

SUMMARY OF PENSION FUND ASSETS AS AT 31 AUGUST 2016

	AES	CPFAs	RSA ACTIVE FUND	RSA RETIREE FUND	TOTAL PENSION FUND ASSETS	
ASSET CLASS	N' Million	N' Million	N' Million	N' Million	N' Million	Weight %
Domestic Ordinary Shares	97,638.23	66,713.69	354,692.02	2,300.99	521,344.93	8.83%
Foreign Ordinary Shares	647.77	115,562.87	0.00	0.00	116,210.64	1.97%
FGN Securities:	388,114.29	353,268.86	3,017,007.75	331,864.49		
FGN Bonds	295,339.56	224,780.57	2,560,754.49	292,451.14	3,373,325.76	57.13%
Treasury Bills	92,774.73	128,488.29	456,253.26	39,413.35	716,929.63	12.14%
State Govt. Securities	19,309.42	11,018.81	89,591.32	18,594.22	138,513.77	2.35%
Corporate Debt Securities	29,177.42	89,678.32	137,900.59	38,084.60	294,840.93	4.99%
Supra-National Bonds	10.67	1,411.50	6,557.52	3,381.92	11,361.61	0.19%
Local Money Market Securities	48,349.62	57,189.31	298,833.76	38,352.56	442,725.24	7.50%
Foreign Money Market Securities	0.00	4,412.29	0.00	0.00	4,412.29	0.07%
Open/Close-End Funds	1,715.95	2,343.58	13,969.34	0.00	18,028.87	0.31%
Real Estate Properties	88,715.10	123,653.03	0.00	0.00	212,368.13	3.60%
Private Equity Fund	4,065.10	12,751.32	6,014.16	0.00	22,830.57	0.39%
Infrastructure Fund	0.06	707.37	1,045.29	0.00	1,752.72	0.03%
Cash & Other Assets	5,667.33	6,419.50	10,882.00	7,070.40	30,039.22	0.51%
Net Assets Value	683,410.96	845,130.44	3,936,493.75	439,649.16	5,904,684.32	100.00%