

UNAUDITED REPORT ON PENSION FUNDS INDUSTRY PORTFOLIO FOR THE PERIOD ENDED 28 FEBRUARY 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	110,968.57	34,490.31	6,046.30	673,660.25	139,236.16	12,505.18	0.03	460.13	19.11	977,386.03
FOREIGN ORDINARY SHARES	0.00	109,967.25	0.00	0.00	0.00	0.00	0.00	0.00	0.00	109,967.25
TOTAL FGN SECURITIES	725,103.69	771,788.27	21,345.85	3,759,349.77	2,494,088.70	726,673.07	62.21	8,097.43	615.33	8,507,124.33
FGN BONDS HTM	699,286.52	708,132.21	20,099.36	3,595,092.31	2,408,885.47	700,283.48	39.34	706.34	33.22	8,132,558.26
TREASURY BILLS	17,865.34	20,581.78	594.23	78,870.33	43,425.68	12,612.83	20.32	0.00	0.00	173,970.50
AGENCY BONDS	0.00	622.88	37.73	9,434.07	2,409.10	1,237.20	0.00	84.39	74.46	13,899.82
SUKUK	7,250.89	651.34	614.53	71,328.16	32,420.32	12,205.38	2.55	0.00	0.00	124,473.18
GREEN	700.95	41,800.06	0.00	4,624.91	6,948.14	334.19	0.00	7,306.70	507.64	62,222.58
STATE GOVT. SECURITIES	15,798.89	18,712.09	715.20	69,320.50	49,447.55	14,815.95	0.00	0.00	0.00	168,810.17
CORPORATE DEBT SECURITIES	84,710.72	253,666.71	6,716.89	349,979.95	225,995.56	82,595.92	0.52	652.09	67.12	1,004,385.49
CORPORATE BONDS	83,130.25	250,466.60	6,696.42	328,630.35	220,649.31	81,653.49	0.52	652.09	67.12	971,946.14
CORPORATE INFRASTRUCTURE BONDS	1,580.47	3,200.11	20.47	19,743.18	3,934.32	942.44	0.00	0.00	0.00	29,420.99
CORPORATE GREEN BONDS	0.00	0.00	0.00	1,606.43	1,411.93	0.00	0.00	0.00	0.00	3,018.36
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	262,078.58	136,055.93	8,282.17	930,493.70	593,590.50	198,011.08	114.96	6,693.42	1,517.06	2,136,837.40
BANK PLACEMENTS	235,427.52	136,055.93	7,650.45	899,124.63	570,258.56	180,261.52	114.96	6,693.42	1,517.06	2,037,104.06
COMMERCIAL PAPERS	26,651.06	0.00	631.71	31,369.07	23,331.94	17,749.56	0.00	0.00	0.00	99,733.34
FOREIGN MONEY MARKET SECURITIES	0.00	10,822.99	0.00	0.00	0.00	0.00	0.00	0.00	0.00	10,822.99
MUTUAL FUNDS	85,027.05	17,927.52	564.16	26,060.28	2,704.89	513.81	0.00	235.48	13.06	133,046.25
OPEN/CLOSE-END FUNDS	3,527.23	17,927.52	564.16	24,352.81	2,533.00	513.81	0.00	235.48	13.06	49,667.07
REITS	81,499.82	0.00	0.00	1,707.47	171.89	0.00	0.00	0.00	0.00	83,379.18
REAL ESTATE PROPERTIES	30,873.04	125,189.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	156,062.37
PRIVATE EQUITY FUNDS	309.02	13,079.10	0.00	20,736.04	1,138.59	0.00	0.00	0.00	0.00	35,262.75
INFRASTRUCTURE FUNDS	4,519.65	8,357.12	835.35	60,623.99	0.00	200.48	0.00	0.00	0.00	74,536.59
CASH & OTHER ASSETS	95,925.03	29,186.83	6,598.52	119,539.07	150,608.40	46,707.48	70.67	1,507.69	435.45	450,579.14
NET ASSET VALUE AS @ 28 FEBRUARY 2022	1,415,314.24	1,529,243.45	51,104.44	6,009,763.55	3,656,810.35	1,082,022.97	248.39	17,646.24	2,667.13	13,764,820.76
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
GROWTH/DIMINUTION	14,797.90	24,262.88	1,184.55	52,149.84	53,360.27	7,869.71	10.16	2,266.44	299.03	156,200.78
Value of Pension Funds in USD (\$' Million) @ ₦416.09/\$	3,401.46	3,675.27	122.82	14,443.42	8,788.51	2,600.45	0.60	42.41	6.41	33,081.35

*Note: These figures are based on unaudited valuation report as at 28 February 2022

TOTAL RSA REGISTRATIONS AS AT 28 FEBRUARY 2022	
	9,589,721