

SUMMARY OF PENSION FUND ASSETS AS AT 30 SEPTEMBER 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	97,885.12	66,831.54	357,770.32	2,239.40	524,726.38	8.80%
Foreign Ordinary Shares	647.77	84,842.70	0.00	0.00	85,490.46	1.43%
FGN Securities:	394,594.37	365,519.11	3,086,324.33	337,454.76		
FGN Bonds	294,945.02	303,399.18	2,614,290.73	287,339.78	3,499,974.71	58.71%
Treasury Bills	99,649.36	62,119.93	472,033.60	50,114.98	683,917.86	11.47%
State Govt. Securities	19,361.58	11,006.90	89,232.67	18,185.71	137,786.86	2.31%
Corporate Debt Securities	28,563.29	88,593.53	139,522.36	37,666.98	294,346.16	4.94%
Supra-National Bonds	10.67	2,442.73	6,616.43	3,412.81	12,482.64	0.21%
Local Money Market Securities	46,627.39	51,797.28	277,388.76	37,362.90	413,176.33	6.93%
Foreign Money Market Securities	0.00	4,363.99	0.00	0.00	4,363.99	0.07%
Open/Close-End Funds	1,732.78	3,033.77	14,018.54	0.00	18,785.08	0.32%
Real Estate Properties	88,715.10	126,140.65	0.00	0.00	214,855.75	3.60%
Private Equity Fund	3,995.40	13,965.15	6,005.46	0.00	23,966.01	0.40%
Infrastructure Fund	0.00	782.54	1,045.29	0.00	1,827.83	0.03%
Cash & Other Assets	1,485.20	33,170.50	6,027.95	5,177.42	45,861.08	0.77%
Net Assets Value	683,618.68	852,490.38	3,983,952.11	441,499.98	5,961,561.16	100.00%