

## NPF and NSF Performance Table – Quarter ended 30 June 2022

30 <sup>th</sup> June 2022	National Pension Fund		National Savings Fund		Benchmark Return
	Ending Market Value (MUR mln)	NPF Return	Ending Market Value (MUR mln)	NSF Return	
Local Treasury Instruments	57,701	-0.2%	13,812	-0.5%	-1.5%
Rupee Deposits	4,481	0.1%	1,075	0.1%	0.2%
Foreign Currency Deposits	3,979	-1.8%	139	-3.5%	-1.1%
Foreign Fixed Income	4,151	-6.7%	1,647	-7.3%	-6.4%
Local Corporate Bonds & Loans	11,916	1.5%	3,512	1.2%	1.1%
<b>Total Matching Assets</b>	<b>82,228</b>	<b>-0.2%</b>	<b>20,185</b>	<b>-0.4%</b>	
Structured Products	4,493	-1.0%	994	-3.0%	-10.2%
Local Listed Shares	14,324	-2.3%	2,101	-2.4%	-2.0%
Foreign Equities and Mutual funds	31,230	-16.2%	9,740	-14.9%	-13.9%
Local Property and Property funds	2,578	-0.6%	452	-4.0%	3.5%
Local Mutual Funds	588	-3.3%	141	-6.8%	-2.0%
Local Unlisted Shares	3,659	0.0%	735	0.9%	-1.5%
Alternative Investments	3,017	-4.9%	1,108	-8.7%	-13.3%
<b>Total Growth Assets</b>	<b>59,890</b>	<b>-4.0%</b>	<b>15,271</b>	<b>-4.7%</b>	
<b>Total Portfolio</b>	<b>142,118</b>	<b>-4.6%</b>	<b>35,456</b>	<b>-5.4%</b>	

**Note:** 1. Figures provided by the National Pensions Fund. 2. All market value figures are in millions. 3. Listed corporate bonds are valued at latest market price. 4. Unlisted shares are based on NAV (when available), which are usually updated on an annual basis.