

UNAUDITED REPORT ON PENSION FUNDS INDUSTRY PORTFOLIO FOR THE PERIOD ENDED 30 SEPTEMBER 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	137,622.78	31,094.78	14,260.15	937,759.30	241,369.87	22,985.80	1.32	1,615.86	91.20	1,386,801.07
FOREIGN ORDINARY SHARES	0.00	153,677.31	0.00	0.00	0.00	0.00	0.00	0.00	0.00	153,677.31
TOTAL FGN SECURITES	1,194,729.44	810,871.28	67,312.06	4,790,145.67	3,486,888.88	933,217.22	251.88	23,349.36	2,437.01	11,309,202.79
* FED. GOVT BONDS (HTM)	1,142,892.86	704,863.52	65,591.47	4,631,066.57	3,382,250.72	902,729.26	210.68	8,036.83	1,547.33	10,839,189.24
* TREASURY BILLS	46,393.43	11,099.46	972.99	84,913.70	38,867.61	16,866.34	33.71	614.35	20.56	199,782.15
* AGENCY BONDS (NMRC)	0.00	579.70	30.92	7,424.94	1,948.39	650.47	1.84	0.00	0.00	10,636.27
* SUKUK BONDS	5,443.16	0.00	716.67	64,771.18	61,818.39	12,809.07	5.64	14,698.18	869.13	161,131.41
* GREEN BONDS	0.00	94,328.60	0.00	1,969.28	2,003.77	162.08	0.00	0.00	0.00	98,463.72
STATE GOVT SECURITIES	33,306.30	11,746.63	2,823.69	111,779.22	95,508.01	23,270.67	1.05	1,435.39	249.88	280,120.85
CORP. DEBT SECURITIES	157,359.27	369,842.37	15,491.80	692,356.36	461,778.26	155,785.16	28.38	3,059.10	288.16	1,855,988.85
* CORPORATE BONDS (HTM)	127,844.66	15,766.31	15,461.89	669,294.69	452,594.26	154,284.01	28.38	3,046.83	288.16	1,438,609.17
* CORPORATE BONDS (AFS)	28,121.30	351,130.71	11.11	11,810.70	3,711.16	882.60	0.00	0.00	0.00	395,667.59
* CORPORATE INFRASTRUCTURE BONDS	1,393.31	2,945.34	18.81	6,603.52	2,631.06	369.44	0.00	12.27	0.00	13,973.76
* CORPORATE GREEN BONDS	0.00	0.00	0.00	4,647.44	2,841.79	249.11	0.00	0.00	0.00	7,738.33
MONEY MKT INSTR.	228,027.81	99,467.55	26,732.62	687,765.35	430,594.65	150,979.48	259.73	12,428.23	1,754.86	1,638,010.29
FIXED DEPOSIT/ BANK ACCEPTANCE	180,694.70	43,635.73	23,574.87	600,153.32	356,578.96	127,492.53	252.40	11,609.48	1,695.25	1,345,687.23
COMMERCIAL PAPERS	47,333.11	4,959.10	3,157.75	86,860.02	74,015.68	23,486.95	7.34	818.75	59.62	240,698.32
FOREIGN MONEY MKT INSTR.	0.00	50,872.72	0.00	752.02	0.00	0.00	0.00	0.00	0.00	51,624.74
MUTUAL FUNDS	36,479.97	3,329.30	3,274.05	52,497.69	8,901.26	918.67	0.00	759.38	139.11	106,299.43
OPEN/CLOSE FUNDS	24,391.73	2,939.30	3,274.05	46,823.68	6,146.77	918.67	0.00	710.18	129.88	85,334.27
REITs	12,088.24	390.00	0.00	5,674.01	2,754.48	0.00	0.00	49.20	9.23	20,965.16
SUPRA-NATIONAL BONDS	1,608.48	0.00	10.59	3,625.43	4,183.12	947.43	0.00	0.00	0.00	10,375.04
INFRASTRUCTURE FUNDS	12,471.40	12,860.15	1,344.76	102,270.34	620.21	611.42	0.00	0.00	0.00	130,178.28
REAL ESTATE	140,252.57	77,065.21	9.13	2,095.18	0.00	368.60	0.00	0.00	0.00	219,790.69
PRIVATE EQUITIES	11,003.80	7,842.36	0.00	44,794.43	0.00	0.00	0.00	0.00	0.00	63,640.58
CASH & OTHER ASSETS	27,876.28	90,544.83	1,343.85	36,093.95	24,046.74	14,379.09	19.48	915.39	328.84	195,548.46
CURRENT NET ASSET VALUE	1,980,738.11	1,668,341.76	132,602.71	7,461,182.92	4,753,891.00	1,303,463.54	561.84	43,562.72	5,289.06	17,349,633.65
PREVIOUS 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
GROWTH/DIMINUTION	-10,069.57	-32,551.47	9,494.20	39,363.93	36,920.86	12,961.99	1.78	1,125.77	39.87	57,287.35