

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

**APPROVED EXISTING SCHEMES, CLOSED PENSION FUND ADMINISTRATORS AND RSA FUNDS (INCLUDING UNREMITTED CONTRIBUTIONS @CBN & LEGACY FUNDS)**

| <b>ASSET CLASSES</b>                                     | <b>EXISTING SCHEMES</b> | <b>CPFAs</b>        | <b>FUND I</b>     | <b>FUND II</b>      | <b>FUND III</b>     | <b>FUND IV</b>      | <b>FUND V</b>     | <b>FUND VI ACTIVE</b> | <b>FUND VI RETIREE</b> | <b>TOTAL PENSION FUND ASSETS</b> |
|--|-------------------------|---------------------|-------------------|---------------------|---------------------|---------------------|-------------------|-----------------------|------------------------|----------------------------------|
|  | <b>₦ 'Million</b>       | <b>₦ 'Million</b>   | <b>₦ 'Million</b> | <b>₦ 'Million</b>   | <b>₦ 'Million</b>   | <b>₦ 'Million</b>   | <b>₦ 'Million</b> | <b>₦ 'Million</b>     | <b>₦ 'Million</b>      | <b>₦ 'Million</b>                |
| DOMESTIC ORDINARY SHARES                                 | 104,502.33              | 30,777.29           | 5,996.66          | 630,885.57          | 131,196.29          | 11,221.81           | 0.03              | 876.02                | 31.82                  | 915,487.82                       |
| FOREIGN ORDINARY SHARES                                  | 0.00                    | 105,343.70          | 0.00              | 0.00                | 0.00                | 0.00                | 0.00              | 0.00                  | 0.00                   | 105,343.70                       |
| <b>TOTAL FGN SECURITES</b>                               | <b>803,972.26</b>       | <b>750,798.43</b>   | <b>25,712.39</b>  | <b>3,999,992.89</b> | <b>2,679,621.30</b> | <b>770,101.99</b>   | <b>105.66</b>     | <b>15,146.37</b>      | <b>1,789.69</b>        | <b>9,047,240.98</b>              |
| * FED. GOVT BONDS (HTM)                                  | 756,279.36              | 705,341.02          | 18,104.48         | 3,868,732.43        | 2,606,920.74        | 742,145.92          | 25.64             | 6,840.27              | 1,049.82               | 8,705,439.70                     |
| * TREASURY BILLS   | 39,923.38               | 669.52              | 6,869.32          | 69,913.51           | 42,312.05           | 19,172.29           | 79.00             | 1,545.37              | 129.45                 | 180,613.90                       |
| * AGENCY BONDS (NMRC)                                    | 0.00                    | 580.23              | 37.52             | 8,908.40            | 2,052.31            | 490.95              | 0.00              | 0.00                  | 0.00                   | 12,069.43                        |
| * SUKUK BONDS  | 7,084.08                | 614.71              | 701.06            | 48,301.74           | 24,895.83           | 7,279.70            | 1.01              | 6,760.74              | 610.42                 | 96,249.30                        |
| * GREEN BONDS  | 685.43                  | 43,592.93           | 0.00              | 4,136.80            | 3,440.36            | 1,013.13            | 0.00              | 0.00                  | 0.00                   | 52,868.66                        |
| STATE GOVT SECURITIES                                    | 15,983.03               | 18,282.75           | 732.28            | 69,854.03           | 48,922.49           | 14,693.95           | 0.00              | 0.00                  | 0.00                   | 168,468.52                       |
| CORP. DEBT SECURITIES                                    | <b>126,209.31</b>       | <b>212,592.23</b>   | <b>10,439.13</b>  | <b>532,606.61</b>   | <b>357,882.75</b>   | <b>130,930.65</b>   | <b>5.08</b>       | <b>929.79</b>         | <b>62.92</b>           | <b>1,371,658.46</b>              |
| * CORPORATE BONDS (HTM)                                  | 106,850.53              | 13,632.57           | 10,419.19         | 500,237.35          | 349,345.43          | 129,581.41          | 5.08              | 929.79                | 62.92                  | 1,111,064.27                     |
| * CORPORATE BONDS (AFS)                                  | 14,949.09               | 195,913.07          | 0.00              | 12,028.25           | 4,064.80            | 735.41              | 0.00              | 0.00                  | 0.00                   | 227,690.61                       |
| * CORPORATE INFRASTRUCTURE BONDS                         | 4,409.69                | 3,046.59            | 19.94             | 18,743.90           | 3,082.16            | 613.83              | 0.00              | 0.00                  | 0.00                   | 29,916.11                        |
