

UNAUDITED REPORT ON PENSION FUNDS INDUSTRY PORTFOLIO FOR THE PERIOD ENDED 30 NOVEMBER 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	WEIGHT	
		₦ 'Million	₦ 'Million	₦ 'Million	₦ 'Million	₦ 'Million	₦ 'Million	₦ 'Million	₦ 'Million	₦ 'Million	₦ 'Million	%
DOMESTIC ORDINARY SHARES	101,766.60	33,992.93	5,600.67	601,375.81	123,995.10	9,292.51	0.00	407.92	18.50	876,450.04	6.60%	
FOREIGN ORDINARY SHARES	3.30	112,556.45	0.00	-	0.00	0.00	0.00	0.00	0.00	112,559.75	0.85%	
TOTAL FGN SECURITIES	730,731.05	772,457.71	17,242.47	3,716,979.53	2,521,409.43	724,080.56	36.54	3,620.02	84.62	8,534,620.87	64.30%	
FGN BONDS HTM	618,707.03	707,642.32	12,221.59	3,457,613.04	2,367,118.29	668,751.05	15.07	2,020.41	22.59	7,834,111.39	59.02%	
FGN BONDS MTM	68,666.82	0.00	4,044.99	121,264.99	49,661.01	8,297.08	1.08	1.54	0.00	251,937.51	1.90%	
TREASURY BILLS	37,744.64	22,534.81	811.04	57,500.34	71,345.58	37,056.89	18.17	0.00	0.00	274,990.40	2.07%	
AGENCY BONDS	0.00	624.88	42.08	8,912.26	2,469.44	1,278.55	0.00	0.00	0.00	13,327.22	0.10%	
SUKUK	4,994.13	632.58	122.77	66,384.80	24,659.78	8,519.50	2.21	1,598.08	62.03	106,975.88	0.81%	
GREEN	618.43	41,023.12	0.00	5,304.10	6,155.33	177.49	0.00	0.00	0.00	53,278.47	0.40%	
STATE GOVT. SECURITIES	8,678.77	13,001.92	458.23	39,447.07	21,489.19	6,768.46	-	-	0.00	89,843.64	0.68%	
CORPORATE DEBT SECURITIES	83,459.46	260,072.24	6,431.42	345,878.94	223,015.65	81,465.70	0.50	322.28	29.76	1,000,675.95	7.54%	
CORPORATE BONDS	72,556.84	260,072.24	6,411.43	329,051.84	213,179.55	80,101.84	0.50	322.28	29.76	961,726.29	7.25%	
CORPORATE INFRASTRUCTURE BONDS	9,404.13	0.00	19.98	5,871.74	6,681.05	997.87	-	-	-	22,974.78	0.17%	
CORPORATE GREEN BONDS	1,498.49	0.00	0.00	10,955.36	3,155.04	365.99	-	-	-	15,974.88	0.12%	
SUPRA-NATIONAL BONDS	0.00	0.00	0.00	-	0.00	0.00	0.00	-	-	0.00	0.00%	
LOCAL MONEY MARKET SECURITIES	259,747.86	118,986.64	10,536.03	942,883.06	600,791.40	224,297.08	128.16	6,036.17	1,047.27	2,164,453.67	16.31%	
BANK PLACEMENTS	248,074.67	118,986.64	10,402.94	903,198.94	580,027.14	215,430.89	128.16	5,984.45	1,047.27	2,083,281.11	15.70%	
COMMERCIAL PAPERS	11,673.18	0.00	133.09	39,684.12	20,764.26	8,866.19	-	51.72	-	81,172.57	0.61%	
FOREIGN MONEY MARKET SECURITIES	0.00	9,032.05	0.00	-	0.00	0.00	-	-	0.50	9,032.55	0.07%	
MUTUAL FUNDS	2,983.70	13,124.34	512.58	18,016.47	2,178.48	438.65	0.00	87.20	0.50	37,341.92	0.28%	
OPEN/CLOSE-END FUNDS	2,851.27	13,101.06	512.58	15,509.82	1,998.82	438.65	0.00	87.20	0.50	34,499.89	0.26%	
REITS	132.43	23.29	0.00	2,506.65	179.66	0.00	0.00	0.00	0.00	2,842.04	0.02%	
REAL ESTATE PROPERTIES	30,873.04	122,463.31	0.00	312.28	246.88	0.00	0.00	0.00	0.00	234,649.17	1.77%	
PRIVATE EQUITY FUNDS	0.00	14,612.86	0.00	22,596.92	290.59	0.00	0.00	0.00	0.00	37,500.37	0.28%	
INFRASTRUCTURE FUNDS	4,500.38	7,625.68	839.45	62,984.24	0.00	200.48	0.00	0.00	0.00	76,150.22	0.57%	
CASH & OTHER ASSETS	22,684.41	27,075.46	5,964.26	23,277.20	14,281.18	15,576.21	45.75	1,474.28	160.73	110,539.49	0.83%	
OTHER LIABILITIES	(666.71)	(8,113.43)	(78.46)	(1,740.51)	-117.81	(420.60)	(0.01)	1.67	0.21	(11,135.66)	-0.08%	
TRANSFER CONTROL ACCOUNT			(0.53)	-	0.00	0.00		0.00	0.00	(0.53)	0.00%	
GROSS ASSETS VALUE	1,244,761.86	1,496,888.16	47,506.12	5,772,011.03	3,507,580.09	1,061,699.05	210.93	11,949.54	1,342.09	13,272,681.45	100.00%	
ACCRUED FEES C/F	(2,101.23)	(300.28)	(92.88)	(8,203.58)	(4,606.13)	(797.74)	(1.16)	(26.81)	(1.76)	(16,131.58)		
OTHER LIABILITIES			(1.83)	(5.49)	(5.85)	(7.71)	-	-	-	(20.88)		
NET ASSET VALUE AS @ 30 NOVEMBER 2021	1,242,660.63	1,496,587.87	47,411.41	5,763,801.95	3,502,968.11	1,060,893.60	209.76	11,922.73	1,340.33	13,256,528.99		
NET ASSET VALUE AS @ 31 OCTOBER 2021	1,245,169.36	1,491,693.74	46,693.79	5,718,974.28	3,480,517.12	1,055,786.21	200.81	8,909.50	986.13	13,175,711.66		
GROWTH/DIMINUTION	(2,508.73)	4,894.13	717.62	44,827.67	22,450.99	5,107.39	8.95	3,013.23	354.21	80,817.33		
Value of Pension Funds in USD (\$' Million) @ ₦410.66/\$	3,026.01	3,644.35	115.45	14,035.46	8,530.09	2,583.39	0.51	29.03	3.26	32,281.03		

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

TOTAL RSA REGISTRATIONS AS AT 30 NOVEMBER 2021
9,510,542