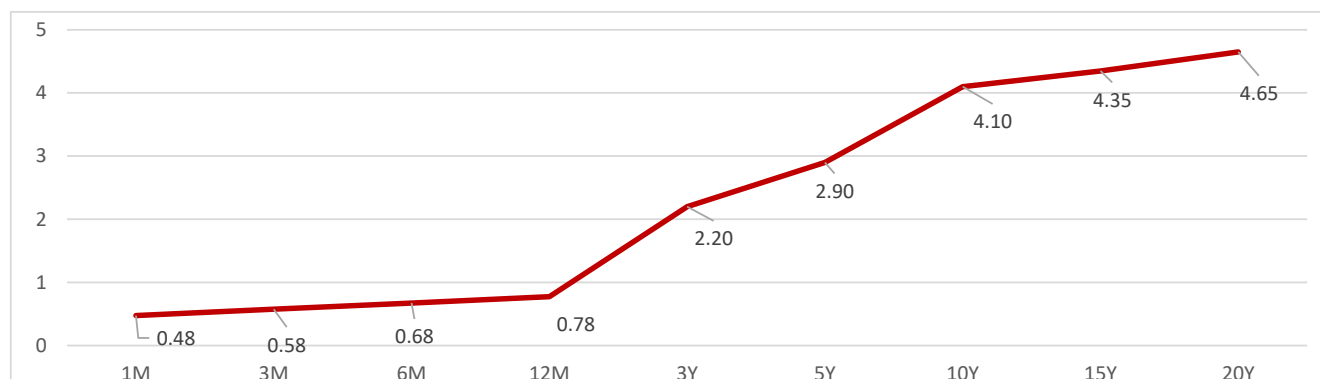


## Mauritian Government Bond Market

### 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 04/29/22	0.24	0.50	99.884	0.65	99.849	25 x 25
MAURCB 0 07/29/22	0.49	0.60	99.712	0.75	99.640	25 x 25
MAURTB 0 01/27/23	0.99	0.70	99.318	0.85	99.173	25 x 25
MAURTN 2.19 01/28/25	2.99	2.10	100.295	2.30	99.721	25 x 25
MAURGB 2.9 12/03/26	4.84	2.80	100.941	3.05	99.823	0 x 25
MAURGB 4.19 11/19/31	9.81	4.00	102.401	4.25	100.398	0 x 25
MAURGB 4.4 01/14/37	14.96	4.25	101.888	4.50	99.161	25 x 25
MAURGB 4.68 09/16/41	19.64	4.55	103.480	4.80	100.291	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	1/28/2022	27,729	0.60 - 0.60	2.90	0.60
Mauritius Treasury Bill 182 Day	1/28/2022	27,729	0.69 - 0.69	2.90	0.69
Mauritius Treasury Bill 1 Year	1/28/2022	27,729	0.79 - 0.79	2.21	0.79
Mauritius 3YR Note Auction	12/9/2021	25,758	2.22 - 2.25	2.60	2.25
Mauritius 5YR Bond Auction	12/1/2021	23,955	2.90 - 2.96	2.64	2.94
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	9/14/2021	21,911	4.68 - 5.08	2.74	4.96

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Source: MCB Treasury, Bank of Mauritius