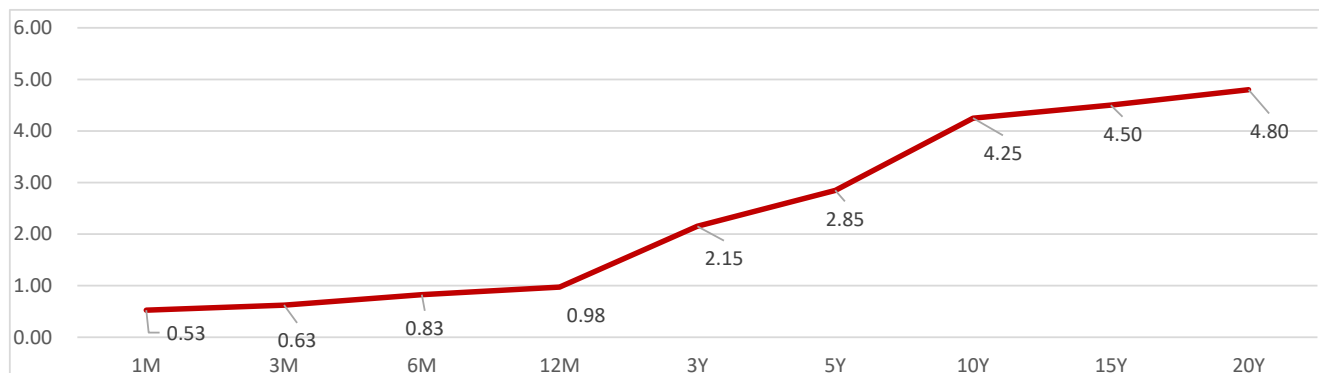


Mauritian Government Bond Market

News

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Mauritian Government Bond Curve (mid yields)



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 12/03/21	0.23	0.55	99.878	0.70	99.845	25 x 25
MAURCB 0 03/04/22	0.48	0.75	99.648	0.90	99.578	25 x 25
MAURTB 0 09/02/22	0.98	0.90	99.135	1.05	98.992	25 x 25
MAURTN 2.02 07/27/24	2.88	2.05	100.179	2.25	99.627	0 x 25
MAURGB 2.59 09/10/26	5.01	2.75	99.280	3.00	98.134	0 x 25
MAURGB 4.45 06/25/31	9.80	4.15	103.359	4.40	101.361	0 x 25
MAURGB 4.45 08/20/36	14.96	4.40	100.831	4.65	98.151	0 x 25
MAURGB 4.17 05/28/41	19.73	4.70	94.456	4.95	91.472	0 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	9/3/2021	21,911	0.65 - 0.65	3.50	0.65
Mauritius Treasury Bill 182 Day	9/3/2021	21,911	0.91 - 0.93	1.50	0.92
Mauritius Treasury Bill 1 Year	9/3/2021	21,911	1.00 - 1.00	2.70	1.00
Mauritius 3YR Note Auction	8/25/2021	24,652	1.85 - 2.05	2.15	1.97
Mauritius 5YR Bond Auction	9/8/2021	21,911	2.59 - 2.99	3.29	2.87
Mauritius 10YR Bond Auction	6/23/2021	24,204	4.35 - 4.64	2.40	4.56
Mauritius 15YR Bond Auction	8/18/2021	23,797	4.45 - 4.72	2.75	4.64
Mauritius 20YR Bond Auction	5/26/2021	24,722	4.17 - 4.38	2.54	4.31

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Source: MCB Treasury, Bank of Mauritius