UNAUDITED REPORT ON PENSION FUNDS INDUSTRY PORTFOLIO FOR THE PERIOD ENDED 31 MAY 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 ACTIVE**	**FUND VI RETIREE**	**TOTAL PENSION FUND ASSETS**	**Weight**
	₦ 'Million	**₦ 'Million**	**₦ 'Million**	**₦ 'Million**	**₦ 'Million**	**₦ 'Million**	**₦ 'Million**	**₦ 'Million**	**₦ 'Million**	**₦ 'Million**	**%**
DOMESTIC ORDINARY SHARES	163,727.94	47,606.05	20,274.98	1,286,079.08	337,173.31	36,090.07	6.12	3,312.92	149.89	1,894,420.36	9.37%
FOREIGN ORDINARY SHARES	0.00	268,664.70	0.00	0.00	0.00	0.00	0.00	0.00	0.00	268,664.70	1.33%
TOTAL FGN SECURITES	**1,303,185.04**	**1,154,437.82**	**110,493.55**	**5,279,459.62**	**3,865,544.13**	**1,035,295.61**	**460.09**	**34,457.19**	**4,078.05**	**12,787,411.09**	**63.22%**
* FED. GOVT BONDS (HTM)	1,195,164.15	904,752.60	101,996.78	5,096,574.04	3,765,601.95	993,750.57	340.56	19,898.01	2,173.08	12,080,251.74	59.72%
* TREASURY BILLS	91,564.74	37,558.02	7,722.44	130,111.51	66,184.89	32,012.76	115.58	4,312.14	540.37	370,122.44	1.83%
* AGENCY BONDS (NMRC)	299.12	532.84	26.78	6,128.27	534.82	655.66	0.00	0.00	0.00	8,177.49	0.04%
* SUKUK BONDS	15,843.20	963.71	747.54	45,660.15	32,984.82	8,876.62	3.95	10,247.04	1,364.61	116,691.64	0.58%
* GREEN BONDS	313.82	210,630.65	0.00	985.65	237.65	0.00	0.00	0.00	0.00	212,167.77	1.05%
STATE GOVT SECURITIES	31,386.25	11,262.85	2,700.69	107,849.56	86,987.47	22,641.05	1.00	1,369.35	152.75	264,350.97	1.31%
CORP. DEBT SECURITIES	**152,168.06**	**713,252.05**	**17,906.65**	**687,021.56**	**463,846.32**	**154,101.80**	**41.05**	**3,002.81**	**283.86**	**2,191,624.17**	**10.83%**
* CORPORATE BONDS (HTM)	126,698.69	16,082.14	17,879.25	671,773.43	457,817.70	152,935.81	41.05	2,990.47	283.86	1,446,502.41	7.15%
* CORPORATE BONDS (AFS)	23,980.52	692,674.53	11.39	9,058.70	3,317.17	463.70	0.00	0.00	0.00	729,506.01	3.61%
* CORPORATE INFRASTRUCTURE BONDS	1,488.85	4,495.38	16.02	6,189.43	2,445.03	702.29	0.00	12.33	0.00	15,349.34	0.08%
* CORPORATE GREEN BONDS	0.00	0.00	0.00	0.00	266.41	0.00	0.00	0.00	0.00	266.41	0.00%
MONEY MKT INSTR.	**253,465.71**	**138,278.90**	**36,583.93**	**746,062.25**	**544,377.65**	**193,907.41**	**307.00**	**11,835.77**	**2,171.57**	**1,926,990.19**	**9.53%**
FIXED DEPOSIT/ BANK ACCEPTANCE	204,976.71	35,027.52	29,760.77	605,905.92	447,622.87	158,657.90	274.94	11,096.82	2,051.13	1,495,374.58	7.39%
COMMERCIAL PAPERS	43,971.91	3,508.53	6,823.16	137,510.48	96,581.91	35,249.51	32.06	738.95	120.44	324,536.96	1.60%
FOREIGN MONEY MKT INSTR.	4,517.09	99,742.85	0.00	2,645.85	172.87	0.00	0.00	0.00	0.00	107,078.66	0.53%
MUTUAL FUNDS	**4,955.32**	**2,990.24**	**3,928.72**	**70,989.64**	**9,842.75**	**1,511.77**	**0.00**	**936.27**	**120.72**	95,275.44	0.47%
OPEN/CLOSE FUNDS	4,168.60	2,546.39	3,893.87	61,720.87	6,447.63	940.23	0.00	887.07	120.72	80,725.37	0.40%
REITs	786.72	443.86	34.86	9,268.77	3,395.12	571.55	0.00	49.20	0.00	14,550.07	0.07%
SUPRA-NATIONAL BONDS	1,871.56	1,680.48	10.15	3,474.85	4,008.67	908.22	0.00	0.00	0.00	11,953.93	0.06%
INFRASTRUCTURE FUNDS	17,879.15	14,231.11	6,700.47	121,949.57	0.00	0.00	0.00	49.20	0.00	160,809.50	0.80%
REAL ESTATE	164,968.05	115,887.95	0.00	0.00	0.00	0.00	0.00	0.00	0.00	280,855.99	1.39%
PRIVATE EQUITIES	22,162.04	13,296.33	0.00	57,750.62	0.00	0.00	0.00	0.00	0.00	93,208.99	0.46%
CASH & OTHER ASSETS	119,885.47	10,059.21	1,540.83	77,859.11	24,937.26	16,855.49	28.64	636.52	104.32	251,906.85	1.25%
CURRENT NET ASSET VALUE	**2,235,654.59**	**2,491,647.69**	**200,139.99**	**8,438,495.85**	**5,336,717.55**	**1,461,311.43**	**843.92**	**55,600.02**	**7,061.16**	**20,227,472.20**	**100.00%**
PREVIOUS NET ASSET VALUE	**2,188,715.00**	**2,378,627.71**	**192,902.06**	**8,303,091.58**	**5,216,121.09**	**1,447,099.65**	**810.16**	**52,912.81**	**6,788.58**	**19,787,068.64**	
GROWTH/DIMINUTION	46,939.59	113,019.98	7,237.93	135,404.27	120,596.46	14,211.78	33.76	2,687.21	272.57	440,403.56	
RSA Registrtion Membership as at May 2024	**10,351,624**										