

UNAUDITED REPORT ON PENSION FUNDS INDUSTRY PORTFOLIO FOR THE PERIOD ENDED 31 MAY 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	FUND VI RETIREE	TOTAL PENSION FUND ASSETS
	₦ 'Million	₦ 'Million	₦ 'Million	₦ 'Million	₦ 'Million	₦ 'Million	₦ 'Million	₦ 'Million	₦ 'Million	₦ 'Million
DOMESTIC ORDINARY SHARES	113,829.83	33,713.07	6,349.82	697,126.07	143,597.22	12,332.94	0.03	756.87	32.88	1,007,738.73
FOREIGN ORDINARY SHARES	0.00	106,169.10	0.00	0.00	0.00	0.00	0.00	0.00	0.00	106,169.10
TOTAL FGN SECURITIES	747,863.84	750,621.78	17,975.91	3,920,801.79	2,608,001.87	748,824.42	52.33	12,765.76	1,326.00	8,808,233.69
* FED. GOVT BONDS (HTM)	721,596.39	705,212.76	17,658.05	3,770,333.84	2,523,642.41	725,650.35	23.20	7,152.65	914.50	8,472,184.15
* TREASURY BILLS	19,532.98	441.76	41.73	63,167.80	39,940.31	9,027.97	25.91	0.00	132.95	132,311.42
* AGENCY BONDS (NMRC)	0.00	606.91	39.21	8,897.08	2,356.36	1,209.17	2.21	564.78	0.00	13,675.72
* SUKUK BONDS	6,010.19	647.59	235.81	73,169.02	34,701.91	12,142.46	1.01	5,048.32	278.55	132,234.86
* GREEN BONDS	724.28	43,712.75	1.10	5,234.06	7,360.88	794.47	0.00	0.00	0.00	57,827.54
STATE GOVT SECURITIES	16,799.50	19,016.79	740.27	71,518.01	50,941.47	15,263.39	0.00	0.00	0.00	174,279.42
CORP. DEBT SECURITIES	109,242.20	244,360.45	8,694.20	425,774.96	298,205.00	107,774.52	1.01	690.09	69.11	1,194,811.54
* CORPORATE BONDS (HTM)	92,961.98	237,948.80	8,674.61	394,226.72	287,023.78	106,420.77	1.01	690.09	69.11	1,128,016.87
* CORPORATE BONDS (AFS)	13,946.81	3,141.88	0.00	11,403.43	4,213.11	743.25	0.00	0.00	0.00	33,448.48
* CORPORATE INFRASTRUCTURE BONDS	1,436.70	3,269.77	19.60	16,322.47	5,187.99	610.50	0.00	0.00	0.00	26,847.02
* CORPORATE GREEN BONDS	896.71	0.00	0.00	3,822.35	1,780.12	0.00	0.00	0.00	0.00	6,499.17
MONEY MKT INSTR.	257,165.37	194,419.79	11,353.90	883,148.85	631,892.50	215,844.98	166.91	7,322.40	1,226.70	2,202,541.41
FIXED DEPOSIT/ BANK ACCEPTANCE	227,660.87	176,567.04	10,085.71	769,468.69	562,345.53	196,587.82	151.96	7,221.20	1,224.22	1,951,313.05
COMMERCIAL PAPERS	29,119.79	6,031.36	1,266.55	111,908.63	68,877.22	18,938.97	14.95	101.20	2.48	236,261.15
FOREIGN MONEY MKT INSTR.	384.71	11,821.39	1.64	1,771.54	669.76	318.19	0.00	0.00	0.00	14,967.22
MUTUAL FUNDS	2,304.85	24,548.72	600.45	25,395.61	3,065.80	515.09	0.00	159.77	15.44	56,605.74
OPEN/CLOSE FUNDS	2,196.67	24,173.72	600.45	23,635.55	2,899.46	515.09	0.00	159.77	15.44	54,196.16
REITs	108.18	375.00	0.00	1,760.07	166.33	0.00	0.00	0.00	0.00	2,409.58
SUPRA-NATIONAL BONDS	609.08	221.33	0.00	2,507.37	2,843.71	758.25	0.00	0.00	0.00	6,939.72
INFRASTRUCTURE FUNDS	4,690.25	8,147.96	843.99	57,733.07	950.31	200.48	0.00	0.00	0.00	72,566.06
REAL ESTATE	111,529.95	124,208.67	0.00	620.00	0.00	0.00	0.00	0.00	0.00	236,358.62
PRIVATE EQUITIES	5,741.66	13,073.43	0.00	24,547.31	6.53	0.00	0.00	0.00	0.00	43,368.94
CASH & OTHER ASSETS	65,111.57	3,155.04	10,667.44	102,351.29	89,735.52	11,212.81	55.65	1,435.05	336.04	284,060.40
CURRENT NET ASSET VALUE	1,434,888.09	1,521,656.13	57,225.98	6,211,524.35	3,829,239.92	1,112,726.86	275.94	23,129.95	3,006.17	14,193,673.38
PREVIOUS NET ASSET VALUE	1,429,633.62	1,521,176.58	54,642.88	6,149,100.13	3,776,691.78	1,103,677.90	266.75	21,622.68	3,103.57	14,035,189.64
GROWTH/DIMINUTION	5,254.47	479.56	2,583.09	62,424.21	52,548.13	9,048.96	9.19	1,507.27	(97.40)	132,347.62
Value of Pension Funds in USD (\$' Million) @ ₦415.26/\$	3,455.40	3,664.35	137.81	14,958.16	9,221.31	2,679.59	0.66	55.70	7.24	34,117.27

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

TOTAL RSA REGISTRATIONS AS AT 31 MAY 2022	9,673,238.00
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