Tr.D	13.50%	1-Apr-01	30-Apr-21	20.00	13.00	82.90	17.32%
Government of Jamaica	GOJ 2019/2022 Tr.A	13.15%	1-Apr-01	21-Sep-19	18.00	11.42	80.25	17.20%
Government of Jamaica	GOJ 2019/2022 Tr.B	13.15%	1-Apr-01	21-Sep-20	19.00	12.42	79.35	17.27%
Government of Jamaica	GOJ 2019/2022 Tr.C	13.15%	1-Apr-01	21-Sep-21	20.00	13.42	78.52	17.35%
Government of Jamaica	GOJ 2019/2022 Tr.D	13.15%	1-Apr-01	21-Sep-22	21.00	14.42	77.75	17.43%
Government of Jamaica	GOJ 2008-2016 Tr. A	16.22%	1-Apr-01	16-Dec-08	7.00	0.67	100.67	14.70%
Government of Jamaica	GOJ 2008-2016 Tr.B	16.22%	1-Apr-01	16-Dec-09	8.00	1.67	101.00	15.41%
Government of Jamaica	GOJ 2008-2016 Tr.C	16.22%	1-Apr-01	16-Dec-10	9.00	2.67	101.11	15.64%
Government of Jamaica	GOJ 2008-2016 Tr.D	16.22%	1-Apr-01	16-Dec-12	11.00	4.67	100.14	16.16%
Government of Jamaica	GOJ 2008-2016 Tr.E	16.22%	1-Apr-01	16-Dec-13	12.00	5.67	99.44	16.36%
Government of Jamaica	GOJ 2008-2016 Tr.F	16.22%	1-Apr-01	16-Dec-14	13.00	6.67	98.73	16.53%

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; mmmr - Median Residential Mortgage Rate

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

Table 10: 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 2008-2016 Tr.G	16.22%	1-Apr-01	16-Dec-15	14.00	7.67	97.95	16.70%
Government of Jamaica	GOJ 2008-2016 Tr.H	16.22%	1-Apr-01	16-Dec-16	15.00	8.67	97.10	16.86%
Government of Jamaica	GOJ FLR 2010/2011B	16.22%	5-Oct-01	5-Oct-11	10.00	3.50	100.95	15.84%
Government of Jamaica	GOJ FLR 2012/2013A	15.22%	29-Nov-01	29-Nov-12	11.00	4.58	96.93	16.15%
Government of Jamaica	GOJ FLR 2012/2013 B	15.22%	13-Dec-01	14-Dec-13	12.00	5.67	95.75	16.36%
Government of Jamaica	GOJ FLR 2011/2012	16.22%	14-Dec-01	14-Dec-11	10.00	3.67	100.78	15.89%
Government of Jamaica	GOJ FLR 2011/2012A	16.22%	6-Feb-02	7-Feb-12	10.00	3.83	100.70	15.93%
Government of Jamaica	GOJ FLR 2008/2009	13.06%	28-Feb-02	28-Feb-09	7.00	0.83	98.33	15.01%
Government of Jamaica	GOJ FLR 2012/2015 Tr.A	15.72%	1-Apr-02	16-Dec-12	10.00	4.67	98.58	16.16%
Government of Jamaica	GOJ FLR 2012/2015 Tr.B	15.72%	1-Apr-02	16-Dec-13	11.00	5.67	97.67	16.36%
Government of Jamaica	GOJ FLR 2012/2015 Tr.C	15.72%	1-Apr-02	16-Dec-14	12.00	6.67	96.78	16.53%
