

UNAUDITED REPORT ON PENSION FUNDS INDUSTRY PORTFOLIO FOR THE PERIOD ENDED 31 MARCH 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	105,814.98	32,178.31	5,928.37	653,627.90	133,932.76	12,285.87	0.03	475.75	18.82	944,262.79
FOREIGN ORDINARY SHARES	0.00	112,270.05	0.00	0.00	0.00	0.00	0.00	0.00	0.00	112,270.05
TOTAL FGN SECURITIES	730,265.19	765,814.85	21,019.80	3,790,895.17	2,465,835.83	718,184.38	68.86	9,262.92	736.67	8,502,083.68
FGN BONDS HTM	706,386.85	714,909.61	20,219.24	3,632,035.95	2,383,959.27	693,135.12	45.03	1,268.66	63.83	8,152,023.54
TREASURY BILLS	15,011.86	7,726.23	593.42	77,657.91	41,321.03	10,553.30	21.08	0.00	0.00	152,884.84
AGENCY BONDS	0.00	601.41	38.74	9,363.57	2,317.17	1,196.81	0.00	284.18	112.63	13,914.51
SUKUK	7,882.22	650.53	168.40	67,377.74	31,210.65	12,961.18	2.75	0.00	0.00	120,253.47
GREEN	984.26	41,927.07	0.00	4,460.00	7,027.71	337.97	0.00	7,710.08	560.21	63,007.31
STATE GOVT. SECURITIES	16,439.72	18,889.52	723.57	70,553.33	50,003.70	14,977.50	0.00	0.00	0.00	171,587.34
CORPORATE DEBT SECURITIES	85,355.24	250,933.24	6,897.59	352,050.05	227,748.08	83,385.12	0.53	676.89	67.81	1,007,114.55
CORPORATE BONDS	83,758.99	247,742.78	6,876.94	334,221.80	221,437.42	82,769.86	0.53	676.89	67.81	977,553.01
CORPORATE INFRASTRUCTURE BONDS	1,596.25	0.00	20.65	14,232.83	3,425.40	615.26	0.00	0.00	0.00	19,890.38
CORPORATE GREEN BONDS	0.00	3,190.47	0.00	3,595.43	2,885.26	0.00	0.00	0.00	0.00	9,671.16
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	267,123.35	175,550.77	11,712.66	908,239.23	646,352.51	230,188.19	154.07	8,637.27	1,954.10	2,249,912.14
BANK PLACEMENTS	245,026.21	175,550.77	11,021.60	875,149.05	617,153.35	210,717.70	154.07	8,637.27	1,954.10	2,145,364.11
COMMERCIAL PAPERS	22,097.15	0.00	691.06	33,090.18	29,199.16	19,470.49	0.00	0.00	0.00	104,548.03
FOREIGN MONEY MARKET SECURITIES	614.07	11,172.72	0.00	0.00	0.00	0.00	0.00	0.00	0.00	11,786.79
MUTUAL FUNDS	85,362.68	22,990.99	563.86	23,434.74	2,963.74	511.25	0.00	288.92	13.93	136,130.11
OPEN/CLOSE-END FUNDS	4,374.07	22,630.99	563.86	21,751.28	2,793.79	511.25	0.00	288.92	13.93	52,928.08
REITS	80,988.61	360.00	0.00	1,683.46	169.95	0.00	0.00	0.00	0.00	83,202.02
REAL ESTATE PROPERTIES	30,963.63	124,810.19	0.00	620.00	0.00	0.00	0.00	0.00	0.00	156,393.82
PRIVATE EQUITY FUNDS	311.85	13,102.88	0.00	24,444.08	1,147.88	0.00	0.00	0.00	0.00	39,006.69
INFRASTRUCTURE FUNDS	4,441.05	8,396.52	842.02	61,295.51	0.00	200.48	0.00	0.00	0.00	75,175.56
CASH & OTHER ASSETS	89,231.78	5,190.41	4,570.64	172,072.77	170,921.83	29,800.76	35.08	802.57	221.87	472,847.70
NET ASSET VALUE AS @ 31 MARCH 2022	1,415,923.54	1,541,300.46	52,258.50	6,057,232.77	3,698,906.32	1,089,533.54	258.56	20,144.31	3,013.19	13,878,571.20
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
GROWTH/DIMINUTION	609.30	12,057.01	1,154.06	47,469.22	42,095.97	7,510.58	10.17	2,498.08	346.06	113,750.44
Value of Pension Funds in USD (\$' Million) @ ₦416.09/\$	3,405.71	3,707.28	125.70	14,569.41	8,896.95	2,620.65	0.62	48.45	7.25	33,382.01