

UNAUDITED REPORT ON PENSION FUNDS INDUSTRY PORTFOLIO FOR THE PERIOD ENDED 31 JULY 2023

ASSET CLASSES	EXISTING SCHEMES	CPFAs	FUND I	FUND II	FUND III	FUND IV	FUND V	FUND VI	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	127,865.73	41,104.22	13,164.99	906,076.26	229,688.14	19,560.45	14.19	1,410.49	53.39	1,338,937.86
FOREIGN ORDINARY SHARES	0.00	204,120.30	0.00	0.00	0.00	0.00	0.00	0.00	0.00	204,120.30
TOTAL FGN SECURITES	959,262.38	1,007,614.62	54,075.96	4,687,533.49	3,378,587.93	914,741.65	205.12	22,323.69	2,386.19	11,026,731.02
* FED. GOVT BONDS (HTM)	913,194.99	909,786.87	51,528.20	4,531,624.24	3,269,347.01	884,893.07	173.42	7,748.39	1,522.78	10,569,818.97
* TREASURY BILLS	35,763.05	8,294.80	1,856.20	92,252.95	43,716.25	16,488.64	27.79	387.79	20.06	198,807.54
* AGENCY BONDS (NMRC)	64.08	621.56	31.41	7,565.61	2,014.24	686.44	0.00	0.00	0.00	10,983.34
* SUKUK BONDS	10,134.78	599.68	660.15	54,098.63	61,707.42	12,517.03	3.91	14,187.50	843.35	154,752.44
* GREEN BONDS	105.49	88,311.71	0.00	1,992.06	1,803.01	156.46	0.00	0.00	0.00	92,368.73
STATE GOVT SECURITIES	22,176.14	24,041.95	2,806.95	113,083.61	88,796.17	23,025.68	1.03	1,399.80	243.36	275,574.70
CORP. DEBT SECURITIES	151,610.19	373,379.58	15,446.11	687,408.80	461,394.03	149,837.18	27.68	3,307.49	316.19	1,842,727.25
* CORPORATE BONDS (HTM)	141,411.65	15,424.05	15,417.55	663,438.97	451,791.18	147,790.29	27.68	3,294.44	316.19	1,438,911.99
* CORPORATE BONDS (AFS)	8,249.27	355,005.85	10.09	10,978.59	3,805.32	956.73	0.00	0.00	0.00	379,005.85
* CORPORATE INFRASTRUCTURE BONDS	1,631.56	2,949.67	18.48	8,095.93	2,759.75	829.01	0.00	13.05	0.00	16,297.46
* CORPORATE GREEN BONDS	317.71	0.00	0.00	4,895.31	3,037.78	261.15	0.00	0.00	0.00	8,511.95
MONEY MKT INSTR.	212,126.03	126,387.67	16,992.32	642,485.66	427,328.67	152,476.33	254.46	9,629.97	1,474.08	1,589,155.19
FIXED DEPOSIT/ BANK ACCEPTANCE	175,396.67	65,637.94	14,320.18	562,831.14	367,843.73	132,891.77	254.36	8,899.82	1,416.34	1,329,491.96
COMMERCIAL PAPERS	36,729.36	9,688.14	2,672.14	79,421.13	59,484.94	19,584.56	0.10	730.15	57.74	208,368.26
FOREIGN MONEY MKT INSTR.	0.00	51,061.59	0.00	233.39	0.00	0.00	0.00	0.00	0.00	51,294.97
MUTUAL FUNDS	17,048.77	36,585.60	3,079.37	53,135.60	9,060.71	1,337.00	0.00	692.28	131.13	121,070.47
OPEN/CLOSE FUNDS	5,085.04	36,225.60	3,079.37	47,514.91	6,310.08	968.40	0.00	643.08	121.91	99,948.39
REITs	11,963.73	360.00	0.00	5,620.70	2,750.62	368.60	0.00	49.20	9.23	21,122.07
SUPRA-NATIONAL BONDS	1,128.75	0.00	10.37	3,549.10	4,094.77	927.56	0.00	0.00	0.00	9,710.55
INFRASTRUCTURE FUNDS	5,487.37	19,778.30	1,338.92	101,047.73	621.68	201.41	0.00	48.83	0.00	128,524.22
REAL ESTATE	97,883.32	119,302.70	9.15	2,080.93	0.00	0.00	0.00	0.00	0.00	219,276.11
PRIVATE EQUITIES	328.42	19,104.45	0.00	42,163.73	0.00	0.00	0.00	0.00	0.00	61,596.60
CASH & OTHER ASSETS	31,594.50	79,565.55	8,365.63	75,207.47	38,019.64	16,300.05	18.18	1,866.40	308.30	251,245.70
CURRENT NET ASSET VALUE	1,626,511.61	2,050,984.93	115,289.78	7,313,772.38	4,637,591.74	1,278,407.31	520.65	40,678.95	4,912.63	17,068,669.98
PREVIOUS NET ASSET VALUE	1,612,186.21	2,019,309.53	107,427.15	7,154,477.10	4,559,014.96	1,264,507.12	500.63	39,269.67	4,861.41	16,761,553.77
GROWTH/DIMINUTION	14,325.40	31,675.41	7,862.63	159,295.28	78,576.78	13,900.19	20.03	1,409.28	51.22	307,116.21

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