

UNAUDITED REPORT ON PENSION FUNDS INDUSTRY PORTFOLIO FOR THE PERIOD ENDED 31 MARCH 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 | 98,980.81 | 37,612.11 | 5,694.29 | 566,781.50 | 122,884.98 | 9,844.02 | 0.14 | 841,797.86 |
| FOREIGN ORDINARY SHARES | 0.00 | 97,005.30 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 97,005.30 |
| TOTAL FGN SECURITIES | 725,413.88 | 986,242.96 | 15,313.69 | 3,664,676.62 | 2,407,568.57 | 707,125.62 | 34.80 | 8,506,376.14 |
| FGN BONDS HTM | 644,059.20 | 969,110.40 | 9,769.58 | 3,233,854.73 | 2,188,543.64 | 628,414.46 | 14.21 | 7,673,766.22 |
| TREASURY BILLS | 77,343.61 | 15,612.60 | 5,376.40 | 360,396.28 | 191,602.90 | 71,392.54 | 20.59 | 721,744.92 |
| AGENCY BONDS | 1,042.17 | 652.82 | 8.71 | 8,915.06 | 1,941.14 | 350.92 | 0.00 | 12,910.83 |
| SUKUK | 2,507.73 | 0.00 | 159.00 | 57,625.78 | 18,203.96 | 6,574.45 | 0.00 | 85,070.91 |
| GREEN | 461.18 | 867.14 | 0.00 | 3,884.77 | 7,276.93 | 393.24 | 0.00 | 12,883.26 |
| STATE GOVT. SECURITIES | 12,526.04 | 8,771.97 | 508.63 | 52,215.03 | 26,789.85 | 8,547.86 | 0.00 | 109,359.37 |
| CORPORATE DEBT SECURITIES | 72,779.40 | 14,754.59 | 3,961.22 | 295,154.79 | 164,039.11 | 69,883.37 | 0.00 | 620,572.48 |
| CORPORATE BONDS | 71,376.64 | 14,754.59 | 3,958.07 | 278,788.56 | 157,476.25 | 69,148.01 | 0.00 | 595,502.12 |
| CORPORATE INFRASTRUCTURE BONDS | 663.24 | 0.00 | 3.15 | 6,600.36 | 3,143.44 | 419.98 | 0.00 | 10,830.18 |
| CORPORATE GREEN BONDS | 739.53 | 0.00 | 0.00 | 9,765.86 | 3,419.41 | 315.38 | 0.00 | 14,240.18 |
| SUPRA-NATIONAL BONDS | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| LOCAL MONEY MARKET SECURITIES | 229,356.17 | 110,660.37 | 7,247.22 | 697,421.70 | 461,743.90 | 169,391.43 | 63.33 | 1,675,884.12 |
| BANK PLACEMENTS | 212,476.06 | 110,660.37 | 6,416.67 | 658,843.28 | 435,262.31 | 160,395.27 | 62.40 | 1,584,116.36 |
| COMMERCIAL PAPERS | 16,880.12 | 0.00 | 830.55 | 38,578.41 | 26,481.59 | 8,996.16 | 0.93 | 91,767.76 |
| FOREIGN MONEY MARKET SECURITIES | 0.00 | 8,165.16 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 8,165.16 |
| MUTUAL FUNDS | 83,029.28 | 39,636.22 | 766.09 | 19,090.02 | 4,026.79 | 877.25 | 0.00 | 147,425.64 |
| OPEN/CLOSE-END FUNDS | 2,004.12 | 39,636.22 | 766.09 | 14,981.84 | 3,826.73 | 877.25 | 0.00 | 62,092.24 |
| REITS | 81,025.16 | 0.00 | 0.00 | 4,108.18 | 200.06 | 0.00 | 0.00 | 85,333.40 |
| REAL ESTATE PROPERTIES | 33,561.71 | 122,371.20 | 0.00 | 620.00 | 0.00 | 0.00 | 0.00 | 156,552.90 |
| PRIVATE EQUITY FUNDS | 0.00 | 13,778.60 | 0.00 | 19,868.81 | 290.59 | 0.00 | 0.00 | 33,938.00 |
| INFRASTRUCTURE FUNDS | 4,258.80 | 8,231.57 | 769.90 | 53,414.79 | 0.00 | 200.48 | 0.00 | 66,875.53 |
| CASH & OTHER ASSETS | 18,572.54 | 16,144.09 | 4,064.21 | 18,908.01 | 7,284.52 | 11,026.98 | 7.27 | 76,007.62 |
| GROSS ASSETS VALUE | 1,278,478.64 | 1,463,374.14 | 38,325.25 | 5,388,151.25 | 3,194,628.31 | 976,897.00 | 105.54 | 12,339,960.13 |

****NOTE: These figures are based on unaudited valuation report as at 31st March, 2021**

TOTAL RSA REGISTRATIONS AS AT 31st MARCH, 2021

9,300,058