

NPF and NSF Performance Table – Quarter ended 30 September 2022

30 th September 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	53,414	0.3%	12,232	0.3%	0.5%
Rupee Deposits	7,061	0.2%	2,082	0.1%	0.3%
Foreign Currency Deposits	2,995	-4.9%	71	-10.8%	-3.5%
Foreign Fixed Income	3,957	-4.6%	1,571	-4.5%	-7.3%
Local Corporate Bonds & Loans	12,615	1.0%	3,819	0.9%	1.2%
Total Matching Assets	80,041	0.0%	19,775	0.0%	
Structured Products	4,262	-5.1%	966	-2.7%	-7.2%
Local Listed Shares	14,345	1.2%	2,108	1.4%	-0.1%
Foreign Equities and Mutual funds	30,170	-5.8%	9,218	-7.4%	-7.2%
Local Property and Property funds	2,492	-2.6%	441	-2.0%	4.0%
Local Mutual Funds	578	-0.3%	139	-0.4%	-0.1%
Local Unlisted Shares	3,659	0.0%	733	2.1%	0.3%
Alternative Investments	3,672	-0.8%	1,315	-2.4%	-6.5%
Total Growth Assets	59,178	-1.4%	14,920	-2.0%	
Total Portfolio	139,219	-1.5%	34,695	-2.1%	

Note: 1. Figures provided by the Director of Investment and his team 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.