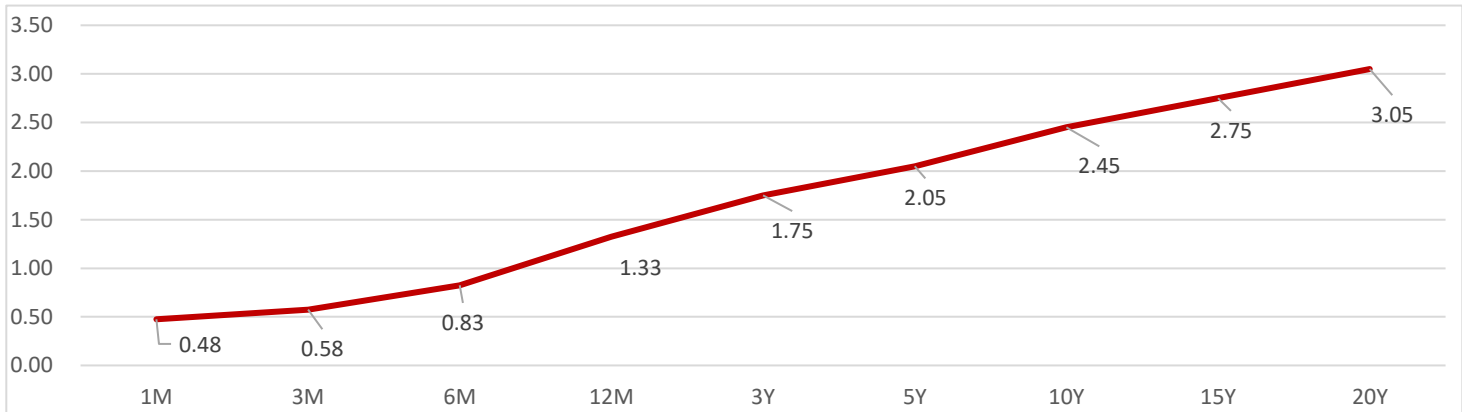


## Mauritian Government Bond Market

### 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 01/15/21	0.27	0.50	99.871	0.65	99.833	0 x 25
MAURTN 4.15 04/24/21	0.54	0.75	103.745	0.90	103.665	0 x 25
MAURGB 3.65 10/21/21	1.03	1.25	104.174	1.40	104.020	25 x 25
MAURCN 1.79 08/14/23	2.85	1.65	100.678	1.85	100.126	25 x 25
MAURBB 1.9 08/07/25	4.83	1.95	100.116	2.20	98.980	0 x 25
MAURBB 1.95 06/08/30	9.67	2.35	97.239	2.60	95.158	25 x 25
MAURGB 3.79 03/13/35	14.43	2.65	113.899	2.90	110.738	0 x 25
MAURGB 3.1 04/17/40	19.53	2.95	103.729	3.20	100.073	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	9/28/20	25,215	1.40 - 1.40	2.94	1.40
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