

**UNAUDITED REPORT ON PENSION FUNDS INDUSTRY PORTFOLIO FOR THE PERIOD ENDED 30 APRIL 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         | 470,167.49          | 148,720.36          | 214,826.03        | 4,273,869.60         | 1,170,786.83        | 140,788.21          | 208.72            | 92,510.15         | 1,469.52         | 6,513,346.92              |
| FOREIGN ORDINARY SHARES          | 0.00                | 269,251.06          | 0.00              | 0.00                 | 0.00                | 0.00                | 0.00              | 0.00              | 0.00             | 269,251.06                |
| <b>TOTAL FGN SECURITIES</b>      | <b>2,140,311.32</b> | <b>1,410,348.03</b> | <b>277,077.02</b> | <b>6,565,058.48</b>  | <b>5,132,839.97</b> | <b>1,649,403.13</b> | <b>52,127.85</b>  | <b>117,104.03</b> | <b>13,052.83</b> | <b>17,357,322.65</b>      |
| * FED. GOVT BONDS (HTM)          | 1,023,488.67        | 634,399.77          | 202,338.75        | 5,603,785.55         | 4,437,384.46        | 1,367,275.79        | 50,676.94         | 75,769.87         | 7,216.07         | 13,402,335.88             |
| * FED. GOVT BONDS (AFS)          | 944,992.80          | 761,694.60          | 57,704.39         | 534,287.58           | 353,617.20          | 55,161.90           | 978.55            | 16,573.76         | 1,034.72         | 2,726,045.50              |
| * TREASURY BILLS                 | 160,628.65          | 9,445.83            | 16,062.08         | 380,026.23           | 311,193.03          | 216,487.24          | 458.74            | 12,888.82         | 2,831.17         | 1,110,021.78              |
| * AGENCY BONDS (NMRC)            | 516.47              | 4,807.83            | 9.86              | 9,926.19             | 187.48              | 49.35               | 0.00              | 0.00              | 0.00             | 15,497.18                 |
| * SUKUK BONDS (HTM)              | 6,377.27            | 0.00                | 693.25            | 23,823.81            | 18,618.67           | 8,596.45            | 2.96              | 10,895.62         | 1,840.58         | 70,848.59                 |
| * SUKUK BONDS (AFS)              | 1,343.56            | 0.00                | 9.21              | 8,841.52             | 6,285.51            | 222.35              | 0.00              | 975.96            | 130.29           | 17,808.41                 |
| * GREEN BONDS                    | 2,963.89            | 0.00                | 259.48            | 4,367.60             | 5,553.63            | 1,610.05            | 10.66             | 0.00              | 0.00             | 14,765.30                 |
| STATE GOVT SECURITIES            | 42,690.61           | 14,194.97           | 8,710.27          | 153,996.63           | 121,711.74          | 33,752.21           | 4.25              | 2,698.17          | 355.77           | 378,114.61                |
| <b>CORP. DEBT SECURITIES</b>     | <b>159,723.49</b>   | <b>680,168.13</b>   | <b>34,118.34</b>  | <b>712,848.76</b>    | <b>500,113.73</b>   | <b>158,705.25</b>   | <b>79.07</b>      | <b>4,884.41</b>   | <b>708.73</b>    | <b>2,251,349.91</b>       |
| * CORPORATE BONDS (HTM)          | 129,954.27          | 10,300.82           | 32,680.30         | 687,525.45           | 485,010.83          | 152,980.26          | 79.07             | 4,720.99          | 552.78           | 1,503,804.76              |
| * CORPORATE BONDS (AFS)          | 21,219.72           | 669,510.31          | 6.88              | 5,103.67             | 845.52              | 245.75              | 0.00              | 0.00              | 125.25           | 697,057.10                |
| * CORPORATE INFRASTRUCTURE BONDS | 8,549.50            | 357.00              | 1,431.16          | 19,655.04            | 14,016.65           | 5,479.24            | 0.00              | 163.42            | 30.70            | 49,682.71                 |
