

UNAUDITED REPORT ON PENSION FUNDS INDUSTRY PORTFOLIO FOR THE PERIOD ENDED 31 JANUARY 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 ACTIVE	FUND VI RETIREE	TOTAL PENSION FUND ASSETS
	₦ 'Million	₦ 'Million	₦ 'Million	₦ 'Million	₦ 'Million	₦ 'Million	₦ 'Million	₦ 'Million	₦ 'Million	₦ 'Million
DOMESTIC ORDINARY SHARES	104,239.35	32,504.87	6,408.64	675,260.15	149,664.22	14,081.70	0.03	891.14	35.54	983,085.64
FOREIGN ORDINARY SHARES	0.00	116,092.19	0.00	0.00	0.00	0.00	0.00	0.00	0.00	116,092.19
TOTAL FGN SECURITIES	822,991.06	749,293.79	28,926.24	4,106,108.67	2,938,909.03	817,633.72	112.35	17,969.34	2,220.55	9,484,164.75
* FED. GOVT BONDS (HTM)	787,539.62	696,780.39	26,990.54	3,962,393.49	2,826,649.84	784,407.82	77.84	6,073.74	1,069.34	9,091,982.62
* TREASURY BILLS	25,538.00	1,422.55	1,119.37	79,420.02	45,671.72	19,797.67	32.17	107.97	1.80	173,111.28
* AGENCY BONDS (NMRC)	67.11	644.15	34.54	7,464.36	1,967.55	1,092.08	0.00	0.00	0.00	11,269.78
* SUKUK BONDS	9,205.78	585.36	781.79	54,792.61	61,576.46	12,296.56	2.34	11,787.64	1,149.41	152,177.94
* GREEN BONDS	640.54	49,861.32	0.00	2,038.19	3,043.47	39.60	0.00	0.00	0.00	55,623.13
STATE GOVT SECURITIES	15,641.13	17,706.29	727.13	68,587.21	48,055.25	14,393.57	0.00	0.00	0.00	165,110.58
CORP. DEBT SECURITIES	143,463.39	262,472.14	14,647.55	656,953.52	439,198.42	147,352.13	26.16	3,357.36	326.59	1,667,797.26
* CORPORATE BONDS (HTM)	122,483.82	15,628.86	14,617.79	632,369.90	427,865.19	146,080.53	26.16	3,344.35	326.59	1,362,743.19
* CORPORATE BONDS (AFS)	18,971.55	244,456.74	10.09	11,021.91	3,921.21	670.51	0.00	0.00	0.00	279,052.01
* CORPORATE INFRASTRUCTURE BONDS	1,690.23	2,386.54	19.67	7,759.74	2,809.54	601.08	0.00	13.02	0.00	15,279.81
* CORPORATE GREEN BONDS	317.79	0.00	0.00	5,801.97	4,602.48	0.00	0.00	0.00	0.00	10,722.25
MONEY MKT INSTR.	216,906.38	183,545.71	16,125.78	750,395.20	541,510.88	160,821.35	200.03	9,325.50	1,289.97	1,880,120.80
FIXED DEPOSIT/ BANK ACCEPTANCE	213,345.75	162,973.54	16,008.18	743,745.19	533,766.22	159,492.48	199.94	9,272.75	1,289.97	1,840,094.03
COMMERCIAL PAPERS	3,271.30	1,370.50	117.60	6,650.01	7,744.66	1,328.87	0.09	52.75	0.00	20,535.77
FOREIGN MONEY MKT INSTR.	289.32	19,201.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	19,490.99
MUTUAL FUNDS	13,651.81	17,177.44	935.19	46,824.01	2,150.52	490.08	0.00	420.90	101.55	81,751.52
OPEN/CLOSE FUNDS	2,217.09	17,177.44	935.19	42,144.22	1,989.32	490.08	0.00	420.90	101.55	65,475.79
REITs	11,434.73	0.00	0.00	4,679.80	161.20	0.00	0.00	0.00	0.00	16,275.73
SUPRA-NATIONAL BONDS	1,129.24	0.00	10.37	3,550.61	4,096.42	927.94	0.00	0.00	0.00	9,714.59
INFRASTRUCTURE FUNDS	5,260.56	16,956.23	1,405.82	88,904.71	287.00	671.08	0.00	0.00	0.00	113,485.39
REAL ESTATE	97,883.24	119,508.71	0.00	742.20	0.00	0.00	0.00	0.00	0.00	218,134.14
PRIVATE EQUITIES	6,282.37	11,959.37	102.27	29,704.89	0.00	0.00	0.00	0.00	0.00	48,048.90
CASH & OTHER ASSETS	59,213.15	43,161.69	9,175.40	209,997.85	121,336.79	54,037.87	57.31	1,027.23	284.64	498,291.93
CURRENT NET ASSET VALUE	1,486,661.69	1,570,378.43	78,464.38	6,637,029.02	4,245,208.54	1,210,409.44	395.89	32,991.47	4,258.84	15,265,797.69
PREVIOUS NET ASSET VALUE	1,476,176.28	1,569,736.06	74,297.25	6,500,341.80	4,147,605.62	1,187,901.05	374.94	32,261.23	3,939.00	14,992,633.24

RSA Membership as at 31 January 2023	9,891,066
---	------------------