UNAUDITED REPORT ON PENSION FUNDS INDUSTRY PORTFOLIO FOR THE PERIOD ENDED 31 MARCH 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	Weight
	₦ 'Million	₦ 'Million	₦ 'Million	₦ 'Million	₦ 'Million	₦ 'Million	₦ 'Million	₦ 'Million	₦ 'Million	₦ 'Million	
DOMESTIC ORDINARY SHARES	103,015.80	33,011.93	8,249.93	718,419.72	163,611.21	15,918.44	0.59	905.27	36.69	1,043,169.57	6.69%
FOREIGN ORDINARY SHARES	8.08	114,827.09	0.00	0.00	0.00	0.00	0.00	0.00	0.00	114,835.17	0.74%
TOTAL FGN SECURITES	**909,661.29**	**826,021.16**	**41,399.57**	**4,372,692.70**	**3,151,261.12**	**872,899.44**	**162.89**	**20,503.33**	**2,381.03**	**10,196,982.53**	**65.44%**
* FED. GOVT BONDS (HTM)	872,181.71	765,822.38	38,866.20	4,218,794.49	3,037,193.30	844,440.74	120.92	6,209.06	1,113.82	9,784,742.62	62.79%
* TREASURY BILLS	27,374.99	5,876.02	1,704.81	87,772.59	47,706.12	14,710.87	37.40	329.78	1.85	185,514.43	1.19%
* AGENCY BONDS (NMRC)	63.68	614.90	32.71	7,608.04	1,926.00	1,033.07	0.00	0.00	0.00	11,278.41	0.07%
* SUKUK BONDS	9,932.94	0.00	795.85	56,426.54	62,400.27	12,552.67	4.57	13,964.49	1,265.36	157,342.69	1.01%
* GREEN BONDS	107.97	53,707.85	0.00	2,091.04	2,035.43	162.08	0.00	0.00	0.00	58,104.37	0.37%
STATE GOVT SECURITIES	15,557.41	17,208.26	690.17	66,419.02	47,941.85	14,381.92	0.00	0.00	0.00	162,198.64	1.04%
CORP. DEBT SECURITIES	**144,696.00**	**261,465.78**	**14,900.35**	**669,471.16**	**445,929.38**	**150,617.84**	**26.80**	**3,167.48**	**305.21**	**1,690,580.01**	**10.85%**
* CORPORATE BONDS (HTM)	128,940.58	14,753.29	14,869.98	647,076.63	435,674.05	149,147.12	26.80	3,155.07	305.21	1,393,948.73	8.95%
* CORPORATE BONDS (AFS)	13,756.89	244,312.65	10.36	10,895.34	3,935.46	625.65	0.00	0.00	0.00	273,536.35	1.76%
* CORPORATE INFRASTRUCTURE BONDS	1,654.97	2,399.84	20.01	6,459.61	2,717.56	593.59	0.00	12.41	0.00	13,857.98	0.09%
* CORPORATE GREEN BONDS	343.56	0.00	0.00	5,039.59	3,602.31	251.49	0.00	0.00	0.00	9,236.95	0.06%
MONEY MKT INSTR.	**206,101.74**	**163,607.04**	**16,750.75**	**707,835.48**	**479,015.48**	**167,345.63**	**226.02**	**9,290.06**	**1,432.09**	**1,751,604.28**	**11.24%**
FIXED DEPOSIT/ BANK ACCEPTANCE	183,559.87	140,780.98	15,289.12	665,101.27	443,190.67	155,954.11	225.92	8,741.71	1,404.69	1,614,248.35	10.36%
COMMERCIAL PAPERS	22,248.65	2,324.39	1,461.63	42,734.22	35,824.81	11,391.52	0.09	548.34	27.40	116,561.05	0.75%
FOREIGN MONEY MKT INSTR.	293.22	20,501.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	20,794.89	0.13%
MUTUAL FUNDS	**15,235.44**	**22,411.96**	**3,408.69**	**58,743.13**	**10,381.41**	**1,543.73**	**0.00**	**736.91**	**130.86**	**112,592.14**	**0.72%**
OPEN/CLOSE FUNDS	3,420.96	22,096.96	3,405.16	49,558.99	6,275.39	1,043.74	0.00	637.79	116.82	86,555.81	0.56%
REITs	11,814.49	315.00	3.53	9,184.14	4,106.02	500.00	0.00	99.12	14.04	26,036.33	0.17%
SUPRA-NATIONAL BONDS	1,152.70	0.00	10.59	3,624.45	4,181.88	947.15	0.00	0.00	0.00	9,916.77	0.06%
INFRASTRUCTURE FUNDS	5,356.61	17,046.29	1,424.38	98,178.36	726.00	630.10	0.00	0.00	0.00	123,361.75	0.79%
REAL ESTATE	98,033.20	119,510.55	9.94	742.20	6.73	0.00	0.00	0.00	0.00	218,302.62	1.40%
PRIVATE EQUITIES	360.85	11,878.37	0.00	31,838.98	0.00	0.00	0.00	0.00	0.00	44,078.21	0.28%
CASH & OTHER ASSETS	17,676.34	15,826.43	1,690.14	38,774.68	31,669.10	8,491.75	18.40	558.55	142.05	114,847.45	0.74%
											0.00%
CURRENT NET ASSET VALUE	**1,516,855.48**	**1,602,814.85**	**88,534.53**	**6,766,739.88**	**4,334,724.17**	**1,232,776.00**	**434.70**	**35,161.59**	**4,427.93**	**15,582,469.13**	**100.00%**
PREVIOUS NET ASSET VALUE	**1,496,142.79**	**1,575,300.91**	**82,865.39**	**6,739,669.73**	**4,295,386.77**	**1,221,717.15**	**408.72**	**34,082.58**	**4,322.55**	**15,449,896.60**	
GROWTH/DIMINUTION	20,712.69	27,513.94	5,669.13	27,070.16	39,337.39	11,058.86	25.97	1,079.01	105.38	132,572.54	
RSA Membership as at 31 March 2023	**9,945,537**										