

**UNAUDITED REPORT ON PENSION FUNDS INDUSTRY PORTFOLIO FOR THE PERIOD ENDED 31 OCTOBER 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	Weight
	N 'Million	N 'Million	N 'Million	N 'Million	N 'Million	N 'Million	N 'Million	N 'Million	N 'Million	N 'Million	
DOMESTIC ORDINARY SHARES	94,681.50	27,762.70	5,598.67	569,559.57	118,954.80	10,781.08	0.03	795.02	34.48	828,167.85	5.68%
FOREIGN ORDINARY SHARES	0.00	100,290.89	0.00	0.00	0.00	0.00	0.00	0.00	0.00	100,290.89	0.69%
<b>TOTAL FGN SECURITIES</b>	<b>803,632.62</b>	<b>696,515.87</b>	<b>29,718.56</b>	<b>4,056,995.48</b>	<b>2,827,546.51</b>	<b>793,412.16</b>	<b>140.18</b>	<b>15,349.47</b>	<b>1,777.66</b>	<b>9,225,088.50</b>	<b>63.23%</b>
* FED. GOVT BONDS (HTM)	748,102.37	646,798.53	24,862.36	3,897,148.43	2,755,927.67	758,465.80	49.66	6,965.03	1,186.51	8,839,506.35	60.59%
* TREASURY BILLS	46,856.82	679.22	4,109.31	71,695.15	43,669.52	19,641.69	87.33	483.79	1.74	187,224.57	1.28%
* AGENCY BONDS (NMRC)	128.96	644.42	36.06	9,012.01	721.89	1,132.64	0.00	0.00	0.00	11,675.98	0.08%
* SUKUK BONDS	7,795.99	573.09	710.83	73,999.78	23,693.46	13,145.49	3.19	7,900.65	589.42	128,411.90	0.88%
* GREEN BONDS	748.48	47,820.61	0.00	5,140.12	3,533.97	1,026.54	0.00	0.00	0.00	58,269.71	0.40%
STATE GOVT SECURITIES	16,146.94	17,589.55	727.33	69,320.56	49,282.19	14,801.03	0.00	0.00	0.00	167,867.60	1.15%
CORP. DEBT SECURITIES	<b>132,847.19</b>	<b>234,925.96</b>	<b>12,362.68</b>	<b>598,660.58</b>	<b>403,621.96</b>	<b>140,571.74</b>	<b>5.68</b>	<b>3,335.84</b>	<b>324.03</b>	<b>1,526,655.65</b>	<b>10.46%</b>
* CORPORATE BONDS (HTM)	118,896.53	14,570.56	12,343.60	567,815.00	395,687.46	139,380.73	5.68	3,335.84	324.03	1,252,359.44	8.58%
* CORPORATE BONDS (AFS)	12,517.94	217,769.89	0.00	10,407.52	3,622.49	605.43	0.00	0.00	0.00	244,923.27	1.68%
* CORPORATE INFRASTRUCTURE BONDS	1,432.73	2,585.51	19.08	14,825.57	2,996.28	585.58	0.00	0.00	0.00	22,444.75	0.15%
* CORPORATE GREEN BONDS	0.00	0.00	0.00	5,612.48	1,315.72	0.00	0.00	0.00	0.00	6,928.20	0.05%
MONEY MKT INSTR.	<b>252,655.89</b>	<b>218,317.19</b>	<b>15,945.94</b>	<b>880,371.86</b>	<b>612,373.15</b>	<b>183,251.40</b>	<b>169.47</b>	<b>9,978.71</b>	<b>1,412.47</b>	<b>2,174,476.10</b>	<b>14.91%</b>
FIXED DEPOSIT/ BANK ACCEPTANCE	234,645.65	192,718.14	15,377.60	832,722.46	575,408.37	173,902.23	169.47	9,930.77	1,412.47	2,036,287.15	13.96%
COMMERCIAL PAPERS	17,102.06	2,335.62	568.34	47,649.41	36,964.79	9,349.17	0.00	47.94	0.00	114,017.33	0.78%
FOREIGN MONEY MKT INSTR.	908.18	23,263.43	0.00	0.00	0.00	0.00	0.00	0.00	0.00	24,171.61	0.17%
MUTUAL FUNDS	<b>13,836.59</b>	<b>16,175.52</b>	<b>900.48</b>	<b>31,545.00</b>	<b>2,184.32</b>	<b>497.18</b>	<b>0.00</b>	<b>444.13</b>	<b>101.58</b>	<b>65,684.80</b>	<b>0.45%</b>
OPEN/CLOSE FUNDS	2,403.51	16,175.52	900.48	28,997.44	2,025.06	497.18	0.00	444.13	101.58	51,544.90	0.35%
REITS	11,433.08	0.00	0.00	2,547.56	159.26	0.00	0.00	0.00	0.00	14,139.90	0.10%
SUPRA-NATIONAL BONDS	674.91	0.00	10.04	4,473.51	3,967.15	898.86	0.00	0.00	0.00	10,024.47	0.07%
INFRASTRUCTURE FUNDS	5,374.58	16,145.20	1,352.74	79,702.38	746.96	655.42	0.00	0.00	0.00	103,977.29	0.71%
REAL ESTATE	97,883.24	119,564.80	0.00	620.00	0.00	0.00	0.00	0.00	0.00	218,068.04	1.49%
PRIVATE EQUITIES	320.73	11,213.44	122.44	21,333.59	0.00	0.00	0.00	0.00	0.00	32,990.21	0.23%
CASH & OTHER ASSETS	19,904.91	22,291.12	1,534.00	39,483.65	32,913.22	18,754.61	25.58	464.09	71.87	135,443.04	0.93%
<b>CURRENT NET ASSET VALUE</b>	<b>1,437,959.11</b>	<b>1,480,792.25</b>	<b>68,272.88</b>	<b>6,352,066.18</b>	<b>4,051,590.25</b>	<b>1,163,623.48</b>	<b>340.93</b>	<b>30,367.26</b>	<b>3,722.10</b>	<b>14,588,734.44</b>	<b>100.00%</b>
<b>PREVIOUS NET ASSET VALUE</b>	<b>1,435,548.42</b>	<b>1,488,976.45</b>	<b>65,638.33</b>	<b>6,292,741.30</b>	<b>3,951,409.48</b>	<b>1,156,964.54</b>	<b>331.39</b>	<b>29,017.17</b>	<b>3,664.18</b>	<b>14,424,291.27</b>	
GROWTH/DIMINUTION	2,410.69	(8,184.20)	2,634.55	59,324.87	100,180.77	6,658.94	9.54	1,350.09	57.92	164,443.17	

**RSA Membership as at 31 October 2022**      **9,850,094.00**