

UNAUDITED REPORT ON PENSION FUNDS INDUSTRY PORTFOLIO FOR THE PERIOD ENDED 31 JANUARY 2022

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	108,172.89	35,061.58	5,941.69	662,099.76	136,167.80	12,524.36	0.03	438.14	18.73	960,424.98
FOREIGN ORDINARY SHARES	7.39	110,474.17	0.00	0.00	0.00	0.00	0.00	0.00	0.00	110,481.56
TOTAL FGN SECURITIES	717,847.26	761,744.62	21,976.18	3,702,215.23	2,434,807.84	702,793.35	88.71	7,572.95	571.60	8,349,617.75
FGN BONDS HTM	689,551.33	697,943.12	18,427.87	3,540,271.39	2,347,916.38	672,632.85	42.98	4,843.67	380.67	7,972,010.26
TREASURY BILLS	22,751.45	22,011.46	3,342.64	83,228.97	47,178.53	16,541.53	43.16	0.00	0.00	195,097.74
AGENCY BONDS	0.00	608.09	40.42	9,572.35	2,396.38	1,241.80	0.00	548.10	59.79	14,466.93
SUKUK	4,673.06	619.86	164.19	64,689.98	30,229.37	12,046.51	2.54	0.00	0.00	112,425.51
GREEN	871.42	40,562.08	1.06	4,452.53	7,087.18	330.66	0.04	2,181.19	131.14	55,617.30
STATE GOVT. SECURITIES	16,029.88	18,718.03	735.65	70,427.80	49,349.49	14,768.87	0.00	283.39	17.00	170,330.11
CORPORATE DEBT SECURITIES	82,676.69	258,453.62	6,409.81	344,451.06	223,014.36	81,350.90	0.51	607.16	66.51	997,030.62
CORPORATE BONDS	73,678.58	255,260.29	6,389.50	328,289.61	216,990.09	80,955.07	0.51	607.16	66.51	962,237.32
CORPORATE INFRASTRUCTURE BONDS	8,998.11	3,193.33	20.31	7,077.04	3,892.61	395.83	0.00	0.00	0.00	23,577.22
CORPORATE GREEN BONDS	0.00	0.00	0.00	9,084.41	2,131.66	0.00	0.00	0.00	0.00	11,216.07
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	285,222.58	139,142.87	10,119.41	980,194.40	641,344.83	221,057.39	131.74	5,846.95	1,371.24	2,284,431.41
BANK PLACEMENTS	275,791.90	139,142.87	10,030.19	968,335.17	630,154.42	207,559.27	131.74	5,846.95	1,371.24	2,238,363.75
COMMERCIAL PAPERS	9,430.67	0.00	89.22	11,859.23	11,190.41	13,498.12	0.00	0.00	0.00	46,067.66
FOREIGN MONEY MARKET SECURITIES	0.07	8,810.87	0.00	0.00	0.00	0.00	0.00	0.00	1.00	8,811.94
MUTUAL FUNDS	85,050.70	15,449.48	559.05	19,080.30	2,607.28	479.14	0.00	176.41	1.00	123,403.38
OPEN/CLOSE-END FUNDS	3,857.38	15,449.48	559.05	17,291.32	2,432.48	479.14	0.00	176.41	1.00	40,246.26
REITS	81,193.33	0.00	0.00	1,788.99	174.80	0.00	0.00	0.00	0.00	83,157.12
REAL ESTATE PROPERTIES	30,873.04	125,167.25	0.00	1,803.03	0.00	0.00	0.00	0.00	0.00	157,843.31
PRIVATE EQUITY FUNDS	309.02	14,275.09	0.00	23,784.75	290.59	0.00	0.00	0.00	0.00	38,659.45
INFRASTRUCTURE FUNDS	4,475.38	8,388.96	837.39	61,121.76	0.00	200.48	0.00	0.00	0.00	75,023.96
CASH & OTHER ASSETS	69,851.46	9,294.03	3,340.71	92,435.63	115,867.90	40,978.75	17.24	454.79	321.01	332,561.52
NET ASSET VALUE AS @ 31 JANUARY 2022	1,400,516.35	1,504,980.57	49,919.89	5,957,613.72	3,603,450.09	1,074,153.25	238.24	15,379.79	2,368.09	13,608,619.98
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
GROWTH/DIMINUTION	49,151.50	(17,774.97)	1,512.59	79,255.23	62,580.01	7,447.58	17.06	931.98	683.03	183,804.02
Value of Pension Funds in USD (\$' Million) @ ₦415.26/\$	3,372.63	3,624.19	120.21	14,346.71	8,677.58	2,586.70	0.57	37.04	5.70	32,771.32

*Note: These figures are based on unaudited valuation report as at 31 January 2022

TOTAL RSA REGISTRATIONS AS AT 31 JANUARY 2022

9,552,496.00