

UNAUDITED REPORT ON PENSION FUNDS INDUSTRY PORTFOLIO FOR THE PERIOD ENDED 31 MAY 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	474,692.72	146,425.84	212,144.42	4,229,624.57	1,171,004.13	140,314.12	5,089.73	93,566.42	1,409.34	6,474,271.29
FOREIGN ORDINARY SHARES	0.00	282,758.54	0.00	0.00	0.00	0.00	0.00	0.00	0.00	282,758.54
TOTAL FGN SECURITIES	2,146,117.19	1,432,453.82	286,458.97	6,613,645.05	5,121,115.21	1,662,254.04	85,105.30	119,003.23	13,261.15	17,479,413.96
* FED. GOVT BONDS (HTM)	1,038,490.48	633,880.19	209,203.59	5,641,742.44	4,410,711.28	1,382,850.59	82,734.92	76,953.41	6,686.50	13,483,253.40
* FED. GOVT BONDS (AFS)	941,488.18	784,598.38	58,641.24	533,063.19	358,268.99	54,999.29	981.75	16,658.85	1,176.88	2,749,876.75
* TREASURY BILLS	155,007.32	9,680.63	17,597.69	398,169.86	316,666.40	215,560.11	1,374.98	13,631.07	2,897.99	1,130,586.06
* AGENCY BONDS (NMRC)	524.82	4,294.62	36.79	3,977.19	3,138.63	49.65	0.00	0.00	0.00	12,021.70
* SUKUK BONDS (HTM)	6,356.36	0.00	706.86	31,605.10	18,793.41	6,946.05	2.82	10,852.61	2,378.62	77,641.82
* SUKUK BONDS (AFS)	1,269.87	0.00	9.31	660.86	7,899.70	217.81	0.00	907.29	121.17	11,086.01
* GREEN BONDS	2,980.17	0.00	263.50	4,426.40	5,636.80	1,630.53	10.83	0.00	0.00	14,948.23
STATE GOVT SECURITIES	41,044.17	13,881.98	8,196.19	146,750.42	116,405.74	32,336.02	3.99	2,497.64	414.42	361,530.56
CORP. DEBT SECURITIES	158,724.63	680,543.43	35,127.77	718,479.93	503,358.51	158,846.43	290.44	5,458.20	728.37	2,261,557.71
* CORPORATE BONDS (HTM)	134,648.70	10,567.51	33,786.47	693,448.03	488,258.42	153,049.62	290.44	5,291.94	697.16	1,520,038.29
* CORPORATE BONDS (AFS)	15,418.91	669,613.92	6.99	5,119.98	829.04	248.33	0.00	0.00	0.00	691,237.17
* CORPORATE INFRASTRUCTURE BONDS	8,657.02	362.00	1,334.31	19,911.91	14,271.05	5,548.48	0.00	166.26	31.21	50,282.25
* CORPORATE GREEN BONDS	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
MONEY MKT INSTR.	473,533.51	31,749.45	62,386.94	1,020,301.57	842,531.33	353,426.63	72,421.53	152,618.66	10,513.92	3,019,483.53
FIXED DEPOSIT/ BANK ACCEPTANCE	417,804.72	3,257.44	53,977.28	939,008.35	772,936.52	333,673.33	72,362.82	147,536.92	10,230.06	2,750,787.43
COMMERCIAL PAPERS	40,204.12	1,990.90	8,409.66	80,030.45	69,411.29	19,725.14	58.71	5,041.85	283.86	225,155.97
FOREIGN MONEY MKT INSTR.	15,524.67	26,501.11	0.00	1,262.77	183.52	28.16	0.00	39.90	0.00	43,540.13
MUTUAL FUNDS	12,630.16	15,608.81	13,244.05	168,405.61	47,735.27	7,329.43	0.00	5,775.37	400.57	271,129.28
OPEN/CLOSE FUNDS	9,634.83	6,490.76	12,294.05	102,031.04	20,257.26	1,592.24	0.00	4,700.99	299.58	157,300.76
REITs	2,995.33	9,118.05	950.00	66,374.57	27,478.01	5,737.19	0.00	1,074.38	100.99	113,828.52
SUPRA-NATIONAL BONDS	1,276.64	0.00	95.97	25,486.81	3,815.84	531.63	0.00	39.54	0.87	31,247.30
INFRASTRUCTURE FUNDS	27,890.97	22,105.93	12,309.39	254,740.39	0.00	0.00	0.00	558.16	0.00	317,604.84
REAL ESTATE	105,572.61	61,729.87	0.00	0.00	0.00	0.00	0.00	0.00	0.00	167,302.48
PRIVATE EQUITIES	11,765.15	73,583.07	3,148.64	169,838.32	0.00	0.00	0.00	0.00	0.00	258,335.19
CASH & OTHER ASSETS	91,962.83	17,512.25	12,184.22	127,877.04	91,084.20	37,750.36	7,181.08	11,827.66	1,141.28	398,520.93
CURRENT NET ASSET VALUE	3,545,210.57	2,778,353.00	645,296.56	13,475,149.72	7,897,050.23	2,392,788.66	170,092.07	391,344.89	27,869.92	31,323,155.61
PREVIOUS NET ASSET VALUE	3,519,183.61	2,762,060.91	619,491.37	13,358,577.40	7,811,635.09	2,371,743.05	125,871.51	342,862.13	26,747.51	30,938,172.57
GROWTH/DIMINUTION	26,026.96	16,292.08	25,805.20	116,572.32	85,415.14	21,045.61	44,220.56	48,482.76	1,122.41	384,983.04

RSA Membership as at May 2026 - 11,270,361