

UNAUDITED REPORT ON PENSION FUNDS INDUSTRY PORTFOLIO FOR THE PERIOD ENDED 31 MARCH 2026

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	393,381.98	126,657.38	175,460.65	3,600,162.10	978,017.75	115,209.94	26.82	71,434.52	1,179.75	5,461,530.88
FOREIGN ORDINARY SHARES	0.00	246,558.93	0.00	0.00	0.00	0.00	0.00	0.00	0.00	246,558.93
TOTAL FGN SECURITIES	2,104,177.32	1,415,031.57	257,504.15	6,564,677.43	5,081,933.20	1,589,131.00	920.73	115,401.65	13,182.11	17,141,959.17
* FED. GOVT BONDS (HTM)	1,012,272.32	624,032.78	184,321.72	5,636,395.85	4,388,491.63	1,318,607.76	686.24	75,105.37	6,905.86	13,246,819.53
* FED. GOVT BONDS (AFS)	910,043.43	766,448.14	57,132.65	514,017.09	373,325.15	55,632.37	73.59	15,641.39	642.68	2,692,956.50
* TREASURY BILLS	165,149.52	19,811.92	14,965.74	360,070.56	281,378.55	204,495.28	130.44	12,431.50	1,870.42	1,060,303.93
* AGENCY BONDS (NMRC)	634.10	4,738.73	55.43	11,576.63	1,927.33	49.07	17.01	0.00	1,121.13	20,119.43
* SUKUK BONDS (HTM)	11,296.21	0.00	731.75	30,057.09	26,834.97	8,812.57	2.94	11,243.03	1,996.32	90,974.90
* SUKUK BONDS (AFS)	1,499.18	0.00	41.20	8,383.87	2,116.62	221.55	0.00	980.35	645.70	13,888.49
* GREEN BONDS	3,282.55	0.00	255.65	4,176.34	7,858.95	1,312.40	10.50	0.00	0.00	16,896.39
STATE GOVT SECURITIES	42,256.69	14,038.74	8,596.32	151,950.56	120,213.52	33,340.63	4.19	2,665.13	243.63	373,309.39
CORP. DEBT SECURITIES	165,963.74	683,883.79	32,353.53	709,000.44	495,623.85	158,272.51	69.82	4,852.42	700.50	2,250,720.60
* CORPORATE BONDS (HTM)	141,555.82	10,461.94	30,813.00	676,689.27	479,804.64	152,229.84	69.82	4,680.88	670.29	1,496,975.50
* CORPORATE BONDS (AFS)	14,670.93	673,079.85	6.77	11,267.42	853.06	245.29	0.00	0.00	0.00	700,123.32
* CORPORATE INFRASTRUCTURE BONDS	8,824.49	342.00	1,533.76	20,486.16	14,607.39	5,797.38	0.00	171.54	30.21	51,792.94
* CORPORATE GREEN BONDS	912.50	0.00	0.00	557.59	358.76	0.00	0.00	0.00	0.00	1,828.85
MONEY MKT INSTR.	444,323.17	66,881.20	46,107.97	809,670.74	719,750.35	366,475.02	5,018.36	85,521.37	9,203.37	2,552,951.55
FIXED DEPOSIT/ BANK ACCEPTANCE	389,220.48	40,327.04	39,309.42	753,513.59	673,092.40	351,351.49	5,015.71	82,150.50	9,099.35	2,343,079.97
COMMERCIAL PAPERS	36,484.77	1,572.78	6,695.52	54,536.76	46,372.10	15,064.28	2.65	3,332.49	104.02	164,165.37
FOREIGN MONEY MKT INSTR.	18,617.93	24,981.38	103.04	1,620.39	285.85	59.25	0.00	38.38	0.00	45,706.22
MUTUAL FUNDS	12,354.86	16,256.07	12,576.35	241,288.95	46,093.43	7,050.31	0.00	5,769.76	397.13	341,786.85
OPEN/CLOSE FUNDS	8,779.38	7,159.07	12,048.82	108,863.10	22,030.70	6,432.31	0.00	4,695.07	296.11	170,304.55
REITs	3,575.48	9,097.00	527.53	132,425.85	24,062.73	618.00	0.00	1,074.69	101.02	171,482.30
SUPRA-NATIONAL BONDS	1,467.97	0.00	528.86	24,998.47	4,390.02	689.20	0.00	38.04	0.86	32,113.42
INFRASTRUCTURE FUNDS	27,320.48	21,333.62	11,582.89	163,397.40	0.00	0.00	0.00	595.63	0.00	224,230.02
REAL ESTATE	105,569.61	64,373.99	0.00	0.00	0.00	0.00	0.00	0.00	0.00	169,943.60
PRIVATE EQUITIES	14,306.40	68,915.25	2,990.87	173,212.12	0.00	0.00	0.00	0.00	0.00	259,424.64
CASH & OTHER ASSETS	120,710.33	15,737.64	12,477.49	155,294.97	78,987.25	74,107.99	657.99	4,527.81	670.21	463,171.67
CURRENT NET ASSET VALUE	3,431,832.54	2,739,668.19	560,179.08	12,593,653.17	7,525,009.38	2,344,276.59	6,697.91	290,806.32	25,577.56	29,517,700.73
PREVIOUS NET ASSET VALUE	3,399,626.89	2,765,722.43	541,448.85	12,666,543.94	7,452,408.18	2,308,951.64	1,890.39	264,275.07	25,433.94	29,426,301.33
GROWTH/DIMINUTION	32,205.66	-26,054.25	18,730.22	-72,890.77	72,601.20	35,324.95	4,807.52	26,531.25	143.62	91,399.41

RSA Membership as at March 2026 - 11,182,970