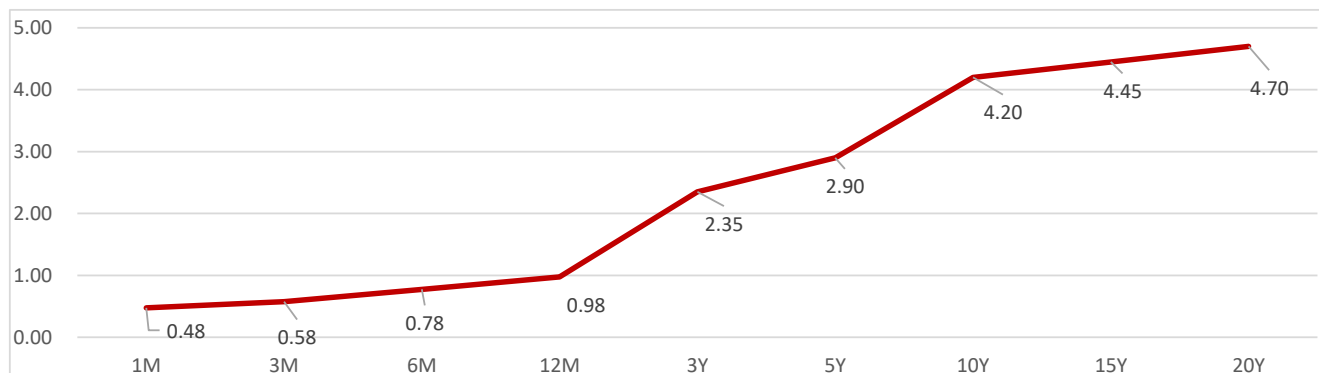


Mauritian Government Bond Market

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 02/11/22	0.23	0.50	99.889	0.65	99.856	25 x 25
MAURCB 0 05/13/22	0.48	0.70	99.671	0.85	99.601	25 x 25
MAURTB 0 11/11/22	0.98	0.90	99.135	1.05	98.992	25 x 25
MAURTN 2 1/4 10/05/24	2.88	2.25	100.295	2.45	99.745	25 x 25
MAURGB 2.59 09/10/26	4.81	2.80	99.583	3.05	98.481	25 x 25
MAURGB 4.19 11/19/31	10.01	4.10	100.766	4.35	98.749	25 x 25
MAURGB 4.45 08/20/36	14.76	4.35	102.211	4.60	99.537	0 x 25
MAURGB 4.68 09/16/41	19.84	4.60	101.893	4.85	98.711	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	11/12/2021	29,712	0.62 - 0.62	2.93	0.62
Mauritius Treasury Bill 182 Day	11/12/2021	29,712	0.82 - 0.82	2.93	0.82
Mauritius Treasury Bill 1 Year	11/12/2021	29,712	0.95 - 0.96	2.00	0.96
Mauritius 3YR Note Auction	9/30/2021	32,206	2.25 - 2.50	2.80	2.38
Mauritius 5YR Bond Auction	11/3/2021	29,558	3.10 - 3.17	2.75	3.15
Mauritius 10YR Bond Auction	11/17/2021	29,712	4.19 - 4.45	2.80	4.36
Mauritius 15YR Bond Auction	8/18/2021	23,797	4.45 - 4.72	2.75	4.64
Mauritius 20YR Bond Auction	9/14/2021	21,911	4.68 - 5.08	2.74	4.96

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Source: MCB Treasury, Bank of Mauritius