

UNAUDITED REPORT ON PENSION FUNDS INDUSTRY PORTFOLIO FOR THE PERIOD ENDED 31 DECEMBER 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 ACTIVE	FUND VI RETIREE	TOTAL PENSION FUND ASSETS
	₦ 'Million	₦ 'Million	₦ 'Million	₦ 'Million	₦ 'Million	₦ 'Million	₦ 'Million	₦ 'Million	₦ 'Million	₦ 'Million
DOMESTIC ORDINARY SHARES	105,401.76	34,129.91	5,676.58	629,100.47	130,051.77	10,507.73	0.03	421.08	18.68	915,308.00
FOREIGN ORDINARY SHARES	62.38	122,431.85	0.00	0.00	0.00	0.00	0.00	0.00	0.00	122,494.24
TOTAL FGN SECURITIES	740,804.54	846,664.62	21,784.52	3,816,580.65	2,592,105.63	747,616.92	56.84	7,445.53	582.76	8,773,642.02
FGN BONDS HTM	709,099.36	779,866.36	17,696.61	3,634,071.53	2,483,293.63	697,772.90	16.90	3,809.37	376.66	8,326,003.33
TREASURY BILLS	25,137.13	22,476.05	3,916.39	99,326.43	68,042.23	36,486.24	37.43	280.30	0.00	255,702.19
AGENCY BONDS	347.01	596.29	40.18	9,640.62	1,840.57	1,232.48	0.00	545.30	59.49	14,301.92
SUKUK	5,510.90	600.61	130.31	68,748.49	31,627.55	11,693.56	2.51	0.00	0.00	118,313.92
GREEN	710.15	43,125.31	1.04	4,793.58	7,301.65	431.74	0.00	2,810.56	146.61	59,320.66
STATE GOVT. SECURITIES	16,161.86	18,721.98	732.95	70,327.79	49,532.18	14,860.75	0.00	0.00	0.00	170,337.51
CORPORATE DEBT SECURITIES	82,587.62	206,661.26	6,379.81	343,268.50	222,620.94	81,075.14	0.51	671.03	73.44	943,338.26
CORPORATE BONDS	73,724.08	203,149.13	6,359.68	325,568.62	216,475.80	80,420.42	0.51	671.03	73.44	906,442.71
CORPORATE INFRASTRUCTURE BONDS	8,863.54	3,512.13	20.13	7,204.05	2,944.23	493.75	0.00	0.00	0.00	23,037.83
CORPORATE GREEN BONDS	0.00	0.00	0.00	10,495.83	3,200.92	160.97	0.00	0.00	0.00	13,857.72
SUPRA-NATIONAL BONDS	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
LOCAL MONEY MARKET SECURITIES	252,833.99	118,971.51	11,211.18	895,133.95	534,122.00	206,844.92	132.58	5,005.48	933.39	2,025,189.00
BANK PLACEMENTS	242,130.02	118,971.51	11,083.88	866,920.84	519,745.24	200,894.21	132.58	4,971.04	931.50	1,965,780.81
COMMERCIAL PAPERS	10,703.97	0.00	127.31	28,213.11	14,376.76	5,950.72	0.00	34.44	1.89	59,408.19
FOREIGN MONEY MARKET SECURITIES	69.69	9,227.94	0.00	0.00	0.00	0.00	0.00	0.00	1.00	9,298.63
MUTUAL FUNDS	84,039.57	14,234.90	601.17	18,864.34	2,353.47	462.56	0.00	172.75	1.00	120,729.77
OPEN/CLOSE-END FUNDS	3,026.53	14,209.63	601.17	15,912.38	2,167.01	462.56	0.00	172.75	1.00	36,553.02
REITS	81,013.04	25.28	0.00	2,951.97	186.46	0.00	0.00	0.00	0.00	84,176.75
REAL ESTATE PROPERTIES	30,873.04	125,675.32	0.00	0.00	246.74	0.00	0.00	0.00	0.00	156,795.10
PRIVATE EQUITY FUNDS	51.60	14,790.05	0.00	23,797.34	290.59	0.00	0.00	31.53	0.00	38,961.12
INFRASTRUCTURE FUNDS	4,446.09	8,459.02	839.31	63,402.87	0.00	200.48	0.00	0.00	0.00	77,347.77
CASH & OTHER ASSETS	34,032.70	2,787.16	1,181.77	17,882.57	9,546.76	5,137.17	31.22	700.41	74.78	71,374.53
NET ASSET VALUE AS @ 31 DECEMBER 2021	1,351,364.84	1,522,755.54	48,407.29	5,878,358.49	3,540,870.08	1,066,705.67	221.18	14,447.81	1,685.06	13,424,815.96
NET ASSET VALUE AS @ 30 NOVEMBER 2021	1,323,414.28	1,496,587.87	47,411.41	5,811,780.88	3,502,968.11	1,060,893.60	209.76	11,922.73	1,340.33	13,256,528.99
GROWTH/DIMINUTION	27,950.56	26,167.67	995.88	66,577.60	37,901.96	5,812.07	11.41	2,525.08	344.73	168,286.97
Value of Pension Funds in USD (\$' Million) @ ₦410.66/\$	3,272.15	3,687.15	117.21	14,233.66	8,573.74	2,582.88	0.54	34.98	4.08	32,506.39

* NOTE: These figures are based on unaudited valuation report as at 31 December 2021

TOTAL RSA REGISTRATIONS AS AT 31 DECEMBER 2021

9,529,127