

**UNAUDITED REPORT ON PENSION FUNDS INDUSTRY PORTFOLIO FOR THE PERIOD ENDED 31 JULY 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	99,817.71	37,482.15	5,160.07	585,474.20	124,410.21	9,770.62	0.14	862,115.09
FOREIGN ORDINARY SHARES	0.00	106,663.37	0.00	0.00	0.00	0.00	0.00	106,663.37
<b>TOTAL FGN SECURITIES</b>	<b>731,208.10</b>	<b>750,861.47</b>	<b>18,491.78</b>	<b>3,613,807.52</b>	<b>2,393,875.08</b>	<b>693,522.66</b>	<b>55.63</b>	<b>8,201,822.23</b>
FGN BONDS HTM	672,473.53	727,954.68	13,436.73	3,325,327.37	2,262,944.83	647,177.29	14.34	7,649,328.77
TREASURY BILLS	54,828.55	20,888.81	4,762.87	212,838.74	106,600.26	39,234.65	39.17	439,193.04
AGENCY BONDS	0.00	622.67	43.38	9,854.79	2,506.92	526.61	0.00	13,554.36
SUKUK	3,461.74	602.81	248.80	61,949.38	15,839.69	5,949.46	2.13	88,054.01
GREEN	444.28	792.51	0.00	3,837.24	5,983.36	634.65	0.00	11,692.05
STATE GOVT. SECURITIES	8,633.87	12,846.97	464.26	39,871.79	21,195.17	6,668.41	0.00	89,680.48
<b>CORPORATE DEBT SECURITIES</b>	<b>79,624.25</b>	<b>265,510.04</b>	<b>5,238.91</b>	<b>327,599.37</b>	<b>197,060.78</b>	<b>82,703.13</b>	<b>0.00</b>	<b>957,736.48</b>
CORPORATE BONDS	77,917.01	265,510.04	5,235.81	309,644.14	190,503.33	81,747.57	0.00	930,557.90
CORPORATE INFRASTRUCTURE BONDS	673.37	0.00	3.10	6,829.05	2,236.12	640.13	0.00	10,381.77
CORPORATE GREEN BONDS	1,033.87	0.00	0.00	11,126.18	4,321.32	315.43	0.00	16,796.81
SUPRA-NATIONAL BONDS	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
<b>LOCAL MONEY MARKET SECURITIES</b>	<b>236,481.10</b>	<b>138,251.50</b>	<b>10,284.15</b>	<b>912,260.12</b>	<b>592,012.93</b>	<b>219,122.80</b>	<b>107.13</b>	<b>2,108,519.74</b>
BANK PLACEMENTS	226,419.59	138,251.50	9,862.92	883,227.40	575,180.19	213,215.57	106.88	2,046,264.06
COMMERCIAL PAPERS	10,061.51	0.00	421.23	29,032.72	16,832.74	5,907.23	0.25	62,255.68
FOREIGN MONEY MARKET SECURITIES	0.00	41.14	0.00	0.00	0.00	0.00	0.00	41.14
<b>MUTUAL FUNDS</b>	<b>83,013.85</b>	<b>12,596.52</b>	<b>546.58</b>	<b>17,592.76</b>	<b>2,070.69</b>	<b>439.46</b>	<b>0.00</b>	<b>116,259.86</b>
OPEN/CLOSE-END FUNDS	1,987.90	12,567.30	546.58	15,464.72	1,870.72	439.46	0.00	32,876.68
REITS	81,025.95	29.22	0.00	2,128.04	199.97	0.00	0.00	83,383.18
REAL ESTATE PROPERTIES	33,561.71	122,523.24	0.00	0.00	0.00	0.00	0.00	156,084.95
PRIVATE EQUITY FUNDS	41.40	13,587.63	0.00	19,864.17	952.50	0.00	0.00	34,445.70
INFRASTRUCTURE FUNDS	4,076.26	7,282.38	767.68	54,447.61	0.00	287.44	0.00	66,861.38
CASH & OTHER ASSETS	15,662.68	2,967.73	2,062.53	22,261.35	20,334.61	17,112.96	14.38	80,416.24
<b>NET ASSET VALUE AS @ 31 JULY 2021</b>	<b>1,292,120.93</b>	<b>1,470,614.14</b>	<b>43,015.95</b>	<b>5,593,178.89</b>	<b>3,351,911.98</b>	<b>1,029,627.49</b>	<b>177.28</b>	<b>12,780,646.66</b>

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

<b>TOTAL RSA REGISTRATIONS AS AT 31 July 2021</b>
<b>9,405,553</b>