

PERFORMANCE REPORT FOR NATIONAL PENSIONS FUND FOR QUARTER ENDED 31 MARCH 2024

| ASSET CLASSES | 31 DECEMBER 23 | 31 MARCH 2024 | % PORTFOLIO | NPF RETURN | WEIGHTED RETURN | BENCHMARK ALLOCATION | BENCHMARK RETURN | WEIGHTED BECNHMARK RETRUN |
|--|---------------------------|---------------------------|-------------|------------|-----------------|----------------------|------------------|---------------------------|
| | MUR | MUR | | | | | | |
| Government Instruments | 48,372,271,357.07 | 48,306,379,099.36 | 31.68% | 0.04% | 0.01% | 50% | 0.31% | 0.1550% |
| Rupee Deposits | 8,862,849,583.57 | 7,995,206,052.88 | 5.24% | 1.22% | 0.06% | 2% | 3.25% | 0.0650% |
| Foreign Currency Dep | 314,612,837.49 | 293,377,267.01 | 0.19% | 4.45% | 0.01% | 1% | 4.06% | 0.0406% |
| Foreign Fixed income | 4,221,253,305.88 | 4,419,925,650.14 | 2.90% | 4.71% | 0.14% | 4% | -2.64% | -0.1056% |
| Local Corporate Bonds | 13,058,018,418.18 | 13,160,451,621.66 | 8.63% | 1.73% | 0.15% | 8% | 1.70% | 0.1360% |
| TOTAL GROWTH ASSETS | 74,829,005,502.19 | 74,175,339,691.05 | | | 0.37% | 65% | | 0.2910% |
| | | | | | | | | |
| Structured Products | 5,586,299,784.27 | 6,040,243,462.13 | 3.96% | 8.13% | 0.32% | 1% | 6.39% | 0.0639% |
| Local Equity | 14,301,524,899.21 | 15,539,844,775.70 | 10.19% | 9.01% | 0.92% | 12% | 5.76% | 0.6912% |
| Foreign Equity and Mutual Funds | 40,595,372,156.77 | 45,450,143,720.29 | 29.81% | 11.96% | 3.57% | 17% | 14.84% | 2.5228% |
| Property and Property Funds | 2,541,326,305.02 | 2,484,394,274.86 | 1.63% | -1.84% | -0.03% | 1% | 6.00% | 0.0600% |
| Local Mutual Funds | 609,381,538.31 | 613,112,013.51 | 0.40% | 0.81% | 0.00% | 1% | 5.76% | 0.0576% |
| Local Unlisted Shares | 3,640,008,773.14 | 3,640,008,773.14 | 2.39% | | 0.00% | 1.00% | 7.76% | 0.0776% |
| Alternative Investments | 4,539,693,811.63 | 4,519,176,345.05 | 2.96% | -1.20% | -0.04% | 2% | 17.34% | 0.3468% |
| TOTAL MATCHING ASSETS | 71,813,607,268.35 | 78,286,923,364.68 | | | 4.74% | 35.00% | | 3.8199% |
| | | | | | | | | |
| Total | 146,642,612,770.54 | 152,462,263,055.72 | | | 5.11% | | | 4.1109% |

PERFORMANCE REPORT FOR NATIONAL SAVINGS FUND FOR QUARTER ENDED 31 MARCH 2024

| ASSET CLASSES | 31 DECEMBER 23 | 31 MARCH 2024 | % PORTFOLIO | NSF RETURN | WEIGHTED RETURN | BENCHMARK ALLOCATION | BENCHMARK RETURN | WEIGHTED BENCHMARK RETRUN |
|--|--------------------------|--------------------------|---------------|---------------|--------------------|-------------------------|---------------------|---------------------------------|
| | MUR | MUR | | | | | | |
| Government Instruments | 12,523,304,271.43 | 12,660,207,676.67 | 30.10% | 0.04% | 0.01% | 42% | 0.31% | 0.1302% |
| Rupee Deposits | 2,636,653,141.08 | 3,165,885,949.58 | 7.53% | 1.25% | 0.09% | 2% | 3.25% | 0.0650% |
| Foreign Currency Dep | 170,718,001.37 | 165,018,993.64 | 0.39% | 4.22% | 0.02% | 0% | 4.06% | 0.0000% |
| Foreign Fixed income | 1,718,586,606.87 | 1,826,750,463.62 | 4.34% | 6.40% | 0.28% | 4% | -2.64% | -0.1056% |
| Local Corporate Bonds | 3,892,626,779.77 | 3,633,099,382.24 | 8.64% | 1.55% | 0.13% | 9% | 1.70% | 0.1530% |
| TOTAL GROWTH ASSETS | 20,941,888,800.52 | 21,450,962,465.75 | 51% | | 0.54% | 57% | | 0.2426% |
| | | | | | | | | |
| Structured Products | 1,489,521,162.39 | 1,601,616,820.26 | 3.81% | 4.71% | 0.18% | 2% | 6.39% | 0.1278% |
| Local Equity | 2,240,707,658.71 | 2,423,467,084.30 | 5.76% | 8.16% | 0.47% | 16% | 5.76% | 0.9216% |
| Foreign Equity and Mutual Funds | 11,898,753,149.77 | 13,295,739,122.09 | 31.61% | 11.74% | 3.71% | 19% | 14.84% | 2.8196% |
| Property and Property Funds | 472,653,377.88 | 457,317,335.57 | 1.09% | -3.24% | -0.04% | 1% | 6.00% | 0.0600% |
| Local Mutual Funds | 148,322,347.68 | 156,437,516.79 | 0.37% | 5.47% | 0.02% | 1% | 5.76% | 0.0576% |
| Local Unlisted Shares | 725,867,009.28 | 741,692,918.47 | 1.76% | 2.18% | 0.04% | 1.00% | 7.76% | 0.0776% |
| Alternative Investments | 1,837,032,779.22 | 1,930,088,373.80 | 4.59% | 5.07% | 0.23% | 3% | 17.34% | 0.5202% |
| TOTAL MATCHING ASSETS | 18,812,857,484.94 | 20,606,359,171.28 | 49.00% | | 4.62% | 43.00% | | 4.5844% |
| | | | | | | | | |
| Total | 39,754,746,285.46 | 42,057,321,637.03 | | | 5.15% | | | 4.8270% |