UNAUDITED REPORT ON PENSION FUNDS INDUSTRY PORTFOLIO FOR THE PERIOD ENDED 29 FEBRUARY 2024										
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	167,931.80	46,241.56	19,058.71	1,302,409.24	340,287.74	36,237.86	9.53	3,154.95	149.47	1,915,480.86
FOREIGN ORDINARY SHARES	0.00	278,185.54	0.00	0.00	0.00	0.00	0.00	0.00	0.00	278,185.54
TOTAL FGN SECURITES	**1,263,859.26**	**1,038,392.34**	**94,487.19**	**5,185,837.08**	**3,759,520.11**	**996,115.05**	**354.37**	**32,893.69**	**3,261.70**	12,374,720.80
* FED. GOVT BONDS (HTM)	1,178,010.53	815,369.97	83,920.02	5,029,186.81	3,670,226.58	961,326.19	278.32	7,304.91	1,741.66	11,747,364.99
* TREASURY BILLS	71,914.97	23,517.52	9,808.94	102,378.25	52,343.33	24,359.33	63.64	1,541.90	37.45	285,965.34
* AGENCY BONDS (NMRC)	1,281.56	563.38	28.46	6,281.32	569.05	384.64	8.56	0.00	0.00	9,116.96
* SUKUK BONDS	11,834.61	1,181.35	729.76	47,036.11	36,301.08	9,884.73	3.85	24,046.88	1,482.59	132,500.95
* GREEN BONDS	817.59	197,760.13	0.00	954.59	80.08	160.17	0.00	0.00	0.00	199,772.56
STATE GOVT SECURITIES	31,516.64	11,168.13	2,755.53	107,708.35	87,194.05	22,580.66	1.04	1,418.77	247.09	264,590.27
CORP. DEBT SECURITIES	**152,544.19**	**853,041.46**	**15,930.72**	**674,196.70**	**453,140.97**	**152,231.77**	**38.54**	**3,174.10**	**298.30**	2,304,596.74
* CORPORATE BONDS (HTM)	126,527.98	16,105.39	15,902.32	657,507.96	446,662.38	150,731.53	38.54	1,713.47	298.30	1,415,487.87
* CORPORATE BONDS (AFS)	24,159.96	832,327.11	10.96	9,543.00	3,422.30	464.30	0.00	1,447.56	0.00	871,375.18
* CORPORATE INFRASTRUCTURE BONDS	1,535.20	4,608.96	17.44	6,442.39	2,532.47	768.60	0.00	13.07	0.00	15,918.13
* CORPORATE GREEN BONDS	321.05	0.00	0.00	703.35	523.83	267.33	0.00	0.00	0.00	1,815.56
MONEY MKT INSTR.	**208,920.05**	**108,833.81**	**35,504.34**	**642,775.71**	**437,836.61**	**168,710.57**	**280.60**	**7,095.88**	**1,945.65**	1,611,903.21
FIXED DEPOSIT/ BANK ACCEPTANCE	168,789.27	2,409.64	28,421.69	519,739.87	348,366.42	147,381.26	243.46	6,516.99	1,930.41	1,223,799.00
COMMERCIAL PAPERS	38,460.82	3,996.34	7,081.43	120,976.38	89,440.44	21,329.31	37.15	578.89	15.24	281,915.99
FOREIGN MONEY MKT INSTR.	1,669.96	102,427.83	1.22	2,059.46	29.75	0.00	0.00	0.00	0.00	106,188.22
MUTUAL FUNDS	**33,278.78**	**3,377.59**	**3,359.34**	**56,913.04**	**10,155.89**	**1,531.60**	**0.00**	**919.21**	**133.63**	109,669.08
OPEN/CLOSE FUNDS	32,310.60	2,849.19	3,350.11	54,247.35	7,371.67	1,163.01	0.00	870.01	124.41	102,286.33
REITs	968.19	528.40	9.23	2,665.69	2,784.23	368.60	0.00	49.20	9.23	7,382.75
SUPRA-NATIONAL BONDS	1,882.09	0.00	10.48	3,586.54	4,137.98	937.30	0.00	0.00	0.00	10,554.39
INFRASTRUCTURE FUNDS	18,020.67	16,312.53	2,602.55	115,372.19	0.00	0.00	0.00	49.20	0.00	152,357.15
REAL ESTATE	164,968.05	119,066.82	0.00	4,039.84	0.00	0.00	0.00	0.00	0.00	288,074.70
PRIVATE EQUITIES	22,271.70	15,250.71	0.00	51,357.99	0.00	0.00	0.00	0.00	0.00	88,880.41
CASH & OTHER ASSETS	136,742.67	100,531.67	5,331.64	64,993.44	19,823.00	31,827.39	46.21	815.29	476.15	360,587.45
CURRENT NET ASSET VALUE	**2,201,935.91**	**2,590,402.17**	**179,040.49**	**8,209,190.12**	**5,112,096.35**	**1,410,172.19**	**730.29**	**49,521.10**	**6,511.99**	**19,759,600.60**
PREVIOUS NET ASSET VALUE	**2,209,031.24**	**2,496,298.83**	**165,254.83**	**8,155,138.91**	**5,054,172.02**	**1,395,818.44**	**681.90**	**48,435.99**	**5,832.29**	**19,530,664.45**
GROWTH/DIMINUTION	(7,095.33)	94,103.34	13,785.66	54,051.21	57,924.33	14,353.74	48.39	1,085.11	679.70	228,936.15
Value of Pension Funds in USD ($' Million) @ 1544.08₦/$	1,426.05	1,677.63	115.95	5,316.55	3,310.77	913.28	0.47	32.07	4.22	12,797.00

RSA Membership as at February 2024 10,258,611