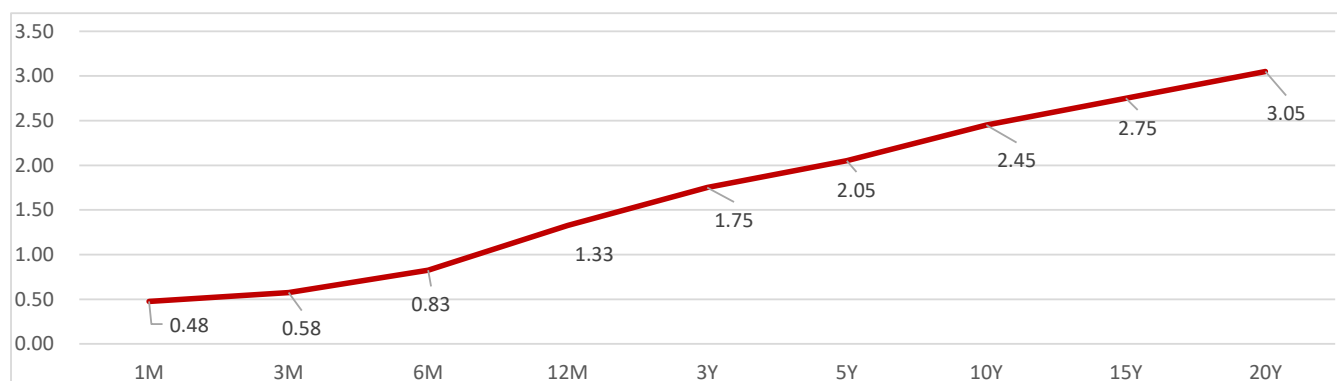


## Mauritian Government Bond Market

### News

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### Mauritian Government Bond Curve



Yield curve based on mid rates

### Indicative Trade Prices (for up to 25MM)

Prices shown below from a client perspective - client buy price & client sell price

Security	Years to Maturity	Client Buy Yield	Client Buy Price	Client Sell Yield	Client Sell Price	Transaction Size
MAURCB 0 12/04/20	0.24	0.50	99.882	0.65	99.847	25 x 25
MAURCB 0 03/05/21	0.49	0.75	99.638	0.90	99.565	25 x 25
MAURCB 0 09/03/21	0.99	1.25	98.785	1.40	98.642	25 x 25
MAURCN 1.79 08/14/23	2.93	1.65	100.525	1.85	99.956	25 x 25
MAURBB 1.9 08/07/25	4.92	1.95	99.926	2.20	98.769	0 x 25
MAURBB 1.95 06/08/30	9.76	2.35	97.028	2.60	94.930	25 x 25
MAURGB 3.79 03/13/35	14.52	2.65	115.513	2.90	112.334	0 x 25
MAURGB 3.1 04/17/40	19.62	2.95	103.447	3.20	99.778	25 x 25

\*Prices shown are dirty prices (include accrued income)

### Last Auction Summary Statistics

Security	Date of Auction	Approximate Excess Liquidity	Accepted Range	Bid Cover Ratio	Weighted Average Yield
Mauritius Treasury Bill 91 Day	3/27/20	22,612	0.91 - 0.91	3.90	0.91
Mauritius Treasury Bill 182 Day	6/19/20	49,251	0.80 - 0.98	1.83	0.90
Mauritius Treasury Bill 1 Year	9/4/20	38,617	1.31 - 1.40	2.90	1.37
Mauritius 3YR Note Auction	8/12/20	40,890	1.79 - 1.82	3.29	1.80
Mauritius 5YR Bond Auction	8/5/20	40,890	1.90 - 1.90	2.37	1.90
Mauritius 10YR Bond Auction	6/5/20	39,096	1.95 - 2.12	2.48	2.02
Mauritius 15YR Bond Auction	3/11/20	14,478	3.79 - 3.79	2.83	3.79
Mauritius 20YR Bond Auction	4/15/20	23,918	3.10 - 3.24	2.55	3.17

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Source: MCB Treasury, Bank of Mauritius