UNAUDITED REPORT ON PENSION FUNDS INDUSTRY PORTFOLIO FOR THE PERIOD ENDED 30 NOVEMBER 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	139,815.14	37,052.91	15,374.44	1,005,527.39	262,974.99	24,763.17	1.43	1,631.38	90.82	1,487,231.68
FOREIGN ORDINARY SHARES	0.00	174,081.83	0.00	0.00	0.00	0.00	0.00	0.00	0.00	174,081.83
TOTAL FGN SECURITES	**1,225,534.52**	**876,373.23**	**74,538.50**	**4,955,326.56**	**3,611,649.40**	**971,376.73**	**311.83**	**30,847.74**	**3,271.70**	11,749,230.23
* FED. GOVT BONDS (HTM)	1,161,492.04	752,573.33	72,101.40	4,793,168.37	3,518,343.03	936,976.33	250.59	17,303.63	2,279.94	11,254,488.68
* TREASURY BILLS	48,637.08	18,493.43	1,654.24	99,470.77	50,831.37	22,704.80	57.43	1,203.03	20.30	243,072.45
* AGENCY BONDS (NMRC)	1,238.55	585.10	30.05	7,053.15	600.63	412.40	0.00	128.61	0.00	10,048.49
* SUKUK BONDS	13,377.25	0.00	752.81	54,690.65	41,624.65	11,117.29	3.82	12,212.46	971.46	134,750.38
* GREEN BONDS	789.60	104,721.37	0.00	943.62	249.72	165.91	0.00	0.00	0.00	106,870.23
STATE GOVT SECURITIES	32,796.15	11,677.40	2,734.56	110,973.66	88,530.97	23,098.86	1.00	1,356.72	235.13	271,404.46
CORP. DEBT SECURITIES	**155,738.82**	**435,323.03**	**16,031.66**	**691,031.49**	**459,123.83**	**153,994.69**	**39.06**	**3,119.89**	**294.71**	1,914,697.19
* CORPORATE BONDS (HTM)	116,442.95	15,886.92	16,003.28	673,439.74	452,526.29	152,504.44	39.06	3,107.30	294.71	1,430,244.70
* CORPORATE BONDS (AFS)	37,437.42	416,279.35	11.39	11,341.23	3,480.79	473.89	0.00	0.00	0.00	469,024.09
* CORPORATE INFRASTRUCTURE BONDS	1,500.61	3,156.75	16.99	5,475.04	2,586.72	760.10	0.00	12.59	0.00	13,508.79
* CORPORATE GREEN BONDS	357.84	0.00	0.00	775.48	530.03	256.26	0.00	0.00	0.00	1,919.61
MONEY MKT INSTR.	**224,012.29**	**67,748.58**	**27,718.34**	**662,356.90**	**415,077.42**	**144,565.16**	**332.66**	**6,702.53**	**1,212.56**	1,549,726.43
FIXED DEPOSIT/ BANK ACCEPTANCE	179,301.68	18,927.37	22,193.49	543,239.37	323,626.97	118,790.11	319.95	5,874.19	1,158.44	1,213,431.58
COMMERCIAL PAPERS	44,269.35	5,352.01	5,524.85	118,171.95	91,450.45	25,775.05	12.70	828.34	54.11	291,438.81
FOREIGN MONEY MKT INSTR.	441.27	43,469.19	0.00	945.58	0.00	0.00	0.00	0.00	0.00	44,856.04
MUTUAL FUNDS	**30,461.37**	**2,384.80**	**3,198.93**	**56,508.68**	**8,654.96**	**1,291.69**	**0.00**	**653.58**	**129.78**	103,283.78
OPEN/CLOSE FUNDS	18,185.58	1,974.80	3,198.93	50,795.74	5,894.04	923.09	0.00	604.38	120.56	81,697.11
REITs	12,275.79	410.00	0.00	5,712.94	2,760.91	368.60	0.00	49.20	9.23	21,586.66
SUPRA-NATIONAL BONDS	1,100.66	0.00	10.15	3,474.47	4,008.29	908.13	0.00	0.00	0.00	9,501.69
INFRASTRUCTURE FUNDS	13,957.71	13,145.45	2,457.14	107,611.26	622.10	201.54	0.00	48.86	0.00	138,044.08
REAL ESTATE	143,543.37	100,080.49	9.16	1,907.07	0.00	0.00	0.00	0.00	0.00	245,540.09
PRIVATE EQUITIES	11,761.82	8,469.38	0.00	45,835.33	0.00	0.00	0.00	0.00	0.00	66,066.53
CASH & OTHER ASSETS	42,992.88	71,961.50	3,341.66	48,032.91	29,977.60	20,981.49	15.88	1,043.94	364.42	218,712.26
CURRENT NET ASSET VALUE	**2,021,714.74**	**1,798,298.59**	**145,414.56**	**7,688,585.73**	**4,880,619.57**	**1,341,181.46**	**701.86**	**45,404.64**	**5,599.13**	**17,927,520.26**
PREVIOUS NET ASSET VALUE	**1,998,449.08**	**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**	**17,658,314.04**
GROWTH/DIMINUTION	23,265.66	60,168.08	5,110.33	107,892.55	49,251.25	22,421.50	96.73	863.57	136.56	269,206.23
Value of Pension Funds in USD ($' Million) @ ₦942.12/$	2,145.93	1,908.78	154.35	8,160.97	5,180.48	1,423.58	0.74	48.19	5.94	19,028.97

RSA Membership as at November 2023 **10,167,705**