

UNAUDITED REPORT ON PENSION FUNDS INDUSTRY PORTFOLIO FOR THE PERIOD ENDED 31 AUGUST 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	Weight
	₦ 'Million	₦ 'Million	₦ 'Million	₦ 'Million	₦ 'Million	₦ 'Million	₦ 'Million	₦ 'Million	₦ 'Million	₦ 'Million	
DOMESTIC ORDINARY SHARES	102,359.82	30,605.76	6,051.80	621,496.82	129,666.92	11,572.18	0.03	865.24	36.06	902,654.61	6.26%
FOREIGN ORDINARY SHARES	0.00	103,766.43	0.00	0.00	0.00	0.00	0.00	0.00	0.00	103,766.43	0.72%
TOTAL FGN SECURITES	810,650.30	734,219.29	24,458.62	4,067,222.66	2,765,304.13	790,282.58	75.17	15,195.83	1,722.57	9,209,131.16	63.84%
* FED. GOVT BONDS (HTM)	759,628.17	687,958.17	23,303.60	3,907,630.19	2,678,105.47	755,066.21	37.11	6,963.64	1,063.31	8,819,755.86	61.14%
* TREASURY BILLS	43,312.47	672.83	411.06	71,729.66	43,172.30	19,580.87	37.04	569.99	0.00	179,486.22	1.24%
* AGENCY BONDS (NMRC)	126.62	575.72	37.76	9,329.03	2,221.49	1,503.31	0.00	0.00	0.00	13,793.93	0.10%
* SUKUK BONDS	7,212.51	595.02	706.21	73,578.58	34,379.54	13,115.28	1.02	7,662.20	659.26	137,909.62	0.96%
* GREEN BONDS	370.53	44,417.55	0.00	4,955.20	7,425.33	1,016.91	0.00	0.00	0.00	58,185.53	0.40%
STATE GOVT SECURITIES	15,858.03	17,551.32	710.88	68,201.90	48,419.42	14,533.42	0.00	0.00	0.00	165,274.98	1.15%
CORP. DEBT SECURITIES	126,362.74	217,442.48	10,519.08	533,276.35	360,789.60	131,224.90	5.14	939.57	63.56	1,380,623.43	9.57%
* CORPORATE BONDS (HTM)	109,320.90	13,508.63	9,981.66	503,690.82	350,389.84	129,908.28	5.14	939.57	63.56	1,117,808.40	7.75%
* CORPORATE BONDS (AFS)	15,474.85	200,882.35	513.07	11,090.88	3,989.90	714.64	0.00	0.00	0.00	232,665.69	1.61%
* CORPORATE INFRASTRUCTURE BONDS	1,566.99	3,051.50	20.11	14,367.53	4,234.28	601.98	0.00	0.00	0.00	23,842.39	0.17%
* CORPORATE GREEN BONDS	0.00	0.00	4.24	4,127.12	2,175.58	0.00	0.00	0.00	0.00	6,306.94	0.04%
MONEY MKT INSTR.	230,370.31	227,022.90	11,778.97	852,007.60	604,185.88	186,423.09	156.86	9,341.76	1,527.92	2,122,815.30	14.72%
FIXED DEPOSIT/ BANK ACCEPTANCE	205,517.47	183,059.38	11,149.58	797,151.10	559,256.61	174,299.98	156.86	9,341.76	1,527.92	1,941,460.67	13.46%
COMMERCIAL PAPERS	23,957.07	5,702.75	629.39	54,856.50	44,929.27	12,123.12	0.00	0.00	0.00	142,198.09	0.99%
FOREIGN MONEY MKT INSTR.	895.77	38,260.76	0.00	0.00	0.00	0.00	0.00	0.00	0.00	39,156.53	0.27%
MUTUAL FUNDS	4,423.65	15,437.67	892.99	34,080.70	2,962.95	503.58	0.00	454.94	101.35	58,857.83	0.41%
OPEN/CLOSE FUNDS	4,328.45	15,437.67	892.99	31,469.38	2,804.58	503.58	0.00	454.94	101.35	55,992.93	0.39%
REITs	95.20	0.00	0.00	2,611.32	158.37	0.00	0.00	0.00	0.00	2,864.90	0.02%
SUPRA-NATIONAL BONDS	599.63	0.00	10.48	3,588.95	4,141.18	937.97	0.00	0.00	0.00	9,278.21	0.06%
INFRASTRUCTURE FUNDS	5,072.54	15,872.91	1,356.03	79,648.40	287.00	198.00	0.00	0.00	0.00	102,434.88	0.71%
REAL ESTATE	109,578.24	119,247.48	0.00	620.00	5.75	0.00	0.00	0.00	0.00	229,451.46	1.59%
PRIVATE EQUITIES	319.02	12,079.73	49.60	21,299.89	0.00	0.00	0.00	0.00	0.00	33,748.24	0.23%
CASH & OTHER ASSETS	26,362.42	9,360.06	7,469.89	26,331.88	19,619.45	16,721.49	76.26	1,629.84	186.01	107,757.30	0.75%
CURRENT NET ASSET VALUE	1,431,956.71	1,502,606.02	63,298.34	6,307,775.14	3,935,382.28	1,152,397.22	313.46	28,427.18	3,637.47	14,425,793.83	
PREVIOUS NET ASSET VALUE	1,433,483.65	1,525,209.19	60,704.38	6,266,628.44	3,899,630.11	1,143,725.20	297.23	26,599.25	3,606.42	14,359,883.86	

TOTAL RSA REGISTRATION AS AT AUGUST 2022	9,757,861
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TOTAL MICROPENSION REGISTRATION AS AT AUGUST 2022	82,973
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