UNAUDITED REPORT ON PENSION FUNDS INDUSTRY PORTFOLIO FOR THE PERIOD ENDED 30 JUNE 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**	**WEIGHT**
	₦ 'Million	**₦ 'Million**	**₦ 'Million**	**₦ 'Million**	**₦ 'Million**	**₦ 'Million**	**₦ 'Million**	**₦ 'Million**	**₦ 'Million**	**₦ 'Million**	
DOMESTIC ORDINARY SHARES	174,719.99	49,777.00	21,391.02	1,330,139.16	351,184.20	36,742.72	6.69	3,349.91	151.99	1,967,462.68	9.60%
FOREIGN ORDINARY SHARES	-	279,741.38	-	-	-	-	-	-	-	279,741.38	1.37%
TOTAL FGN SECURITES	**1,337,334.45**	**1,151,186.18**	**113,913.65**	**5,327,783.35**	**3,931,771.14**	**1,058,667.12**	**463.38**	**34,731.58**	**4,169.25**	**12,960,020.12**	**63.27%**
* FED. GOVT BONDS (HTM)	1,214,983.95	896,512.77	107,812.45	5,139,536.49	3,827,645.32	1,013,267.20	339.57	19,085.81	1,852.33	12,221,035.89	59.66%
* TREASURY BILLS	107,083.48	38,213.19	5,401.02	133,688.74	74,848.26	35,924.57	118.87	3,419.76	761.15	399,459.03	1.95%
* AGENCY BONDS (NMRC)	1,639.75	507.86	24.73	5,787.85	494.09	346.48	1.33	-	-	8,802.08	0.04%
* SUKUK BONDS	13,284.52	966.18	675.45	47,763.11	28,714.39	9,128.89	3.61	12,104.12	1,555.77	114,196.04	0.56%
* GREEN BONDS	342.76	214,986.18	-	1,007.16	69.08	-	-	121.89	-	216,527.07	1.06%
STATE GOVT SECURITIES	31,049.38	11,346.86	2,687.52	106,123.35	85,210.32	22,057.07	1.02	1,385.89	241.42	260,102.82	1.27%
CORP. DEBT SECURITIES	**154,550.26**	**727,009.24**	**17,832.53**	**678,136.08**	**462,709.19**	**163,628.68**	**40.58**	**3,043.83**	**287.34**	**2,207,237.73**	**10.78%**
* CORPORATE BONDS (HTM)	128,230.34	16,016.94	17,804.85	662,334.24	456,287.05	152,574.80	40.58	3,031.35	287.34	1,436,607.49	7.01%
* CORPORATE BONDS (AFS)	24,807.55	706,422.52	11.53	9,116.23	3,336.12	469.87	-	-	-	744,163.81	3.63%
* CORPORATE INFRASTRUCTURE BONDS	1,512.38	4,569.79	16.16	6,228.39	2,816.28	705.84	-	12.48	-	15,861.31	0.08%
* CORPORATE GREEN BONDS	-	-	-	457.22	269.74	9,878.16	-	-	-	10,605.13	0.05%
MONEY MKT INSTR.	**252,704.91**	**137,090.82**	**36,539.08**	**747,175.71**	**549,424.40**	**174,288.33**	**325.95**	**13,329.28**	**2,178.33**	**1,913,056.79**	**9.34%**
FIXED DEPOSIT/ BANK ACCEPTANCE	206,657.50	31,339.21	29,536.81	611,618.10	450,014.16	138,048.77	293.31	12,613.35	2,065.72	1,482,186.93	7.24%
COMMERCIAL PAPERS	46,047.41	3,056.17	6,997.08	134,902.40	99,242.95	36,239.55	32.64	715.93	112.60	327,346.72	1.60%
FOREIGN MONEY MKT INSTR.	-	102,695.44	5.19	655.21	167.29	-	-	-	-	103,523.13	0.51%
MUTUAL FUNDS	**4,589.36**	**3,341.60**	**3,977.45**	**58,060.42**	**9,610.88**	**1,544.00**	**-**	**1,755.62**	**138.38**	**83,017.70**	**0.41%**
OPEN/CLOSE FUNDS	3,733.83	2,765.64	3,942.60	48,538.35	6,191.47	972.46	-	1,706.42	138.38	67,989.13	0.33%
REITs	855.53	575.96	34.85	9,522.07	3,419.41	571.55	-	49.20	-	15,028.56	0.07%
SUPRA-NATIONAL BONDS	9,282.53	-	10.26	8,429.72	4,078.99	916.10	-	-	-	22,717.60	0.11%
INFRASTRUCTURE FUNDS	17,863.33	16,002.62	6,700.47	121,921.63	-	-	-	-	-	162,488.06	0.79%
REAL ESTATE	164,968.05	113,474.07	-	-	-	-	-	-	-	278,442.12	1.36%
PRIVATE EQUITIES	22,468.85	13,245.23	-	73,485.58	-	-	-	-	-	109,199.65	0.53%
CASH & OTHER ASSETS	118,002.11	30,156.49	2,261.88	63,830.99	10,393.38	14,149.73	30.10	1,723.76	196.72	240,745.17	1.18%
CURRENT NET ASSET VALUE	**2,287,533.21**	**2,532,371.49**	**205,313.86**	**8,515,086.00**	**5,404,382.50**	**1,471,993.76**	**867.72**	**59,319.87**	**7,363.43**	**20,484,231.81**	**100.00%**
PREVIOUS 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**	
GROWTH/DIMINUTION	51,878.61	40,723.80	5,173.87	76,590.14	67,664.94	10,682.33	23.79	3,719.85	302.27	256,759.61	
RSA Registration as at June 2024		10,381,019									