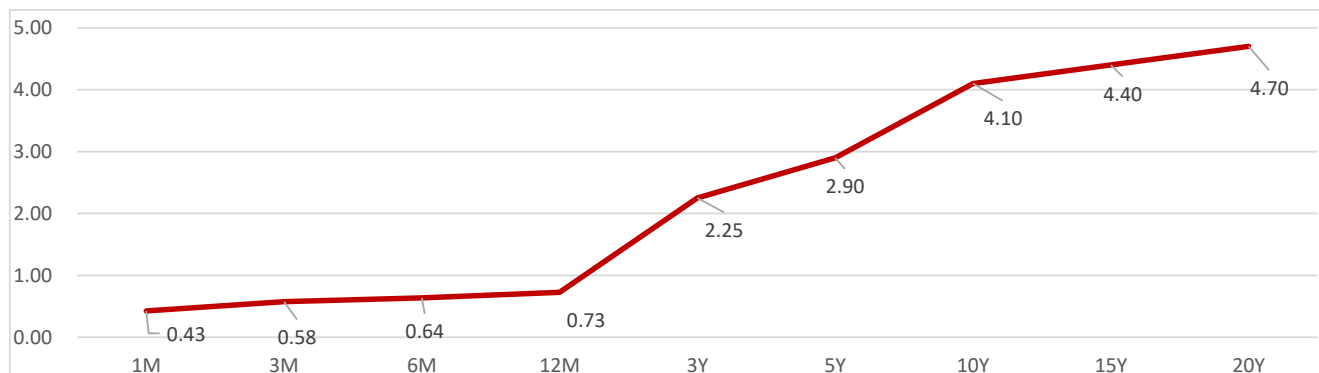


## Mauritian Government Bond Market

### 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 03/25/22	0.23	0.50	99.891	0.65	99.858	25 x 25
MAURCB 0 06/24/22	0.48	0.56	99.738	0.71	99.668	25 x 25
MAURTB 0 12/23/22	0.98	0.65	99.375	0.80	99.232	25 x 25
MAURTN 2 1/4 10/05/24	2.76	2.15	100.827	2.35	100.296	25 x 25
MAURGB 2.9 12/03/26	4.93	2.80	100.709	3.05	99.574	25 x 25
MAURGB 4.19 11/19/31	9.89	4.00	102.066	4.25	100.049	0 x 25
MAURGB 4.45 08/20/36	14.65	4.30	103.268	4.55	100.592	0 x 25
MAURGB 4.68 09/16/41	19.72	4.60	102.445	4.85	99.274	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	12/24/2021	28,617	0.57 - 0.62	1.04	0.60
Mauritius Treasury Bill 182 Day	12/24/2021	28,617	0.64 - 0.68	1.77	0.67
Mauritius Treasury Bill 1 Year	12/24/2021	28,617	0.74 - 0.78	2.70	0.77
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	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