

UNAUDITED REPORT ON PENSION FUNDS INDUSTRY PORTFOLIO FOR THE PERIOD ENDED 30 SEPTEMBER 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	FUND VI	TOTAL PENSION FUND ASSETS
	₦ 'Million	₦ 'Million	₦ 'Million	₦ 'Million	₦ 'Million	₦ 'Million	₦ 'Million	₦ 'Million	₦ 'Million
DOMESTIC ORDINARY SHARES	100,559.00	37,626.08	5,370.58	593,372.39	125,866.54	10,211.12	0.15	483.23	873,489.10
FOREIGN ORDINARY SHARES	0.00	105,201.53	0.00	0.00	0.00	0.00	0.00	0.00	105,201.53
TOTAL FGN SECURITIES	728,078.18	753,919.28	19,320.56	3,597,969.10	2,407,587.16	712,241.38	45.31	3,498.25	8,222,659.23
FGN BONDS	679,452.78	729,549.42	14,420.86	3,424,797.35	2,314,688.26	667,622.30	18.06	2,703.09	7,833,252.12
TREASURY BILLS	41,294.57	22,266.53	4,612.01	105,685.64	70,930.18	38,270.01	27.25	795.16	283,881.35
AGENCY BONDS	0.00	616.97	41.58	9,400.98	2,428.83	1,265.99	0.00	0.00	13,754.35
SUKUK	6,662.98	636.61	246.12	53,733.15	13,590.97	4,907.38	0.00	0.00	79,777.20
GREEN	667.85	849.75	0.00	4,351.98	5,948.93	175.70	0.00	0.00	11,994.21
STATE GOVT. SECURITIES	8,464.79	13,000.49	447.39	38,670.31	21,245.33	6,685.20	0.00	0.00	88,513.52
CORPORATE DEBT SECURITIES	80,821.01	264,387.59	5,423.75	333,996.58	199,876.99	83,487.83	0.00	270.94	968,264.69
CORPORATE BONDS	78,609.50	264,387.59	5,402.72	315,060.10	192,670.91	82,653.11	0.00	270.94	939,054.87
CORPORATE INFRASTRUCTURE BONDS	2,211.51	0.00	21.03	7,672.01	3,295.79	514.04	0.00	0.00	13,714.38
CORPORATE GREEN BONDS	0.00	0.00	0.00	11,264.47	3,910.29	320.68	0.00	0.00	15,495.44
SUPRA-NATIONAL BONDS	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
LOCAL MONEY MARKET SECURITIES	257,721.32	149,598.49	10,840.57	983,555.18	655,080.51	230,972.67	119.14	2,917.94	2,290,805.83
BANK PLACEMENTS	248,928.57	149,598.49	10,655.26	953,883.47	634,553.52	222,498.12	119.14	2,917.94	2,223,154.52
COMMERCIAL PAPERS	8,792.75	0.00	185.32	29,671.70	20,526.99	8,474.55	0.00	0.00	67,651.31
FOREIGN MONEY MARKET SECURITIES	0.00	8,635.97	0.00	0.00	0.00	0.00	0.00	0.00	8,635.97
MUTUAL FUNDS	83,232.21	12,080.69	546.56	18,153.10	2,273.53	549.26	0.00	0.00	116,835.35
OPEN/CLOSE-END FUNDS	2,205.00	12,051.47	546.56	16,025.13	2,073.56	549.26	0.00	0.00	33,450.98
REITS	81,027.21	29.22	0.00	2,127.96	199.97	0.00	0.00	0.00	83,384.37
REAL ESTATE PROPERTIES	30,873.04	122,570.97	0.00	0.00	0.00	0.00	0.00	0.00	153,444.01
PRIVATE EQUITY FUNDS	0.00	14,447.62	0.00	21,231.12	999.75	0.00	0.00	0.00	36,678.49
INFRASTRUCTURE FUNDS	4,579.12	7,849.83	840.23	63,235.70	0.00	346.13	0.00	0.00	76,851.02
CASH & OTHER ASSETS	17,045.11	-629.20	2,349.81	20,811.94	13,046.40	6,505.70	32.33	628.87	59,790.95
NET ASSET VALUE AS @ 30 SEPTEMBER 2021	1,311,373.79	1,488,689.35	45,139.46	5,670,995.41	3,425,976.22	1,050,999.30	196.93	7,799.23	13,001,169.69
NET ASSET VALUE AS @ 31 AUGUST 2021	1,300,686.05	1,496,036.70	44,386.03	5,637,355.13	3,372,656.81	1,049,297.99	184.47	0.00	12,900,603.18
GROWTH/DIMINUTION	10,687.75	(7,347.35)	753.43	33,640.27	53,319.41	1,701.30	12.47	7,799.23	100,566.51
Value of Pension Funds in USD (\$' Million) @ ₦410.30/\$	3,196.13	3,628.29	110.02	13,821.58	8,349.93	2,561.54	0.48	19.01	31,686.98

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

TOTAL RSA REGISTRATIONS AS AT 30 SEPTEMBER 2021	9,461,173
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