

**UNAUDITED REPORT ON PENSION FUNDS INDUSTRY PORTFOLIO FOR THE PERIOD ENDED 31 OCTOBER 2020**

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

**ASSET CLASSES**

|  | EXISTING<br>SCHEMES | CPFAs               | FUND I           | FUND II             | FUND III            | FUND IV           | FUND V       | TOTAL PENSION<br>FUND ASSETS |
|--|---------------------|---------------------|------------------|---------------------|---------------------|-------------------|--------------|------------------------------|
|  | ₦ 'Million          | ₦ 'Million          | ₦ 'Million       | ₦ 'Million          | ₦ 'Million          | ₦ 'Million        | ₦ 'Million   | ₦ 'Million                   |
| DOMESTIC ORDINARY SHARES                     | 76,192.86           | 34,300.89           | 4,518.70         | 471,546.82          | 104,836.49          | 8,552.05          | 0.00         | 699,947.80                   |
| FOREIGN ORDINARY SHARES                      | 0.00                | 74,504.15           | 0.00             | 0.00                | 0.00                | 0.00              | 0.00         | 74,504.15                    |
| <b>TOTAL FGN SECURITIES</b>                  | <b>711,480.13</b>   | <b>865,667.45</b>   | <b>13,770.15</b> | <b>3,459,501.04</b> | <b>2,143,334.74</b> | <b>652,380.76</b> | <b>20.57</b> | <b>7,846,154.84</b>          |
| FGN BONDS                                    | 622,726.95          | 859,844.78          | 10,524.19        | 3,023,847.86        | 1,962,116.39        | 595,030.69        | 10.71        | 7,074,101.56                 |
| TREASURY BILLS                               | 83,149.49           | 3,284.86            | 2,983.44         | 367,630.31          | 147,271.54          | 48,606.06         | 9.86         | 652,935.56                   |
| AGENCY BONDS                                 | 0.00                | 486.31              | 0.00             | 9,739.34            | 1,689.23            | 360.59            | 0.00         | 12,275.47                    |
| SUKUK  | 5,389.71            | 894.03              | 262.52           | 53,229.04           | 26,028.49           | 7,820.56          | 0.00         | 93,624.35                    |
| GREEN  | 213.98              | 1,157.47            | 0.00             | 5,054.50            | 6,229.08            | 562.87            | 0.00         | 13,217.91                    |
| STATE GOVT. SECURITIES                       | 16,160.97           | 19,742.98           | 527.48           | 71,587.07           | 34,286.14           | 12,089.90         | 0.00         | 154,394.54                   |
| CORPORATE DEBT SECURITIES                    | <b>62,105.91</b>    | <b>247,699.56</b>   | <b>3,086.42</b>  | <b>251,652.02</b>   | <b>122,237.60</b>   | <b>62,059.92</b>  | <b>0.00</b>  | <b>748,841.44</b>            |
| CORPORATE BONDS                              | 58,338.37           | 247,699.56          | 3,012.53         | 218,771.07          | 114,339.60          | 59,674.09         | 0.00         | 701,835.23                   |
| CORPORATE INFRASTRUCTURE BONDS               | 1,364.73            | 0.00                | 2.13             | 13,345.56           | 3,272.71            | 400.07            | 0.00         | 18,385.21                    |
| CORPORATE GREEN BONDS                        | 2,402.81            | 0.00                | 71.76            | 19,535.39           | 4,625.28            | 1,985.75          | 0.00         | 28,621.00                    |
| SUPRA-NATIONAL BONDS                         | 0.00                | 244.17              | 0.00             | 554.41              | 123.36              | 430.02            | 0.00         | 1,351.97                     |
| LOCAL MONEY MARKET SECURITIES                | <b>203,434.67</b>   | <b>118,671.82</b>   | <b>6,473.67</b>  | <b>766,811.75</b>   | <b>568,636.65</b>   | <b>183,584.13</b> | <b>33.97</b> | <b>1,847,646.66</b>          |
| BANK PLACEMENTS                              | 172,280.45          | 118,671.82          | 4,157.56         | 661,963.60          | 467,554.79          | 147,772.38        | 33.29        | 1,572,433.89                 |
| COMMERCIAL PAPERS                            | 31,154.22           | 0.00                | 2,316.11         | 104,848.15          | 101,081.87          | 35,811.75         | 0.68         | 275,212.78                   |
| FOREIGN MONEY MARKET SECURITIES              | 0.00                | 17,147.85           | 0.00             | 0.00                | 0.00                | 0.00              | 0.00         | 17,147.85                    |
| MUTUAL FUNDS                                 | <b>2,195.99</b>     | <b>35,560.21</b>    | <b>742.09</b>    | <b>17,361.54</b>    | <b>3,272.33</b>     | <b>1,116.65</b>   | <b>0.00</b>  | <b>60,248.81</b>             |
| OPEN/CLOSE-END FUNDS                         | 2,063.53            | 35,559.14           | 742.09           | 13,445.79           | 2,551.97            | 757.03            | 0.00         | 55,119.54                    |
| REITS  | 132.46              | 1.08                | 0.00             | 3,915.74            | 720.37              | 359.62            | 0.00         | 5,129.26                     |
| REAL ESTATE PROPERTIES                       | 33,435.25           | 205,312.80          | 0.00             | 528.30              | 0.00                | 0.00              | 0.00         | 239,276.35                   |
| PRIVATE EQUITY FUNDS                         | 131.51              | 13,344.20           | 0.00             | 18,000.05           | 290.59              | 0.00              | 0.00         | 31,766.35                    |
| INFRASTRUCTURE FUNDS                         | 2,502.51            | 8,272.28            | 563.11           | 45,662.75           | 0.00                | 200.48            | 0.00         | 57,201.13                    |
| CASH & OTHER ASSETS                          | 7,707.94            | 16,223.20           | 2,281.37         | 131,173.22          | 87,349.63           | 30,367.08         | 5.65         | 275,108.08                   |
| <b>NET ASSET VALUE AS AT 31 OCTOBER 2020</b> | <b>1,115,347.72</b> | <b>1,656,691.57</b> | <b>31,963.00</b> | <b>5,234,378.97</b> | <b>3,064,367.53</b> | <b>950,780.99</b> | <b>60.19</b> | <b>12,053,589.97</b>         |

**\*\*NOTE: These figures are based on unaudited valuation report as at 31 October, 2020**

TOTAL RSA REGISTRATIONS AS AT 31 October, 2020

**9,172,872**