REPORT ON PENSION INDUSTRY PORTFOLIO FOR THE PERIOD ENDED 30 NOVEMBER 2022

	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	96,088.87	28,838.10	5,406.77	590,306.96	123,441.36	11,246.45	0.03	802.01	33.66	856,164.22
FOREIGN ORDINARY SHARES	0.00	106,520.19	0.00	0.00	0.00	0.00	0.00	0.00	0.00	106,520.19
TOTAL FGN SECURITES	**815,204.92**	**736,472.71**	**28,381.62**	**4,133,268.42**	**2,891,505.50**	**810,851.41**	**104.22**	**15,190.55**	**1,807.67**	**9,432,787.02**
* FED. GOVT BONDS (HTM)	760,606.12	685,543.37	26,779.24	3,966,775.60	2,814,292.93	783,749.67	60.50	7,324.56	1,073.11	9,046,205.09
* TREASURY BILLS	46,509.59	1,326.00	1,106.07	80,991.60	46,984.08	20,072.10	40.50	105.45	1.76	197,137.15
* AGENCY BONDS (NMRC)	310.24	653.96	36.27	8,083.41	726.14	486.36	0.00	0.00	0.00	10,296.40
* SUKUK BONDS	7,347.49	582.20	460.03	72,323.87	26,148.10	5,511.68	3.22	7,760.54	732.80	120,869.94
* GREEN BONDS	431.47	48,367.18	0.00	5,093.94	3,354.25	1,031.61	0.00	0.00	0.00	58,278.45
STATE GOVT SECURITIES	15,953.00	17,865.09	735.54	70,136.19	49,847.93	14,958.46	0.00	0.00	0.00	169,496.22
CORP. DEBT SECURITIES	**131,950.24**	**250,800.61**	**12,332.15**	**600,052.31**	**402,800.42**	**140,542.35**	**5.70**	**3,372.39**	**327.60**	**1,542,183.77**
* CORPORATE BONDS (HTM)	114,723.60	14,610.35	12,312.91	568,758.56	394,691.78	137,495.65	5.70	3,372.39	327.60	1,246,298.55
* CORPORATE BONDS (AFS)	15,260.90	233,573.98	0.00	10,654.93	3,764.02	616.44	0.00	0.00	0.00	263,870.27
* CORPORATE INFRASTRUCTURE BONDS	1,603.75	2,616.27	19.24	14,974.27	3,013.70	2,430.26	0.00	0.00	0.00	24,657.50
* CORPORATE GREEN BONDS	361.98	0.00	0.00	5,664.56	1,330.92	0.00	0.00	0.00	0.00	7,357.45
MONEY MKT INSTR.	**241,016.72**	**198,967.89**	**16,390.74**	**875,692.05**	**617,260.08**	**176,527.06**	**197.04**	**9,808.45**	**1,312.58**	**2,137,172.62**
FIXED DEPOSIT/ BANK ACCEPTANCE	230,098.81	179,949.57	16,260.39	846,596.13	592,331.40	171,989.24	197.04	9,759.87	1,312.58	2,048,495.05
COMMERCIAL PAPERS	10,632.69	1,546.39	130.35	29,095.92	24,928.68	4,537.82	0.00	48.57	0.00	70,920.41
FOREIGN MONEY MKT INSTR.	285.23	17,471.93	0.00	0.00	0.00	0.00	0.00	0.00	0.00	17,757.16
MUTUAL FUNDS	**13,755.55**	**15,373.10**	**839.08**	**32,708.67**	**2,157.26**	**489.51**	**0.00**	**410.11**	**101.48**	**65,834.76**
OPEN/CLOSE FUNDS	2,330.63	15,373.10	839.08	30,232.75	2,008.62	489.51	0.00	410.11	101.48	51,785.27
REITs	11,424.92	0.00	0.00	2,475.93	148.64	0.00	0.00	0.00	0.00	14,049.49
SUPRA-NATIONAL BONDS	1,465.33	0.00	10.15	4,684.16	4,009.88	908.46	0.00	0.00	0.00	11,077.98
INFRASTRUCTURE FUNDS	5,180.43	15,997.72	1,358.99	80,007.23	752.17	660.60	0.00	0.00	0.00	103,957.13
REAL ESTATE	97,703.24	119,961.42	0.00	620.00	4.79	0.00	0.00	0.00	0.00	218,289.45
PRIVATE EQUITIES	922.76	11,668.01	49.63	24,849.59	0.00	0.00	0.00	0.00	0.00	37,489.98
CASH & OTHER ASSETS	31,194.90	5,334.23	5,813.33	33,226.19	23,072.90	11,320.54	49.16	2,225.26	255.20	112,491.70
CURRENT NET ASSET VALUE	**1,450,435.95**	**1,507,799.06**	**71,317.99**	**6,445,551.78**	**4,114,852.29**	**1,167,504.84**	**356.16**	**31,808.77**	**3,838.19**	**14,793,465.03**
PREVIOUS NET ASSET VALUE	**1,437,959.11**	**1,480,792.25**	**68,272.88**	**6,352,066.18**	**4,051,590.25**	**1,163,623.48**	**340.93**	**30,367.26**	**3,722.10**	**14,588,734.44**
GROWTH/DIMINUTION	12,476.85	27,006.82	3,045.11	93,485.60	63,262.04	3,881.36	15.23	1,441.51	116.08	203,173.00

RSA Membership as at 30 November 2022	9,841,601.00