

SUMMARY OF PENSION FUND ASSETS AS AT 31 MAY, 2016.

	AES	CPFAs	RSA ACTIVE FUND	RSA RETIREE FUND	TOTAL PENSION FUND ASSETS	
ASSET CLASSES	N' Million	N' Million	N' Million	N' Million	N' Million	Weight (%)
Domestic Ordinary Shares	104,080.69	64,508.28	358,360.15	2,998.46	529,947.58	9.49
Foreign Ordinary Shares	647.77	69,113.94	0.00	0.00	69,761.70	1.25
FGN Securities:	349,683.71	336,656.00	2,774,361.44	327,007.86	3,787,709.01	67.86
FGN Bonds	286,387.90	300,807.68	2,427,696.44	297,178.16	3,312,070.18	59.34
Treasury Bills	63,295.82	35,848.32	346,665.00	29,829.70	475,638.83	8.52
State Govt. Securities	22,229.69	8,498.07	90,443.69	9,195.64	140,367.09	2.51
Corporate Debt Securities	23,833.07	42,541.49	94,738.93	25,021.29	186,134.78	3.33
Supra-National Bonds	10.67	2,486.13	6,734.24	3474.59	12,705.63	0.23
Local Money Market Securities	61,964.62	75,935.21	380,357.15	6,192.36	564,449.34	10.11
Foreign Money Market Securities	0.00	6,020.06	0.00	0.00	6,020.06	0.11
Open/Close-End Funds	1,696.04	2,971.98	13,991.71	0.00	18,659.73	0.33
Real Estate Properties	86,492.60	124,618.79	0.00	0.00	211,111.39	3.78
Private Equity Funds	0.00	8,845.45	6,443.88	0.00	15,289.33	0.27
Infrastructure Funds	0.00	465.76	797.13	0.00	1,262.89	0.02
Cash & Other Assets	4,836.64	8,572.54	18,061.37	6,920.76	38,391.31	0.69
Total Pension Fund Assets	655,475.50	751,233.71	3,744,289.68	430,810.97	5,581,809.85	100.00