| * CORPORATE GREEN BONDS          | 0.00                | 0.00                | 0.00              | 564.60               | 240.74              | 0.00                | 0.00              | 0.00              | 0.00             | 805.34                    |
| <b>MONEY MKT INSTR.</b>          | <b>445,636.36</b>   | <b>44,600.24</b>    | <b>45,238.04</b>  | <b>856,855.09</b>    | <b>751,369.86</b>   | <b>340,967.44</b>   | <b>55,478.45</b>  | <b>111,177.13</b> | <b>9,839.64</b>  | <b>2,661,162.25</b>       |
| FIXED DEPOSIT/ BANK ACCEPTANCE   | 391,772.27          | 17,169.21           | 37,209.59         | 782,550.59           | 684,168.21          | 323,132.05          | 55,420.68         | 106,482.81        | 9,680.66         | 2,407,586.06              |
| COMMERCIAL PAPERS                | 38,458.29           | 1,699.08            | 7,927.68          | 72,716.49            | 66,922.17           | 17,776.43           | 57.77             | 4,694.33          | 158.98           | 210,411.21                |
| FOREIGN MONEY MKT INSTR.         | 15,405.80           | 25,731.95           | 100.77            | 1,588.01             | 279.48              | 58.96               | 0.00              | 0.00              | 0.00             | 43,164.97                 |
| <b>MUTUAL FUNDS</b>              | <b>12,476.93</b>    | <b>15,230.64</b>    | <b>13,035.95</b>  | <b>161,821.75</b>    | <b>46,470.29</b>    | <b>7,231.11</b>     | <b>0.00</b>       | <b>5,755.44</b>   | <b>558.32</b>    | <b>262,580.43</b>         |
| OPEN/CLOSE FUNDS                 | 9,535.42            | 6,149.39            | 12,225.56         | 99,563.12            | 19,212.44           | 1,580.30            | 0.00              | 4,681.78          | 298.78           | 153,246.79                |
| REITs                            | 2,941.51            | 9,081.25            | 810.39            | 62,258.63            | 27,257.85           | 5,650.81            | 0.00              | 1,073.66          | 259.54           | 109,333.64                |
| SUPRA-NATIONAL BONDS             | 1,372.08            | 0.00                | 95.13             | 25,233.67            | 3,775.17            | 526.00              | 0.00              | 39.17             | 0.86             | 31,042.08                 |
| INFRASTRUCTURE FUNDS             | 27,168.51           | 21,919.71           | 12,075.24         | 250,890.68           | 0.00                | 0.00                | 0.00              | 559.83            | 0.00             | 312,613.97                |
| REAL ESTATE                      | 105,568.61          | 61,766.21           | 0.00              | 0.00                 | 0.00                | 0.00                | 0.00              | 0.00              | 0.00             | 167,334.82                |
| PRIVATE EQUITIES                 | 12,402.94           | 68,112.55           | 3,148.64          | 173,292.56           | 0.00                | 0.00                | 0.00              | 0.00              | 0.00             | 256,956.70                |
| CASH & OTHER ASSETS              | 101,665.26          | 27,749.01           | 11,166.71         | 184,710.18           | 84,567.50           | 40,369.70           | 17,973.17         | 8,133.80          | 761.83           | 477,097.17                |
| <b>CURRENT NET ASSET VALUE</b>   | <b>3,519,183.60</b> | <b>2,762,060.91</b> | <b>619,491.37</b> | <b>13,358,577.40</b> | <b>7,811,635.09</b> | <b>2,371,743.05</b> | <b>125,871.51</b> | <b>342,862.13</b> | <b>26,747.51</b> | <b>30,938,172.57</b>      |
| <b>PREVIOUS NET ASSET VALUE</b>  | <b>3,431,832.55</b> | <b>2,739,668.19</b> | <b>560,179.09</b> | <b>12,593,653.18</b> | <b>7,525,009.36</b> | <b>2,344,276.60</b> | <b>6,697.91</b>   | <b>290,806.31</b> | <b>25,577.56</b> | <b>29,517,700.74</b>      |
| GROWTH/DIMINUTION                | 87,351.05           | 22,392.72           | 59,312.28         | 764,924.21           | 286,625.73          | 27,466.45           | 119,173.60        | 52,055.82         | 1,169.95         | 1,420,471.82              |

RSA Membership as at April 2026 - 11,232,192