

# PERFORMANCE REPORTS

# PERFORMANCE REPORT NPF

## QUARTER ENDED 31 DECEMBER 2024

ASSET CLASSES	30-Sep-24	31-Dec-24	% PORTFOLIO	NPF RETURN	WEIGHTED RETURN	BENCHMARK ALLOCATION	BENCHMARK RETURN	WEIGHTED BENCHMARK RETURN
	MUR BN	MUR						
Government Instruments	52.32	51.65	32.21%	-1.17%	-0.38%	50%	-2.51%	-1.2550%
Rupee Deposits	7.41	7.69	4.80%	1.16%	0.06%	2%	1.05%	0.0210%
Foreign Currency Dep	1.39	1.51	0.94%	1.65%	0.02%	1%	1.69%	0.0169%
Foreign Fixed income	3.71	3.76	2.35%	1.21%	0.03%	4%	-5.10%	-0.2040%
Local Corporate Bonds	12.26	11.54	7.20%	1.80%	0.13%	8%	1.25%	0.1000%
<b>TOTAL MATCHING ASSETS</b>	<b>77.09</b>	<b>76.15</b>	<b>47.49%</b>		<b>-0.15%</b>	<b>65%</b>		<b>-1.3211%</b>
Structured Products	5.41	5.48	3.42%	1.43%	0.05%	1%	2.98%	0.0298%
Local Equity	17.25	17.26	10.76%	1.78%	0.19%	12%	4.55%	0.5460%
Foreign Equity and Mutual Funds	49.06	49.76	31.03%	1.43%	0.44%	17%	1.58%	0.2686%
Property and Property Funds	2.52	2.44	1.52%	-1.12%	-0.02%	1%	2.00%	0.0200%
Local Mutual Funds	0.71	0.71	0.44%	0.08%	0.00%	1%	4.55%	0.0455%
Local Unlisted Shares	3.64	3.64	2.27%	0.03%	0.00%	1.00%	6.55%	0.0655%
Alternative Investments	4.83	4.90	3.06%	1.58%	0.05%	2%	3.58%	0.0716%
<b>TOTAL GROWTH ASSETS</b>	<b>83.42</b>	<b>84.19</b>	<b>52.51%</b>		<b>0.72%</b>	<b>35.00%</b>		<b>1.0470%</b>
<b>Total</b>	<b>160.51</b>	<b>160.34</b>	<b>100%</b>		<b>0.57%</b>			<b>-0.2741%</b>

## PERFORMANCE REPORT FOR NSF FOR QUARTER ENDED 31 DECEMBER 24

ASSET CLASSES	30-Sep-24	31-Dec-24	%PORTFOLIO	NSF RETURN	WEIGHTED RETURN	BENCHMARK ALLOCATION	BENCHMARK RETURN	WEIGHTED BENCHMARK RETURN
	MUR BN	MUR						
Government Instruments	15.78	15.73	34.39%	-0.91%	-0.31%	50%	-2.51%	-1.2550%
Rupee Deposits	2.23	2.76	6.02%	1.05%	0.06%	2%	1.05%	0.0210%
Foreign Currency Dep	0.71	0.74	1.61%	0.75%	0.01%	1%	0.86%	0.0086%
Foreign Fixed income	1.41	1.42	3.11%	0.83%	0.03%	4%	-5.10%	-0.2040%
Local Corporate Bonds	3.54	3.49	7.63%	1.42%	0.11%	8%	1.25%	0.1000%
<b>TOTAL MATCHING ASSETS</b>	<b>23.67</b>	<b>24.14</b>	<b>52.76%</b>		<b>-0.10%</b>	<b>65%</b>		<b>-1.3294%</b>
Structured Products	1.29	1.30	2.85%	1.26%	0.04%	1%	2.98%	0.0298%
Local Equity	2.72	2.72	5.95%	1.56%	0.09%	12%	4.55%	0.5460%
Foreign Equity and Mutual Funds	14.32	14.21	31.05%	-0.83%	-0.26%	17%	1.58%	0.2686%
Property and Property Funds	0.46	0.44	0.97%	-1.48%	-0.01%	1%	2.00%	0.0200%
Local Mutual Funds	0.17	0.17	0.38%	-0.11%	0.00%	1%	4.55%	0.0455%
Local Unlisted Shares	0.74	0.75	1.63%	1.00%	0.02%	1.00%	6.55%	0.0655%
Alternative Investments	1.98	2.02	4.42%	2.08%	0.09%	2%	3.58%	0.0716%
<b>TOTAL GROWTH ASSETS</b>	<b>21.68</b>	<b>21.61</b>	<b>47.24%</b>		<b>-0.04%</b>	<b>35.00%</b>		<b>1.0470%</b>
<b>Total</b>	<b>45.35</b>	<b>45.75</b>	<b>100%</b>		<b>-0.14%</b>			<b>-0.2824%</b>

