UNAUDITED REPORT ON PENSION FUNDS INDUSTRY PORTFOLIO FOR THE PERIOD ENDED 31 OCTOBER 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	137,250.39	31,002.47	15,090.56	972,341.61	249,357.91	23,894.01	1.32	1,624.43	88.28	1,430,650.98
FOREIGN ORDINARY SHARES	0.00	161,143.92	5.42	0.00	0.00	0.00	0.00	0.00	0.00	161,149.34
TOTAL FGN SECURITES	**1,196,997.50**	**825,495.30**	**67,525.60**	**4,838,996.97**	**3,512,953.58**	**943,810.67**	**282.90**	**29,729.95**	**3,263.27**	**11,419,055.74**
* FED. GOVT BONDS (HTM)	1,136,868.18	701,332.12	66,259.60	4,689,714.77	3,436,998.06	916,277.63	246.46	17,068.22	2,595.36	10,967,360.39
* TREASURY BILLS	44,958.61	18,438.30	530.49	87,051.04	38,075.01	17,122.24	32.67	570.47	18.80	206,797.62
* AGENCY BONDS (NMRC)	1,238.55	580.43	48.92	12,027.89	2,185.47	687.69	0.00	0.00	0.00	16,768.95
* SUKUK BONDS	13,142.56	0.00	686.59	49,413.16	35,445.09	9,559.08	3.77	12,091.27	649.11	120,990.64
* GREEN BONDS	789.60	105,144.46	0.00	790.12	249.94	164.02	0.00	0.00	0.00	107,138.14
STATE GOVT SECURITIES	33,507.45	11,699.70	2,858.35	112,980.32	96,427.60	23,510.32	1.07	1,452.50	225.97	282,663.29
CORP. DEBT SECURITIES	**156,581.84**	**412,606.79**	**16,093.91**	**691,587.39**	**460,723.78**	**154,776.19**	**38.75**	**3,089.03**	**291.47**	**1,895,789.15**
* CORPORATE BONDS (HTM)	128,137.32	15,878.94	16,065.82	674,746.57	454,644.66	153,302.48	38.75	3,076.60	291.47	1,446,182.61
* CORPORATE BONDS (AFS)	26,599.54	393,632.96	11.25	11,365.69	3,505.37	465.17	0.00	0.00	0.00	435,579.99
* CORPORATE INFRASTRUCTURE BONDS	1,539.31	3,094.89	16.84	5,420.44	2,573.75	755.82	0.00	12.43	0.00	13,413.48
* CORPORATE GREEN BONDS	305.67	0.00	0.00	54.68	0.00	252.72	0.00	0.00	0.00	613.08
MONEY MKT INSTR.	**236,421.16**	**119,010.20**	**23,312.52**	**703,685.82**	**442,203.14**	**155,461.77**	**254.56**	**7,263.31**	**1,322.68**	**1,688,935.17**
FIXED DEPOSIT/ BANK ACCEPTANCE	192,105.52	38,840.23	20,107.68	608,592.29	365,584.40	131,586.79	247.24	6,455.73	1,254.77	1,364,774.65
COMMERCIAL PAPERS	44,315.65	4,847.04	3,204.84	94,275.47	76,618.74	23,874.98	7.32	807.58	67.91	248,019.52
FOREIGN MONEY MKT INSTR.	0.00	75,322.94	0.00	818.06	0.00	0.00	0.00	0.00	0.00	76,141.00
MUTUAL FUNDS	**29,897.03**	**2,528.61**	**3,106.22**	**52,335.09**	**8,754.52**	**1,290.48**	**0.00**	**691.26**	**128.88**	**98,732.08**
OPEN/CLOSE FUNDS	18,042.79	2,158.61	3,106.22	46,698.85	6,005.16	921.88	0.00	642.06	119.66	77,695.22
REITs	11,854.24	370.00	0.00	5,636.24	2,749.37	368.60	0.00	49.20	9.23	21,036.87
SUPRA-NATIONAL BONDS	1,093.56	0.00	10.04	3,438.30	3,966.43	898.71	0.00	0.00	0.00	9,407.04
INFRASTRUCTURE FUNDS	12,791.36	13,085.83	1,343.84	102,895.32	619.29	200.63	0.00	0.00	0.00	130,936.29
REAL ESTATE	143,543.37	99,692.30	9.12	2,100.06	0.00	0.00	0.00	0.00	0.00	245,344.86
PRIVATE EQUITIES	11,792.58	8,317.38	0.00	45,716.09	0.00	0.00	0.00	0.00	0.00	65,826.05
CASH & OTHER ASSETS	38,572.85	53,548.01	10,948.63	54,616.21	56,362.07	14,917.19	26.51	690.58	142.01	229,824.07
CURRENT NET ASSET VALUE	**1,998,449.10**	**1,738,130.51**	**140,304.22**	**7,580,693.18**	**4,831,368.32**	**1,318,759.96**	**605.12**	**44,541.07**	**5,462.57**	**17,658,314.06**
PREVIOUS 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**
GROWTH/DIMINUTION	17,710.99	69,788.76	7,701.51	119,510.26	77,477.31	15,296.42	43.28	978.35	173.51	308,680.41
Value of Pension Funds in USD ($' Million) @ ₦824.99/$	2,422.38	2,106.84	170.07	9,188.79	5,856.25	1,598.51	0.73	53.99	6.62	21,404.17

RSA Membership as at October 2023 10,140,929