

UNAUDITED REPORT ON PENSION FUNDS INDUSTRY PORTFOLIO FOR THE PERIOD ENDED 31 MAY 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
	N 'Million	N 'Million	N 'Million	N 'Million	N 'Million	N 'Million	N 'Million	N 'Million	N 'Million	N 'Million
DOMESTIC ORDINARY SHARES	111,043.36	36,660.25	9,509.99	770,158.71	177,344.14	16,973.86	1.09	992.19	41.53	1,122,725.12
FOREIGN ORDINARY SHARES	0.00	117,576.54	0.00	0.00	0.00	0.00	0.00	0.00	0.00	117,576.54
TOTAL FGN SECURITES	910,970.44	858,884.40	48,649.69	4,482,533.69	3,232,851.53	876,975.24	166.89	21,768.05	2,425.65	10,435,225.58
* FED. GOVT BONDS (HTM)	866,532.45	793,823.58	46,083.71	4,325,344.66	3,116,530.36	848,157.65	132.05	7,765.75	1,112.98	10,005,483.20
* TREASURY BILLS	33,758.84	8,169.79	1,837.39	90,722.47	47,148.26	16,130.65	30.18	381.66	19.56	198,198.81
* AGENCY BONDS (NMRC)	289.35	627.44	32.79	7,649.24	2,072.65	1,099.10	0.00	0.00	0.00	11,770.58
* SUKUK BONDS	10,279.27	611.47	695.79	56,681.10	65,020.56	11,422.00	4.66	13,620.64	1,293.11	159,628.59
* GREEN BONDS	110.52	55,652.13	0.00	2,136.21	2,079.70	165.85	0.00	0.00	0.00	60,144.41
STATE GOVT SECURITIES	22,672.08	24,405.05	2,766.70	113,410.24	89,921.86	23,479.62	1.00	1,157.99	238.58	278,053.13
CORP. DEBT SECURITIES	149,705.80	267,902.50	15,396.71	683,198.88	452,491.92	153,041.89	28.93	3,282.91	312.07	1,725,361.60
* CORPORATE BONDS (HTM)	145,635.34	14,757.46	15,367.90	657,653.30	442,327.63	151,651.10	28.93	3,270.18	312.07	1,431,003.92
* CORPORATE BONDS (AFS)	2,162.13	250,690.79	10.65	13,136.86	3,783.78	559.08	0.00	0.00	0.00	270,343.30
* CORPORATE INFRASTRUCTURE BONDS	1,598.41	2,454.24	18.16	7,629.46	2,691.02	573.74	0.00	12.73	0.00	14,977.74
* CORPORATE GREEN BONDS	309.92	0.00	0.00	4,779.27	3,689.49	257.96	0.00	0.00	0.00	9,036.64
MONEY MKT INSTR.	232,085.93	143,641.37	8,044.75	709,959.58	478,808.36	161,928.36	230.03	9,096.14	1,444.05	1,745,238.57
FIXED DEPOSIT/ BANK ACCEPTANCE	200,359.36	115,323.98	5,767.59	612,632.37	432,619.79	145,991.01	229.93	8,331.89	1,386.94	1,522,642.87
COMMERCIAL PAPERS	31,726.57	7,666.73	2,267.85	97,187.64	46,104.83	15,937.35	0.10	764.26	57.11	201,712.43
FOREIGN MONEY MKT INSTR.	0.00	20,650.66	9.30	139.57	83.74	0.00	0.00	0.00	0.00	20,883.27
MUTUAL FUNDS	15,279.00	22,143.14	2,911.78	54,338.36	8,264.45	1,272.99	0.00	753.91	131.09	105,094.72
OPEN/CLOSE FUNDS	3,323.01	21,818.14	2,901.03	47,181.71	5,517.11	904.40	0.00	704.71	121.86	82,471.96
REITs	11,955.99	325.00	10.76	7,156.65	2,747.34	368.60	0.00	49.20	9.23	22,622.76
SUPRA-NATIONAL BONDS	1,105.01	0.00	10.15	3,474.37	4,008.29	908.12	0.00	0.00	0.00	9,505.93
INFRASTRUCTURE FUNDS	5,458.68	17,176.38	1,425.31	98,313.14	620.58	643.03	0.00	0.00	0.00	123,637.12
REAL ESTATE	97,883.31	113,784.73	9.14	620.00	0.00	0.00	0.00	0.00	0.00	212,297.18
PRIVATE EQUITIES	327.33	12,200.74	0.00	32,848.48	0.00	0.00	0.00	0.00	0.00	45,376.55
CASH & OTHER ASSETS	25,569.14	15,206.24	11,727.01	72,135.55	44,324.24	16,717.41	51.91	1,291.20	106.28	187,128.98
CURRENT NET ASSET VALUE	1,572,100.08	1,629,581.34	100,451.24	7,020,991.01	4,488,635.35	1,251,940.52	479.85	38,342.39	4,699.24	16,107,221.02
PREVIOUS NET ASSET VALUE	1,523,221.72	1,610,506.87	92,492.11	6,857,992.38	4,405,835.10	1,240,110.20	457.11	36,634.72	4,398.91	15,771,649.13
GROWTH/DIMINUTION	48,878.36	19,074.47	7,959.12	162,998.62	82,800.25	11,830.32	22.74	1,707.67	300.34	335,571.90

RSA Membership	9,994,829
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