## PERFORMANCE REPORT FOR NSF TUB FOR QUARTER ENDED 31 DECEMBER 24

ASSET CLASSES	30-Sep-24	31-Dec-24	%PORTFOLIO	NSF RETURN	WEIGHTED RETURN	BENCHMARK ALLOCATION	BENCHMARK RETURN	WEIGHTED BENCHMARK RETURN
	MUR BN	MUR						
Government Instruments	6.12	6.04	82.51%	-0.82%	-0.68%	50%	-2.51%	-1.2550%
Rupee Deposits	1.01	1.28	17.49%	1.20%	0.21%	2%	1.05%	0.0210%
Foreign Currency Dep			0.00%	0.00%	0.00%	1%	0.86%	0.0086%
Foreign Fixed income			0.00%	0.00%	0.00%	4%	-5.10%	-0.2040%
Local Corporate Bonds			0.00%	0.00%	0.00%	8%	1.25%	0.1000%
<b>TOTAL MATCHING ASSETS</b>	<b>7.13</b>	<b>7.32</b>	<b>100.00%</b>		<b>-0.47%</b>	<b>65%</b>		<b>-1.3294%</b>
Structured Products			0.00%	0.00%	0.00%	1%	2.98%	0.0298%
Local Equity			0.00%	0.00%	0.00%	12%	4.55%	0.5460%
Foreign Equity and Mutual Funds			0.00%	0.00%	0.00%	17%	1.58%	0.2686%
Property and Property Funds			0.00%	0.00%	0.00%	1%	2.00%	0.0200%
Local Mutual Funds			0.00%	0.00%	0.00%	1%	4.55%	0.0455%
Local Unlisted Shares			0.00%	0.00%	0.00%	1.00%	6.55%	0.0655%
Alternative Investments			0.00%	2.08%	0.00%	2%	3.58%	0.0716%
<b>TOTAL GROWTH ASSETS</b>	<b>-</b>	<b>-</b>	<b>0.00%</b>		<b>0.00%</b>	<b>35.00%</b>		<b>1.0470%</b>
<b>Total</b>	<b>7.13</b>	<b>7.32</b>	<b>100%</b>		<b>-0.47%</b>			<b>-0.2824%</b>

## PERFORMANCE REPORT FOR PRGF FOR QUARTER ENDED 31 DECEMBER 24

ASSET CLASSES	30-Sep-24	31-Dec-24	% PORTFOLIO	PRGF RETURN	WEIGHTED RETURN	BENCHMARK ALLOCATION	BENCHMARK RETURN	WEIGHTED BENCHMARK RETURN
	MUR BN	MUR						
Government Instruments	4.82	5.05	72.14%	-0.89%	-0.64%	50%	-2.51%	-1.2550%
Rupee Deposits	0.73	1.14	16.29%	1.50%	0.24%	2%	1.05%	0.0210%
Foreign Currency Dep	-	0.01	0.14%	-3.73%	-0.01%	1%	-4.91%	-0.0491%
Foreign Fixed income	-	-	0.00%		0.00%	4%	-5.10%	-0.2040%
Local Corporate Bonds	0.39	0.43	6.14%	1.52%	0.09%	8%	1.25%	0.1000%
<b>TOTAL MATCHING ASSETS</b>	<b>5.94</b>	<b>6.63</b>	<b>94.71%</b>		<b>-0.31%</b>	<b>65%</b>		<b>-1.3871%</b>
Structured Products	0.23	0.24	3.43%	3.47%	0.12%	1%	2.98%	0.0298%
Local Equity	0.13	0.13	1.86%	3.25%	0.06%	12%	4.55%	0.5460%
Foreign Equity and Mutual Funds	-	-	0.00%		0.00%	17%	1.58%	0.2686%
Property and Property Funds	-	-	0.00%		0.00%	1%	2.00%	0.0200%
Local Mutual Funds	-	-	0.00%		0.00%	1%	4.55%	0.0455%
Local Unlisted Shares	-	-	0.00%		0.00%	1.00%	6.55%	0.0655%
Alternative Investments	-	-	0.00%		0.00%	2%	3.58%	0.0716%
<b>TOTAL GROWTH ASSETS</b>	<b>0.36</b>	<b>0.37</b>	<b>5.29%</b>		<b>0.18%</b>	<b>35.00%</b>		<b>1.0470%</b>
<b>Total</b>	<b>6.30</b>	<b>7.00</b>	<b>100%</b>		<b>-0.13%</b>			<b>-0.3401%</b>