

UNAUDITED REPORT ON PENSION FUNDS INDUSTRY PORTFOLIO FOR THE PERIOD ENDED 30 SEPTEMBER 2020

APPROVED EXISTING SCHEMES, CLOSED PENSION FUND ADMINISTRATORS AND RSA FUNDS (INCLUDING UNREMITTED CONTRIBUTIONS @CBN & LEGACY FUNDS)

| ASSET CLASSES | EXISTING SCHEMES | CPFAS | FUND I | FUND II | FUND III | FUND IV | FUND V | TOTAL PENSION ASSET |
|--|---------------------|---------------------|------------------|---------------------|---------------------|-------------------|--------------|----------------------|
| | ₦ 'Million | ₦ 'Million | ₦ 'Million | ₦ 'Million | ₦ 'Million | ₦ 'Million | ₦ 'Million | ₦ 'Million |
| DOMESTIC ORDINARY SHARES | 75,659.42 | 29,689.96 | 3,146.10 | 385,102.99 | 85,079.20 | 7,090.35 | - | 585,768.02 |
| FOREIGN ORDINARY SHARES | - | 76,455.34 | - | - | - | - | - | 76,455.34 |
| TOTAL FGN SECURITIES | 710,133.40 | 845,453.40 | 13,309.42 | 3,312,620.82 | 2,035,759.69 | 635,566.67 | 21.61 | 7,552,865.00 |
| FGN BONDS | 620,426.65 | 818,466.52 | 9,413.62 | 2,806,313.63 | 1,824,198.10 | 562,234.86 | 10.90 | 6,641,064.28 |
| TREASURY BILLS | 84,103.06 | 25,776.43 | 3,600.38 | 424,680.80 | 179,909.99 | 62,483.68 | 10.71 | 780,565.05 |
| AGENCY BONDS | - | 433.78 | - | 8,151.95 | 1,669.20 | 356.44 | - | 10,611.37 |
| SUKUK | 5,389.71 | 776.68 | 295.42 | 68,303.35 | 22,967.80 | 9,844.94 | - | 107,577.89 |
| GREEN | 213.98 | - | - | 5,171.08 | 7,014.60 | 646.75 | - | 13,046.41 |
| STATE GOVT. SECURITIES | 16,147.11 | 18,681.84 | 521.10 | 70,192.04 | 33,032.32 | 11,756.37 | - | 150,330.78 |
| CORPORATE DEBT SECURITIES | 62,218.38 | 166,904.20 | 3,147.09 | 250,944.08 | 124,167.57 | 63,063.85 | - | 670,445.17 |
| CORPORATE BONDS | 58,450.83 | 166,904.20 | 3,073.23 | 220,286.31 | 115,460.61 | 60,380.21 | - | 624,555.40 |
| CORPORATE INFRASTRUCTURE BONDS | 1,364.73 | - | 3.00 | 9,166.02 | 3,303.18 | 720.40 | - | 14,557.32 |
| CORPORATE GREEN BONDS | 2,402.81 | - | 70.86 | 21,491.75 | 5,403.78 | 1,963.25 | - | 31,332.45 |
| SUPRA-NATIONAL BONDS | - | 241.92 | - | 549.26 | 122.21 | 426.03 | - | 1,339.41 |
| LOCAL MONEY MARKET SECURITIES | 205,256.53 | 138,103.28 | 6,888.16 | 846,972.98 | 609,460.54 | 202,283.58 | 28.74 | 2,008,993.81 |
| BANK PLACEMENTS | 174,233.15 | 138,103.28 | 4,595.57 | 747,328.30 | 511,252.11 | 171,397.35 | 28.74 | 1,746,938.50 |
| COMMERCIAL PAPERS | 31,023.38 | - | 2,292.59 | 99,644.68 | 98,208.43 | 30,886.23 | - | 262,055.31 |
| FOREIGN MONEY MARKET SECURITIES | - | 17,638.16 | - | - | - | - | - | 17,638.16 |
| MUTUAL FUNDS | 82,949.64 | 19,108.98 | 385.40 | 11,337.40 | 1,692.99 | 398.12 | - | 115,872.53 |
| OPEN/CLOSE-END FUNDS | 2,063.53 | 11,119.62 | 254.83 | 8,145.31 | 1,216.80 | 121.52 | - | 22,921.62 |
| REITS | 80,886.11 | 7,989.35 | 130.57 | 3,192.09 | 476.19 | 276.60 | - | 92,950.91 |
| REAL ESTATE PROPERTIES | 33,435.25 | 115,825.21 | - | - | - | - | - | 149,260.46 |
| PRIVATE EQUITY FUNDS | 131.51 | 13,344.20 | - | 20,989.03 | - | - | - | 34,464.74 |
| INFRASTRUCTURE FUNDS | 2,502.51 | 8,280.69 | 662.98 | 42,926.02 | 202.50 | - | - | 54,574.70 |
| CASH & OTHER ASSETS | 5,489.81 | (7,124.97) | 1,534.53 | 81,862.49 | 54,394.43 | 13,605.76 | 8.11 | 149,770.15 |
| NET ASSETS VALUE AS @ 30 SEPTEMBER 2020 | 1,193,923.55 | 1,442,602.22 | 29,594.76 | 5,023,497.10 | 2,943,911.44 | 934,190.73 | 58.46 | 11,567,778.26 |

****NOTE: These figures are based on unaudited valuation report as at 30 September, 2020**

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| TOTAL RSA REGISTRATIONS AS AT 31 September, 2020 | 9,146,975 |
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