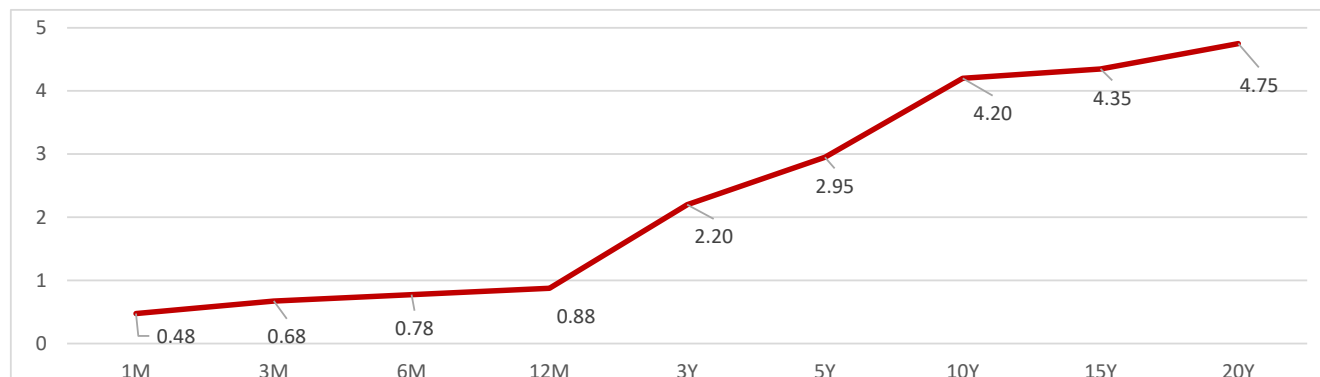


Mauritian Government Bond Market

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 06/17/22	0.23	0.60	99.869	0.75	99.836	25 x 25
MAURTB 0 09/16/22	0.48	0.70	99.673	0.85	99.603	25 x 25
MAURCB 0 03/17/23	0.98	0.80	99.232	0.95	99.090	25 x 25
MAURTN 2 1/4 03/25/25	3.00	2.10	100.457	2.30	99.881	25 x 25
MAURGB 2.9 12/03/26	4.70	2.85	101.139	3.10	100.056	0 x 25
MAURGB 4.19 11/19/31	9.66	4.10	102.211	4.35	100.251	0 x 25
MAURGB 4.4 01/14/37	14.82	4.25	102.529	4.50	99.822	25 x 25
MAURGB 4.56 02/04/42	19.88	4.65	99.504	4.90	96.377	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	3/18/2022	29,067	0.70 - 0.84	2.04	0.75
Mauritius Treasury Bill 182 Day	3/18/2022	29,067	0.80 - 0.85	2.00	0.83
Mauritius Treasury Bill 1 Year	3/18/2022	29,067	0.90 - 0.90	2.04	0.90
Mauritius 3YR Note Auction	3/23/2022	29,067	2.25 - 2.29	2.08	2.26
Mauritius 5YR Bond Auction	3/9/2022	30,102	2.69- 2.82	2.64	2.75
Mauritius 10YR Bond Auction	11/17/2021	29,712	4.19 - 4.45	2.80	4.36
Mauritius 15YR Bond Auction	1/12/2022	40,159	4.40 - 4.48	2.62	4.45
Mauritius 20YR Bond Auction	2/3/2022	27,955	4.52 - 4.65	2.80	4.61

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Source: MCB Treasury, Bank of Mauritius