| * CORPORATE GREEN BONDS                                  | 0.00                    | 0.00                | 0.00              | 1,597.11            | 1,390.36            | 0.00                | 0.00              | 0.00                  | 0.00                   | 2,987.48                         |
| MONEY MKT INSTR.   | <b>251,417.78</b>       | <b>227,844.19</b>   | <b>13,309.20</b>  | <b>903,736.15</b>   | <b>667,467.67</b>   | <b>202,643.15</b>   | <b>150.69</b>     | <b>7,834.35</b>       | <b>1,471.66</b>        | <b>2,275,874.84</b>              |
| FIXED DEPOSIT/ BANK ACCEPTANCE                           | 221,371.69              | 182,667.39          | 12,542.09         | 839,297.89          | 621,252.68          | 191,551.58          | 150.69            | 7,828.37              | 1,471.66               | 2,078,134.02                     |
| COMMERCIAL PAPERS  | 29,156.63               | 6,121.39            | 767.11            | 64,438.27           | 46,214.99           | 11,091.57           | 0.00              | 5.98                  | 0.00                   | 157,795.94                       |
| FOREIGN MONEY MKT INSTR.                                 | 889.46                  | 39,055.42           | 0.00              | 0.00                | 0.00                | 0.00                | 0.00              | 0.00                  | 0.00                   | 39,944.88                        |
| MUTUAL FUNDS   | <b>2,642.07</b>         | <b>15,872.96</b>    | <b>889.99</b>     | <b>29,894.22</b>    | <b>2,981.68</b>     | <b>509.97</b>       | <b>0.00</b>       | <b>409.25</b>         | <b>101.09</b>          | <b>53,301.23</b>                 |
| OPEN/CLOSE FUNDS   | 2,539.65                | 15,872.96           | 889.99            | 28,211.13           | 2,818.89            | 509.97              | 0.00              | 409.25                | 101.09                 | 51,352.94                        |
| REITs  | 102.41                  | 0.00                | 0.00              | 1,683.08            | 162.80              | 0.00                | 0.00              | 0.00                  | 0.00                   | 1,948.29                         |
| SUPRA-NATIONAL BONDS                                     | 518.59                  | 0.00                | 0.00              | 3,298.61            | 3,579.58            | 774.58              | 0.00              | 0.00                  | 0.00                   | 8,171.36                         |
| INFRASTRUCTURE FUNDS                                     | 5,146.25                | 15,644.33           | 1,032.78          | 66,206.09           | 290.59              | 200.48              | 0.00              | 0.00                  | 0.00                   | 88,520.51                        |
| REAL ESTATE  | 111,481.46              | 119,234.82          | 0.00              | 620.00              | 6.18                | 0.00                | 0.00              | 0.00                  | 0.00                   | 231,342.46                       |
| PRIVATE EQUITIES   | 319.02                  | 12,767.01           | 0.00              | 24,186.78           | 0.00                | 0.00                | 0.00              | 0.00                  | 0.00                   | 37,272.81                        |
| CASH & OTHER ASSETS                                      | 11,291.56               | 16,051.49           | 2,591.94          | 5,347.49            | 7,681.59            | 12,648.62           | 35.78             | 1,403.47              | 149.24                 | 57,201.17                        |
| <b>CURRENT NET ASSET VALUE</b>                           | <b>1,433,483.65</b>     | <b>1,525,209.19</b> | <b>60,704.38</b>  | <b>6,266,628.44</b> | <b>3,899,630.11</b> | <b>1,143,725.20</b> | <b>297.23</b>     | <b>26,599.25</b>      | <b>3,606.42</b>        | <b>14,359,883.86</b>             |
| <b>PREVIOUS NET ASSET VALUE</b>                          | <b>1,437,148.25</b>     | <b>1,524,531.68</b> | <b>58,578.23</b>  | <b>6,237,516.96</b> | <b>3,856,942.72</b> | <b>1,124,364.53</b> | <b>285.31</b>     | <b>24,814.36</b>      | <b>3,366.74</b>        | <b>14,267,548.78</b>             |
| GROWTH/DIMINUTION  | (3,664.61)              | 677.51              | 2,126.14          | 29,111.48           | 42,687.39           | 19,360.66           | 11.92             | 1,784.89              | 239.68                 | 92,335.08                        |
| Value of Pension Funds in USD (\$' Million) @ ₦415.68/\$ | 3,448.53                | 3,669.19            | 146.04            | 15,075.61           | 9,381.33            | 2,751.46            | 0.72              | 63.99                 | 8.68                   | 34,545.53                        |

**TOTAL RSA REGISTRATION AS AT JULY 2022**  
**9,730,778**

**TOTAL MICRO PENSION REGISTRATION AS AT JULY 2022**  
**81,674**