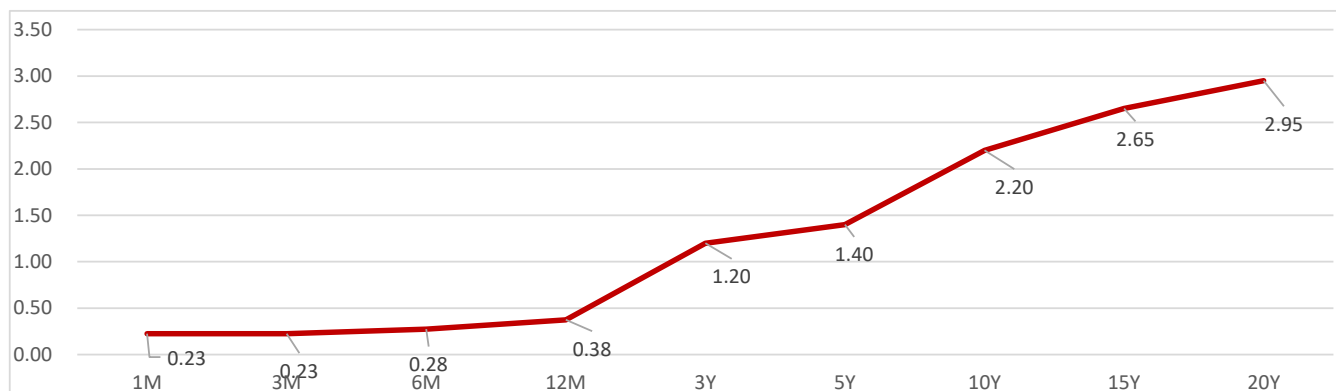


Mauritian Government Bond Market

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	Transaction Size
MAURCB 0 04/09/21	0.24	0.15	99.965	0.30	25 x 25
MAURTB 0 07/09/21	0.49	0.20	99.903	0.35	25 x 25
MAURCB 0 01/07/22	0.99	0.30	99.706	0.45	25 x 25
MAURTN 0.79 12/18/23	2.93	1.10	99.165	1.30	25 x 25
MAURGB 1.54 11/27/25	4.88	1.30	101.329	1.55	0 x 25
MAURGB 1.35 12/11/30	9.92	2.10	93.444	2.35	0 x 25
MAURGB 3.79 03/13/35	14.18	2.55	115.938	2.80	0 x 25
MAURGB 3.1 04/17/40	19.28	2.85	104.432	3.10	25 x 25

*Prices shown are dirty prices (include accrued income)

Last Auction Summary Statistics

Security	Date of Auction	Approximate Excess Liquidity	Accepted Range	Weighted Average Yield
Mauritius Treasury Bill 91 Day	1/8/21	48,583	0.25 - 0.26	0.25
Mauritius Treasury Bill 182 Day	1/8/21	48,583	0.30 - 0.30	0.30
Mauritius Treasury Bill 1 Year	1/8/21	48,583	0.40 - 0.42	0.40
Mauritius 3YR Note Auction	12/16/20	43,954	0.79 - 0.79	0.79
Mauritius 5YR Bond Auction	12/2/20	40,247	1.20 - 1.28	1.24
Mauritius 10YR Bond Auction	12/9/20	40,247	1.35 - 1.35	1.35
Mauritius 15YR Bond Auction	3/11/20	14,478	3.79 - 3.79	3.79
Mauritius 20YR Bond Auction	4/15/20	23,918	3.10 - 3.24	3.17

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Source: MCB Treasury, Bank of Mauritius