Government of Jamaica	GOJ FLR 2012/2015 Tr.D	15.72%	1-Apr-02	16-Dec-15	13.00	7.67	95.86	16.70%
Government of Jamaica	GOJ FLR 2022/2027 Tr.A	15.72%	1-Apr-02	18-May-22	20.00	14.08	91.20	17.41%
Government of Jamaica	GOJ FLR 2022/2027 Tr.B	15.72%	1-Apr-02	18-May-23	21.00	15.08	90.67	17.49%
Government of Jamaica	GOJ FLR 2022/2027 Tr.C	15.72%	1-Apr-02	18-May-24	22.00	16.08	90.20	17.56%
Government of Jamaica	GOJ FLR 2022/2027 Tr.D	15.72%	1-Apr-02	18-May-25	23.00	17.08	89.70	17.64%
Government of Jamaica	GOJ FLR 2022/2027 Tr.E	15.72%	1-Apr-02	18-May-26	24.00	18.08	89.22	17.72%
Government of Jamaica	GOJ FLR 2022/2027 Tr.F	15.72%	1-Apr-02	18-May-27	25.00	19.08	88.79	17.79%
Government of Jamaica	GOJ FLR 2023/2028 Tr.A	15.72%	1-Apr-02	31-Jul-23	21.00	15.25	90.60	17.50%
Government of Jamaica	GOJ FLR 2023/2028 Tr.B	15.72%	1-Apr-02	31-Jul-24	22.00	16.25	90.12	17.57%
Government of Jamaica	GOJ FLR 2023/2028 Tr.C	15.72%	1-Apr-02	31-Jul-25	23.00	17.25	89.62	17.65%
Government of Jamaica	GOJ FLR 2023/2028 Tr.D	15.72%	1-Apr-02	31-Jul-26	24.00	18.25	89.15	17.73%
Government of Jamaica	GOJ FLR 2023/2028 Tr.E	15.72%	1-Apr-02	31-Jul-27	25.00	19.25	88.71	17.80%
Government of Jamaica	GOJ FLR 2023/2028 Tr.F	15.72%	1-Apr-02	31-Jul-28	26.00	20.25	88.25	17.88%
Government of Jamaica	GOJ FLR 2017/2018B	15.97%	15-May-02	15-May-17	15.00	9.08	95.50	16.93%
Government of Jamaica	GOJ FLR 2017/2018A	15.97%	16-May-02	16-May-17	15.00	9.08	95.49	16.93%
Government of Jamaica	GOJ FLR 2017/2018	16.22%	17-May-02	17-May-17	15.00	9.08	96.63	16.93%
Government of Jamaica	GOJ FLR 2022/2023	15.97%	24-May-02	24-May-22	20.00	14.08	92.40	17.41%
Government of Jamaica	GOJ FLR 2017/2018C	15.97%	28-Jun-02	28-Jun-17	15.00	9.17	95.36	16.95%
Government of Jamaica	GOJ FLR 2004/2008 Tr. A-J	15.72%	28-Jun-02	28-Sep-08	6.00	0.42	100.00	15.72%
Government of Jamaica	GOJ 2031/2032	15.84%	25-Jul-02	25-Jul-32	30.00	24.25	87.16	18.19%
Government of Jamaica	GOJ FLR 2016/2017	15.72%	21-Aug-02	21-Aug-16	14.00	8.33	95.10	16.81%
Government of Jamaica	GOJ FLR 2022/2023A	12.96%	21-Aug-02	21-Aug-22	20.00	14.33	76.62	17.43%
Government of Jamaica	GOJ FLR 2032/2033	15.84%	21-Aug-02	21-Aug-32	30.00	24.33	87.15	18.20%
Government of Jamaica	GOJ FLR 2027/2028	13.01%	22-Aug-02	22-Aug-27	25.00	19.33	73.99	17.81%

