

**UNAUDITED REPORT ON PENSION FUNDS INDUSTRY PORTFOLIO FOR THE PERIOD ENDED 28 FEBRUARY 2023**

**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	107,280.19	34,065.81	7,897.18	737,774.90	165,937.66	15,980.62	0.04	916.30	37.08	1,069,889.78
FOREIGN ORDINARY SHARES	0.00	113,299.01	0.00	0.00	0.00	0.00	0.00	0.00	0.00	113,299.01
<b>TOTAL FGN SECURITIES</b>	<b>857,535.52</b>	<b>800,115.18</b>	<b>38,282.00</b>	<b>4,307,716.38</b>	<b>3,098,300.04</b>	<b>854,314.58</b>	<b>143.83</b>	<b>18,519.55</b>	<b>2,243.80</b>	<b>9,977,170.89</b>
* FED. GOVT BONDS (HTM)	821,509.59	745,240.84	36,316.14	4,156,771.15	2,982,781.01	821,038.03	109.60	5,159.90	1,127.15	9,570,053.40
* TREASURY BILLS	25,690.49	1,413.67	1,160.09	83,514.73	49,179.25	20,182.39	31.90	109.11	1.82	181,283.46
* AGENCY BONDS (NMRC)	269.38	652.89	39.69	7,935.83	2,136.92	1,099.71	0.00	0.00	0.00	12,134.42
* SUKUK BONDS	9,959.37	595.90	766.08	57,426.20	62,191.34	11,794.26	2.33	13,250.53	1,114.83	157,100.84
* GREEN BONDS	106.69	52,211.89	0.00	2,068.48	2,011.52	200.19	0.00	0.00	0.00	56,598.77
STATE GOVT SECURITIES	15,387.68	17,033.25	682.22	65,596.40	47,385.82	14,221.50	0.00	0.00	0.00	160,306.86
CORP. DEBT SECURITIES	<b>142,430.16</b>	<b>258,972.96</b>	<b>14,750.35</b>	<b>660,832.84</b>	<b>440,519.27</b>	<b>148,037.02</b>	<b>26.48</b>	<b>3,391.69</b>	<b>329.94</b>	<b>1,669,290.70</b>
* CORPORATE BONDS (HTM)	126,925.74	14,805.12	14,720.30	636,510.38	429,368.21	146,784.22	26.48	3,378.52	329.94	1,372,848.93
* CORPORATE BONDS (AFS)	13,743.89	241,790.84	10.22	10,965.71	3,966.53	648.03	0.00	0.00	0.00	271,125.22
* CORPORATE INFRASTRUCTURE BONDS	1,439.13	2,377.00	19.83	7,719.63	2,750.41	604.77	0.00	13.17	0.00	14,923.94
* CORPORATE GREEN BONDS	321.40	0.00	0.00	5,637.11	4,434.11	0.00	0.00	0.00	0.00	10,392.62
MONEY MKT INSTR.	<b>202,274.19</b>	<b>129,637.21</b>	<b>16,590.66</b>	<b>693,667.18</b>	<b>489,487.91</b>	<b>152,931.44</b>	<b>206.40</b>	<b>8,559.84</b>	<b>1,239.23</b>	<b>1,694,594.04</b>
FIXED DEPOSIT/ BANK ACCEPTANCE	189,283.06	102,328.57	15,339.47	662,536.63	468,228.60	148,153.25	206.30	8,250.04	1,221.18	1,595,547.10
COMMERCIAL PAPERS	12,699.96	6,828.42	1,251.19	31,130.56	21,259.31	4,778.19	0.09	309.80	18.05	78,275.56
FOREIGN MONEY MKT INSTR.	291.17	20,480.21	0.00	0.00	0.00	0.00	0.00	0.00	0.00	20,771.39
MUTUAL FUNDS	<b>13,836.20</b>	<b>16,431.36</b>	<b>1,046.52</b>	<b>36,987.12</b>	<b>2,181.34</b>	<b>499.11</b>	<b>0.00</b>	<b>428.54</b>	<b>101.79</b>	<b>71,511.98</b>
OPEN/CLOSE FUNDS	2,396.11	16,096.36	1,046.52	34,621.59	2,008.74	499.11	0.00	428.54	101.79	57,198.75
REITs	11,440.10	335.00	0.00	2,365.53	172.61	0.00	0.00	0.00	0.00	14,313.23
SUPRA-NATIONAL BONDS	1,140.32	0.00	10.48	3,585.46	4,136.76	937.01	0.00	0.00	0.00	9,810.02
INFRASTRUCTURE FUNDS	5,258.97	16,995.45	1,410.34	97,052.79	287.00	676.01	0.00	0.00	0.00	121,680.56
REAL ESTATE	97,883.24	119,523.40	0.00	3,105.15	0.00	0.00	0.00	0.00	0.00	220,511.79
PRIVATE EQUITIES	319.02	12,810.45	9.69	30,861.22	0.00	0.00	0.00	0.00	0.00	44,000.38
CASH & OTHER ASSETS	52,797.29	56,416.83	2,185.98	102,490.29	47,150.97	34,119.85	31.98	2,266.67	370.70	297,830.58
<b>CURRENT NET ASSET VALUE</b>	<b>1,496,142.79</b>	<b>1,575,300.91</b>	<b>82,865.39</b>	<b>6,739,669.73</b>	<b>4,295,386.77</b>	<b>1,221,717.15</b>	<b>408.72</b>	<b>34,082.58</b>	<b>4,322.55</b>	<b>15,449,896.60</b>
<b>PREVIOUS NET ASSET VALUE</b>	<b>1,486,661.69</b>	<b>1,570,378.43</b>	<b>78,464.38</b>	<b>6,637,029.01</b>	<b>4,245,208.52</b>	<b>1,210,409.44</b>	<b>395.89</b>	<b>32,991.47</b>	<b>4,258.84</b>	<b>15,265,797.68</b>
GROWTH/DIMINUTION	9,481.10	4,922.48	4,401.02	102,640.71	50,178.25	11,307.71	12.83	1,091.12	63.71	182,944.10
Value of Pension Funds in USD (\$' Million) @ ₦415.26/\$	3,249.16	3,421.07	179.96	14,636.50	9,328.27	2,653.20	0.89	74.02	9.39	33,469.05

**RSA Membership as at 28 February 2023** **9,919,281**