

**UNAUDITED REPORT ON PENSION FUNDS INDUSTRY PORTFOLIO FOR THE PERIOD ENDED 28 FEBRUARY 2021**

**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 FUND ASSETS
	₦ 'Million	₦ 'Million	₦ 'Million	₦ 'Million	₦ 'Million	₦ 'Million	₦ 'Million	₦ 'Million
DOMESTIC ORDINARY SHARES	98,810.00	37,967.16	5,721.54	580,328.66	123,565.72	10,311.47	0.14	856,704.69
FOREIGN ORDINARY SHARES	0.18	94,727.23	0.00	0.00	0.00	0.00	0.00	94,727.41
<b>TOTAL FGN SECURITIES</b>	<b>714,397.53</b>	<b>711,903.07</b>	<b>13,029.98</b>	<b>3,654,343.56</b>	<b>2,363,680.57</b>	<b>674,799.99</b>	<b>33.02</b>	<b>8,132,187.72</b>
FGN BONDS HTM	638,770.40	704,268.24	9,641.00	3,215,362.85	2,166,165.04	606,256.69	16.81	7,340,481.02
TREASURY BILLS	71,356.83	5,371.62	3,126.94	364,193.64	171,561.05	61,281.09	16.20	676,907.36
AGENCY BONDS	0.00	683.09	9.08	9,208.82	2,012.50	0.00	0.00	11,913.49
SUKUK	3,811.97	674.83	252.96	60,999.29	17,837.58	7,081.53	0.00	90,658.15
GREEN	458.34	905.30	0.00	4,578.96	6,104.42	180.68	0.00	12,227.70
STATE GOVT. SECURITIES	12,501.15	17,311.78	502.45	52,131.04	26,813.69	8,562.65	0.00	117,822.76
CORPORATE DEBT SECURITIES	<b>73,191.01</b>	<b>264,412.71</b>	<b>3,933.44</b>	<b>295,125.27</b>	<b>163,696.45</b>	<b>69,943.11</b>	<b>0.00</b>	<b>870,301.99</b>
CORPORATE BONDS	71,797.47	264,412.71	3,860.28	275,128.02	157,819.19	69,279.52	0.00	842,297.20
CORPORATE INFRASTRUCTURE BONDS	663.41	0.00	73.16	7,816.50	2,694.55	349.55	0.00	11,597.16
CORPORATE GREEN BONDS	730.13	0.00	0.00	12,180.75	3,182.71	314.04	0.00	16,407.63
SUPRA-NATIONAL BONDS	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
LOCAL MONEY MARKET SECURITIES	<b>195,837.68</b>	<b>112,741.50</b>	<b>6,981.52</b>	<b>671,267.64</b>	<b>453,094.71</b>	<b>183,184.09</b>	<b>56.98</b>	<b>1,623,164.12</b>
BANK PLACEMENTS	175,600.48	112,741.50	5,634.90	636,714.71	417,690.81	168,414.03	56.29	1,516,852.73
COMMERCIAL PAPERS	20,237.20	0.00	1,346.61	34,552.92	35,403.89	14,770.06	0.69	106,311.39
FOREIGN MONEY MARKET SECURITIES	0.00	8,196.60	0.00	0.00	0.00	0.00	0.00	8,196.60
MUTUAL FUNDS	<b>83,305.56</b>	<b>50,699.43</b>	<b>1,015.39</b>	<b>18,946.58</b>	<b>4,114.62</b>	<b>875.44</b>	<b>0.00</b>	<b>158,957.01</b>
OPEN/CLOSE-END FUNDS	2,072.83	50,668.90	1,015.39	15,148.34	3,910.15	875.44	0.00	73,691.05
REITS	81,232.73	30.52	0.00	3,798.23	204.47	0.00	0.00	85,265.95
REAL ESTATE PROPERTIES	33,361.71	123,720.06	0.00	1,065.56	0.00	0.00	0.00	158,147.33
PRIVATE EQUITY FUNDS	6,037.27	13,819.60	0.00	18,911.41	309.13	0.00	0.00	39,077.41
INFRASTRUCTURE FUNDS	4,268.43	8,258.42	772.64	53,579.98	0.00	213.27	0.00	67,092.72
CASH & OTHER ASSETS	21,067.16	23,835.50	5,930.71	21,302.77	23,706.63	25,715.75	8.96	121,567.50
<b>GROSS ASSETS VALUE</b>	<b>1,242,777.67</b>	<b>1,467,593.07</b>	<b>37,887.66</b>	<b>5,367,002.47</b>	<b>3,158,981.52</b>	<b>973,605.77</b>	<b>99.10</b>	<b>12,247,947.27</b>

**\*\*NOTE: These figures are based on unaudited valuation report as at 28 February, 2021**

TOTAL RSA REGISTRATIONS AS AT 28 February, 2021	<b>9,265,141</b>
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\* The decline of ₦51.30 billion in February was mainly attributed to the depreciation in the prices of Fixed Income Securities (FISs) in the trading portfolios of the Approved Existing Schemes (AES), RSA Funds II & IV and Closed Pension Fund Administrators (CPFA), thereby creating unrealized losses on Marked to Market FISs. **NOTE:** The values of the bonds in the trading portfolios fluctuate based on supply and demand of the underlying securities as well as the outlook of the financial market.