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; mmmr - Median Residential Mortgage Rate

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

Table 10: 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 2032/2033A Tr.1	15.84%	10-Sep-02	10-Sep-32	30.00	24.42	87.15	18.20%
Government of Jamaica	GOJ FLR 2032/2033A Tr.2	15.84%	11-Sep-02	11-Sep-32	30.00	24.42	87.15	18.20%
Government of Jamaica	GOJ FLR 2012/2013C	15.72%	2-Oct-02	2-Oct-12	10.00	4.50	98.75	16.11%
Government of Jamaica	GOJ 2022/2023C	14.07%	4-Oct-02	4-Oct-22	20.00	14.50	82.32	17.44%
Government of Jamaica	GOJ 2012/2013 D	14.07%	4-Oct-02	7-Oct-12	10.00	4.50	93.57	16.11%
Government of Jamaica	GOJ 2022/2023B	14.07%	7-Oct-02	7-Oct-22	20.00	14.50	82.31	17.44%
Government of Jamaica	GOJ 2012/2013H	15.72%	6-Dec-02	6-Dec-12	10.00	4.67	98.50	16.15%
Government of Jamaica	GOJ FLR 2012/2013F Tr.1-3	15.72%	6-Dec-02	6-Dec-12	10.00	4.67	98.50	16.15%
Government of Jamaica	GOJ FLR 2027/2028A	15.84%	6-Dec-02	6-Dec-27	25.00	19.67	89.12	17.83%
Government of Jamaica	GOJ FLR 2022/2023D	15.72%	9-Dec-02	9-Dec-22	20.00	14.67	90.80	17.45%
Government of Jamaica	GOJ FLR 2012/2013E	15.72%	13-Dec-02	13-Dec-12	10.00	4.67	98.47	16.16%
Government of Jamaica	GOJ FLR 2011/2012C	15.72%	19-Dec-02	19-Mar-12	10.00	3.92	99.23	15.96%
Government of Jamaica	GOJ FLR 2009/2010	15.72%	19-Dec-02	19-Dec-09	7.00	1.67	100.33	15.41%
Government of Jamaica	GOJ FLR 2030/2031	15.82%	19-Dec-02	19-Dec-30	28.00	22.67	87.69	18.06%
Government of Jamaica	GOJ 2024/2025	15.82%	19-Dec-02	19-Dec-24	22.00	16.67	90.34	17.60%
Government of Jamaica	GOJ FLR 2010/2011C	15.72%	19-Dec-02	19-Dec-10	8.00	2.67	100.04	15.65%
Government of Jamaica	GOJ FLR 2010/2012B	15.72%	19-Dec-02	19-Mar-12	10.00	3.92	99.23	15.96%
Government of Jamaica	GOJ FLR 2011/2012D	15.72%	20-Dec-02	20-Mar-12	10.00	3.92	99.23	15.96%
Government of Jamaica	GOJ FLR 2012/2013 Tr.J	12.81%	13-Jan-03	13-Jan-13	10.00	4.75	88.96	16.18%
Government of Jamaica	GOJ FLR 2012/2013J	15.72%	13-Jan-03	13-Jan-13	10.00	4.75	98.38	16.18%
Government of Jamaica	GOJ FLR 2023 2024	13.94%	17-Apr-03	17-Apr-23	20.00	15.00	81.31	17.48%
Government of Jamaica	GOJ FLR 2018/2019	13.50%	2-Jun-03	2-Jun-18	15.00	10.17	82.81	17.10%
Government of Jamaica	GOJ FLR 2018 2019 A	12.94%	21-Aug-03	21-Aug-18	15.00	10.33	79.94	17.12%
Government of Jamaica	GOJ FLR 2018 2019 B	12.94%	22-Aug-03	22-Aug-18	15.00	10.33	79.94	17.12%
Government of Jamaica	GOJ 2003/2009 A-K	13.50%	2-Sep-03	2-Dec-09	6.00	1.67	97.58	15.40%
Government of Jamaica	GOJ FLR 2008/2009A	13.86%	14-Nov-03	14-Nov-08	5.00	0.58	99.51	14.56%
Government of Jamaica	GOJ FLR 2015/2016A	13.50%	17-Dec-03	17-Dec-15	12.00	7.67	86.30	16.70%
Government of Jamaica	GOJ 2012/2013M	13.94%	1-Jan-06	31-Jan-13	7.00	4.75	92.61	16.20%
Government of Jamaica	GOJ 2010/2011R	12.81%	31-Jan-06	31-Jan-11	5.00	2.75	93.60	15.67%
Government of Jamaica	GOJ 2021/2022A	13.50%	1-Apr-06	1-Apr-21	15.00	13.00	80.46	17.32%
Government of Jamaica	GOJ FLR 2028/2029A	13.19%	25-May-06	25-May-28	22.00	20.08	74.55	17.87%
Government of Jamaica	GOJ FLR 2011/2012H	12.81%	13-Jun-06	13-Jun-11	5.00	3.17	92.72	15.75%
Government of Jamaica	GOJ 2013/2014A	12.94%	13-Jun-06	13-Jun-13	7.00	5.17	88.48	16.28%

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

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

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Table 11: 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	15.84%	8-Feb-06	8-Feb-19	13.00	10.83	93.53	17.16%
Government of Jamaica	GOJ 2016/2017 Invest Bond Series Y	13.15%	16-Mar-06	18-Mar-16	10.00	7.92	84.47	16.74%
Government of Jamaica	GOJ 2016/2017 Invest Bond Series Z	13.94%	18-Apr-06	18-Apr-16	10.00	8.00	87.75	16.75%
Government of Jamaica	GOJ FLR 2021/2022 Invest Bond Series Aa	15.84%	7-Jun-06	26-Jul-22	16.00	14.25	91.67	17.42%
Government of Jamaica	GOJ FLR 2018/2019 Invest Bond Series Ab	15.84%	4-Jul-06	6-Jul-18	12.00	10.25	93.86	17.11%
Government of Jamaica	GOJ FLR 2022/2023 Invest Bond Series Ac	15.84%	26-Jul-06	26-Jul-22	16.00	14.25	91.65	17.42%
Government of Jamaica	GOJ FLR 2026/2027 Invest Bond Series Ad	15.84%	11-Aug-06	11-Aug-26	20.00	18.33	89.71	17.73%
Government of Jamaica	GOJ FLR 2018/2019 Invest Bond Series Af	15.84%	8-Sep-06	7-Sep-18	12.00	10.42	93.81	17.12%
Government of Jamaica	GOJ 2016/2017 Invest Bond Series Ah	13.86%	16-Nov-06	16-Nov-16	10.00	8.58	86.56	16.85%

Table 12: Government of Jamaica Indexed Bonds (US\$)

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 US\$ Indexed Bond-10.50% 2008	10.50%	16-Aug-02	16-Aug-08	6.00	0.33	100.00	10.50%
Government of Jamaica	GOJ US\$ Indexed Bond-10.125% 2010	10.13%	16-Jan-03	16-Jan-10	7.00	1.75	103.91	7.72%
Government of Jamaica	GOJ US\$ Indexed Bond-10.125% 2009	10.13%	31-Jan-03	30-Nov-09	6.00	1.58	103.29	7.47%

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

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

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