

**UNAUDITED REPORT ON PENSION FUNDS INDUSTRY PORTFOLIO FOR THE PERIOD ENDED 31 MAY 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	94,964.69	36,011.34	5,217.48	556,313.80	119,502.98	9,333.70	0.14	821,344.14
FOREIGN ORDINARY SHARES	0.00	103,679.41	0.00	0.00	0.00	0.00	0.00	103,679.41
<b>TOTAL FGN SECURITIES</b>	<b>716,672.77</b>	<b>791,831.65</b>	<b>16,272.48</b>	<b>3,681,744.39</b>	<b>2,428,900.73</b>	<b>712,673.03</b>	<b>31.59</b>	<b>8,348,126.65</b>
FGN BONDS HTM	661,650.70	768,620.25	12,936.58	3,322,145.19	2,261,387.67	650,049.65	14.87	7,676,804.92
TREASURY BILLS	50,571.70	21,167.94	3,011.27	281,047.79	140,680.29	55,106.66	16.72	551,602.36
AGENCY BONDS	761.33	633.49	45.01	10,102.95	2,989.04	358.96	0.00	14,890.78
SUKUK	2,441.32	601.40	279.62	63,906.21	17,601.52	6,602.15	0.00	91,432.23
GREEN	1,247.72	808.57	0.00	4,542.26	6,242.22	555.61	0.00	13,396.37
STATE GOVT. SECURITIES	12,208.26	16,376.77	520.99	52,992.90	26,798.67	8,581.28	0.00	117,478.88
CORPORATE DEBT SECURITIES	<b>80,408.52</b>	<b>198,843.76</b>	<b>4,764.16</b>	<b>341,493.75</b>	<b>196,184.93</b>	<b>83,274.47</b>	<b>0.00</b>	<b>904,969.59</b>
CORPORATE BONDS	78,762.38	198,843.76	4,761.11	323,642.99	189,082.56	82,463.91	0.00	877,556.71
CORPORATE INFRASTRUCTURE BONDS	665.46	0.00	3.05	7,398.58	3,102.57	496.27	0.00	11,665.93
CORPORATE GREEN BONDS	980.67	0.00	0.00	10,452.19	3,999.81	314.28	0.00	15,746.95
SUPRA-NATIONAL BONDS	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
LOCAL MONEY MARKET SECURITIES	<b>206,913.88</b>	<b>111,432.19</b>	<b>7,012.60</b>	<b>705,612.84</b>	<b>475,676.33</b>	<b>146,632.02</b>	<b>94.47</b>	<b>1,653,374.32</b>
BANK PLACEMENTS	187,373.04	111,432.19	6,124.52	666,284.04	450,490.40	136,857.27	93.53	1,558,654.99
COMMERCIAL PAPERS	19,540.83	0.00	888.08	39,328.80	25,185.92	9,774.75	0.94	94,719.33
FOREIGN MONEY MARKET SECURITIES	0.00	41.20	0.00	0.00	0.00	0.00	0.00	41.20
MUTUAL FUNDS	<b>83,018.65</b>	<b>13,756.00</b>	<b>567.23</b>	<b>17,300.64</b>	<b>2,016.17</b>	<b>439.46</b>	<b>0.00</b>	<b>117,098.15</b>
OPEN/CLOSE-END FUNDS	1,992.22	13,726.78	567.23	14,200.88	1,816.11	439.46	0.00	32,742.68
REITS	81,026.42	29.22	0.00	3,099.76	200.06	0.00	0.00	84,355.47
REAL ESTATE PROPERTIES	33,561.71	122,449.20	0.00	620.00	0.00	0.00	0.00	156,630.90
PRIVATE EQUITY FUNDS	0.00	14,073.31	0.00	19,845.81	290.59	0.00	0.00	34,209.70
INFRASTRUCTURE FUNDS	4,077.96	7,351.82	767.69	53,780.64	0.00	200.48	0.00	66,178.57
CASH & OTHER ASSETS	39,306.58	14,660.35	5,600.81	57,294.11	36,453.48	15,609.27	32.92	168,957.52
<b>NET ASSET VALUE AS @ 31 MAY 2021</b>	<b>1,271,133.00</b>	<b>1,430,507.00</b>	<b>40,723.43</b>	<b>5,486,998.89</b>	<b>3,285,823.89</b>	<b>976,743.72</b>	<b>159.12</b>	<b>12,492,089.04</b>

**\*\*NOTE: These figures are based on unaudited valuation report as at 30th April, 2021**

<b>TOTAL RSA REGISTRATIONS AS AT 30th April, 2021</b>	<b>9,354,527</b>
---	------------------