UNAUDITED REPORT ON PENSION FUNDS INDUSTRY PORTFOLIO FOR THE PERIOD ENDED 31 AUGUST 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 FUND ASSETS**
	₦ 'Million	**₦ 'Million**	**₦ 'Million**	**₦ 'Million**	**₦ 'Million**	**₦ 'Million**	**₦ 'Million**	**₦ 'Million**	**₦ 'Million**	**₦ 'Million**
DOMESTIC ORDINARY SHARES	142,576.76	42,608.72	14,177.40	947,381.36	240,240.42	21,856.87	5.14	1,627.75	92.52	1,410,566.93
FOREIGN ORDINARY SHARES	0.00	200,612.77	0.00	0.00	0.00	0.00	0.00	0.00	0.00	200,612.77
TOTAL FGN SECURITES	**1,186,635.13**	**1,007,527.37**	**63,571.19**	**4,788,547.84**	**3,464,459.50**	**929,261.85**	**251.50**	**23,310.94**	**2,416.06**	**11,465,981.40**
* FED. GOVT BONDS (HTM)	1,129,722.11	904,433.39	61,869.50	4,629,624.11	3,356,819.02	899,298.93	208.88	6,368.17	1,537.85	10,989,881.95
* TREASURY BILLS	45,371.40	8,346.17	998.57	94,937.09	44,852.54	16,714.84	38.10	490.96	20.31	211,769.99
* AGENCY BONDS (NMRC)	61.35	618.62	31.60	7,601.35	2,016.12	687.67	0.00	0.00	0.00	11,016.71
* SUKUK BONDS	10,600.83	599.68	671.52	54,388.22	58,789.05	12,400.17	4.52	16,451.81	857.90	154,763.71
* GREEN BONDS	879.44	93,529.52	0.00	1,997.08	1,982.78	160.23	0.00	0.00	0.00	98,549.04
STATE GOVT SECURITIES	33,340.80	23,050.01	2,790.41	110,463.99	88,739.71	23,025.22	1.04	1,419.02	247.05	283,077.24
CORP. DEBT SECURITIES	**158,188.31**	**370,431.98**	**15,529.14**	**692,128.61**	**461,918.53**	**155,484.13**	**28.05**	**3,288.52**	**313.37**	**1,857,310.64**
* CORPORATE BONDS (HTM)	127,487.35	15,364.02	15,500.26	668,866.00	452,681.22	153,927.10	28.05	3,275.30	313.37	1,437,442.66
* CORPORATE BONDS (AFS)	28,798.03	352,133.47	10.23	10,679.90	3,740.10	921.71	0.00	0.00	0.00	396,283.45
* CORPORATE INFRASTRUCTURE BONDS	1,581.61	2,934.48	18.64	7,893.28	2,670.66	370.29	0.00	13.22	0.00	15,482.19
* CORPORATE GREEN BONDS	321.33	0.00	0.00	4,689.44	2,826.55	265.03	0.00	0.00	0.00	8,102.35
MONEY MKT INSTR.	**228,009.69**	**-201,759.89**	**21,094.92**	**655,046.59**	**438,874.37**	**144,192.31**	**244.06**	**11,429.94**	**1,813.25**	**1,298,945.23**
FIXED DEPOSIT/ BANK ACCEPTANCE	181,509.94	-262,953.30	17,975.08	509,210.82	365,789.70	121,513.34	242.15	10,650.26	1,754.24	945,692.23
COMMERCIAL PAPERS	46,499.75	9,752.55	3,119.84	145,835.77	73,084.67	22,678.97	1.90	779.68	59.00	301,812.14
FOREIGN MONEY MKT INSTR.	0.00	51,440.86	0.00	0.00	0.00	0.00	0.00	0.00	0.00	51,440.86
MUTUAL FUNDS	**48,563.11**	**36,647.63**	**3,088.05**	**51,052.89**	**8,665.22**	**1,290.79**	**0.00**	**769.82**	**141.05**	**150,218.57**
OPEN/CLOSE FUNDS	36,769.89	36,282.63	3,088.05	45,423.02	5,913.62	922.19	0.00	720.62	131.83	129,251.86
REITs	11,793.22	365.00	0.00	5,629.87	2,751.59	368.60	0.00	49.20	9.23	20,966.71
SUPRA-NATIONAL BONDS	1,141.01	0.00	10.48	3,587.68	4,139.43	937.61	0.00	0.00	0.00	9,816.21
INFRASTRUCTURE FUNDS	12,382.10	19,804.79	1,340.51	101,224.42	620.21	658.23	0.00	0.00	0.00	136,030.26
REAL ESTATE	140,252.57	119,434.45	9.15	2,090.93	0.00	0.00	0.00	0.00	0.00	261,787.11
PRIVATE EQUITIES	11,630.33	19,052.41	0.00	43,394.46	0.00	60.29	0.00	0.00	0.00	74,137.49
CASH & OTHER ASSETS	28,087.86	63,482.98	1,497.27	26,900.20	9,312.75	13,734.28	30.27	590.96	225.88	143,862.44
CURRENT NET ASSET VALUE	**1,990,807.68**	**1,700,893.22**	**123,108.51**	**7,421,818.99**	**4,716,970.15**	**1,290,501.55**	**560.06**	**42,436.95**	**5,249.19**	**17,292,346.30**
PREVIOUS 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**
GROWTH/DIMINUTION	364,296.07	-350,091.71	7,818.74	108,046.61	79,378.41	12,094.24	39.40	1,758.00	336.56	223,676.32