UNAUDITED REPORT ON PENSION FUNDS INDUSTRY PORTFOLIO FOR THE PERIOD ENDED 31 JANUARY 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	176,833.20	49,395.86	19,355.37	1,310,145.29	336,663.23	35,399.38	9.56	3,422.56	165.45	1,931,389.89
FOREIGN ORDINARY SHARES	0.00	320,448.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	320,448.67
TOTAL FGN SECURITES	**1,254,680.00**	**1,051,658.25**	**81,726.40**	**5,065,291.28**	**3,682,383.27**	**968,798.36**	**336.34**	**31,623.96**	**3,203.61**	12,139,701.48
* FED. GOVT BONDS (HTM)	1,185,500.44	851,865.42	79,548.11	4,910,384.50	3,606,255.68	939,656.27	273.15	20,194.26	2,898.26	11,596,576.09
* TREASURY BILLS	53,101.14	18,848.25	1,426.35	89,970.31	42,010.17	15,139.66	57.47	1,235.90	20.80	221,810.06
* AGENCY BONDS (NMRC)	1,798.74	573.26	28.30	8,973.23	565.87	2,916.96	1.91	0.00	0.00	14,858.28
* SUKUK BONDS	13,461.35	1,157.99	723.63	54,989.64	33,147.16	10,927.07	3.81	10,193.80	284.56	124,888.99
* GREEN BONDS	818.34	179,213.33	0.00	973.60	404.39	158.40	0.00	0.00	0.00	181,568.05
STATE GOVT SECURITIES	32,475.17	12,784.02	2,774.82	110,248.44	87,521.44	22,663.92	1.03	1,285.55	247.56	270,001.95
CORP. DEBT SECURITIES	**153,287.78**	**756,574.25**	**15,802.38**	**668,315.70**	**449,301.09**	**150,877.77**	**38.07**	**3,140.53**	**295.12**	2,197,632.70
* CORPORATE BONDS (HTM)	125,388.90	16,120.81	15,774.26	650,735.58	442,550.23	149,343.97	38.07	3,127.62	295.12	1,403,374.56
* CORPORATE BONDS (AFS)	15,470.52	736,054.36	10.82	10,076.99	3,563.78	493.81	0.00	0.00	0.00	765,670.28
* CORPORATE INFRASTRUCTURE BONDS	12,111.02	4,399.08	17.30	6,764.58	2,643.45	776.23	0.00	12.92	0.00	26,724.58
* CORPORATE GREEN BONDS	317.35	0.00	0.00	738.55	543.62	263.75	0.00	0.00	0.00	1,863.27
MONEY MKT INSTR.	**228,669.20**	**120,483.53**	**33,890.62**	**679,730.31**	**457,996.16**	**181,706.35**	**255.57**	**6,870.47**	**1,323.49**	1,710,925.70
FIXED DEPOSIT/ BANK ACCEPTANCE	189,635.98	22,722.85	26,979.91	568,282.96	376,058.28	161,970.22	219.74	6,369.02	1,308.42	1,353,547.39
COMMERCIAL PAPERS	38,562.50	4,276.72	6,909.49	109,571.43	81,908.34	19,736.14	35.82	501.44	15.07	261,516.95
FOREIGN MONEY MKT INSTR.	470.72	93,483.96	1.22	1,875.92	29.54	0.00	0.00	0.00	0.00	95,861.35
MUTUAL FUNDS	**30,311.48**	**3,340.52**	**3,426.17**	**62,780.30**	**10,239.18**	**1,612.84**	**0.00**	**672.81**	**134.22**	112,517.52
OPEN/CLOSE FUNDS	29,680.82	2,664.17	3,416.94	55,183.24	7,427.75	1,244.25	0.00	623.61	124.99	100,365.78
REITs	630.66	676.35	9.23	7,597.05	2,811.43	368.60	0.00	49.20	9.23	12,151.74
SUPRA-NATIONAL BONDS	1,862.76	0.00	10.37	3,550.44	4,096.21	927.90	0.00	0.00	0.00	10,447.67
INFRASTRUCTURE FUNDS	18,499.71	15,871.22	2,601.60	113,816.97	0.00	0.00	0.00	49.20	0.00	150,838.70
REAL ESTATE	165,099.65	115,880.99	0.00	0.00	0.00	0.00	0.00	0.00	0.00	280,980.64
PRIVATE EQUITIES	20,425.80	14,015.71	0.00	51,068.59	0.00	0.00	0.00	0.00	0.00	85,510.11
CASH & OTHER ASSETS	126,886.48	35,845.82	5,667.09	90,191.59	25,971.45	33,831.91	41.33	1,370.91	462.85	320,269.43
CURRENT 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**
PREVIOUS NET ASSET VALUE	**2,104,256.22**	**1,944,114.86**	**151,359.29**	**7,800,595.25**	**4,941,965.06**	**1,360,607.66**	**731.41**	**46,408.89**	**5,609.46**	**18,355,648.11**
GROWTH/DIMINUTION	104,775.02	552,183.96	13,895.53	354,543.66	112,206.96	35,210.78	-49.51	2,027.10	222.84	1,175,016.34
Value of Pension Funds in USD ($' Million) @ ₦1356.88/$	1,628.02	1,839.73	121.79	6,010.20	3,724.84	1,028.69	0.50	35.70	4.30	14,393.77

RSA Membership as at January, 2024 10,223,672