

**UNAUDITED REPORT ON PENSION FUNDS INDUSTRY PORTFOLIO FOR THE PERIOD ENDED 30 JUNE 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
	₦ 'Million	₦ 'Million	₦ 'Million	₦ 'Million	₦ 'Million	₦ 'Million	₦ 'Million	₦ 'Million	₦ 'Million	₦ 'Million
DOMESTIC ORDINARY SHARES	122,998.83	42,409.82	11,790.30	863,064.79	208,451.96	18,686.47	0.74	1,300.62	53.65	1,268,757.18
FOREIGN ORDINARY SHARES	0.00	192,245.37	0.00	0.00	0.00	0.00	0.00	0.00	0.00	192,245.37
<b>TOTAL FGN SECURITIES</b>	<b>941,221.73</b>	<b>971,706.49</b>	<b>55,101.45</b>	<b>4,625,451.54</b>	<b>3,336,031.92</b>	<b>904,115.61</b>	<b>198.49</b>	<b>21,874.88</b>	<b>2,379.06</b>	<b>10,858,081.16</b>
* FED. GOVT BONDS (HTM)	896,661.56	869,969.31	52,556.54	4,474,573.02	3,227,004.23	875,735.65	167.14	6,243.08	1,525.30	10,404,435.83
* TREASURY BILLS	33,901.95	8,236.77	1,855.13	87,486.57	44,354.40	16,161.71	27.48	385.95	19.81	192,429.78
* AGENCY BONDS (NMRC)	1,318.52	617.42	31.22	7,492.66	2,009.25	685.20	0.00	0.00	0.00	12,154.28
* SUKUK BONDS	9,008.38	616.57	658.54	53,902.87	60,692.34	11,376.59	3.86	15,245.85	833.95	152,338.96
* GREEN BONDS	331.31	92,266.41	0.00	1,996.43	1,971.69	156.46	0.00	0.00	0.00	96,722.31
STATE GOVT SECURITIES	22,428.65	24,701.37	2,782.16	113,179.00	89,372.60	23,263.92	1.02	1,385.86	241.34	277,355.93
CORP. DEBT SECURITIES	<b>150,406.34</b>	<b>433,028.77</b>	<b>15,364.71</b>	<b>681,234.50</b>	<b>452,607.93</b>	<b>149,357.10</b>	<b>28.30</b>	<b>3,318.69</b>	<b>315.48</b>	<b>1,885,661.82</b>
* CORPORATE BONDS (HTM)	127,524.13	14,915.52	15,335.60	657,250.50	442,292.74	147,558.52	28.30	3,305.80	315.48	1,408,526.60
* CORPORATE BONDS (AFS)	20,959.14	415,017.37	10.79	11,073.45	3,829.72	949.11	0.00	0.00	0.00	451,839.57
* CORPORATE INFRASTRUCTURE BONDS	1,609.32	3,095.88	18.31	8,074.24	2,750.71	588.33	0.00	12.89	0.00	16,149.68
* CORPORATE GREEN BONDS	313.75	0.00	0.00	4,836.31	3,734.76	261.15	0.00	0.00	0.00	9,145.97
MONEY MKT INSTR.	<b>208,939.83</b>	<b>135,123.95</b>	<b>14,469.85</b>	<b>632,057.64</b>	<b>423,777.72</b>	<b>152,098.48</b>	<b>225.75</b>	<b>9,196.42</b>	<b>1,499.73</b>	<b>1,577,389.36</b>
FIXED DEPOSIT/ BANK ACCEPTANCE	175,558.51	89,803.14	12,245.15	570,970.75	375,160.98	135,545.10	225.65	8,467.68	1,442.00	1,369,418.96
COMMERCIAL PAPERS	33,381.32	7,951.99	2,224.70	61,086.89	48,616.73	16,553.38	0.10	728.73	57.73	170,601.57
FOREIGN MONEY MKT INSTR.	0.00	37,368.82	0.00	0.00	0.00	0.00	0.00	0.00	0.00	37,368.82
MUTUAL FUNDS	<b>15,195.08</b>	<b>29,198.26</b>	<b>2,931.70</b>	<b>57,034.76</b>	<b>8,304.60</b>	<b>1,613.83</b>	<b>0.00</b>	<b>743.80</b>	<b>131.34</b>	<b>115,153.37</b>
OPEN/CLOSE FUNDS	3,227.90	28,823.26	2,920.94	51,386.54	5,551.06	1,245.23	0.00	694.60	122.12	93,971.65
REITs	11,967.18	375.00	10.76	5,648.22	2,753.54	368.60	0.00	49.20	9.23	21,181.72
SUPRA-NATIONAL BONDS	1,113.94	0.00	10.26	3,510.92	4,050.59	917.63	0.00	0.00	0.00	9,603.34
INFRASTRUCTURE FUNDS	5,463.35	19,705.07	1,425.37	99,573.91	621.68	648.32	0.00	0.00	0.00	127,437.70
REAL ESTATE	97,883.31	118,658.42	9.15	2,047.58	0.00	0.00	0.00	0.00	0.00	218,598.46
PRIVATE EQUITIES	328.61	19,383.05	293.17	37,424.25	0.00	0.00	0.00	0.00	0.00	57,429.08
CASH & OTHER ASSETS	46,206.55	33,148.95	3,249.03	39,898.21	35,795.96	13,805.75	46.34	1,449.41	240.81	173,841.00
<b>CURRENT NET ASSET VALUE</b>	<b>1,612,186.21</b>	<b>2,019,309.53</b>	<b>107,427.15</b>	<b>7,154,477.10</b>	<b>4,559,014.96</b>	<b>1,264,507.12</b>	<b>500.63</b>	<b>39,269.67</b>	<b>4,861.41</b>	<b>16,761,553.77</b>
<b>PREVIOUS NET ASSET VALUE</b>	<b>1,572,100.08</b>	<b>1,629,581.34</b>	<b>100,451.24</b>	<b>7,020,991.01</b>	<b>4,488,635.35</b>	<b>1,251,940.52</b>	<b>479.85</b>	<b>38,342.39</b>	<b>4,699.24</b>	<b>16,107,221.02</b>
GROWTH/DIMINUTION	40,086.13	389,728.19	6,975.91	133,486.09	70,379.61	12,566.60	20.78	927.28	162.17	654,332.75

**RSA Membership June 2023**

**10,009,049**